QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 7700 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 7700 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

Internet Website Address www.athene.com

Statutory Statement Contact Rachel Elizabeth Brunia (Name), 515-342-3913 (Area Code) (Telephone Number)

rbrunia@athene.com (E-mail Address), 877-733-8589 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS:

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

Michael Stephen Downing
President

Tyler Dean Goode
Treasurer

Blaine Thomas Doerrfeld
Secretary

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

Stephanie Kidder
Executive Assistant
03/15/2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	67,535,031,742		67,535,031,742	56,759,865,421
2.	Stocks:				
	2.1 Preferred stocks	1,095,899,123		1,095,899,123	375,053,478
	2.2 Common stocks	718,191,575		718,191,575	616,449,012
3.	Mortgage loans on real estate:				
	3.1 First liens	30,206,106,153		30,206,106,153	20,143,906,517
	3.2 Other than first liens	1,118,572,086		1,118,572,086	1,274,604,844
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	156,473,042		156,473,042	156,473,042
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,644,391,439), cash equivalents ($ 3,608,531,582) and short-term investments ($ 1,308,054,769)	6,560,977,790		6,560,977,790	5,709,330,349
6.	Contract loans (including $ ..... premium notes)	149,516,802	910,709	148,606,093	152,680,860
7.	Derivatives	2,660,153,491		2,660,153,491	2,116,281,531
8.	Other invested assets	8,782,106,639	10,295,411	8,771,811,228	7,598,765,276
9.	Receivables for securities	98,029,129		98,029,129	73,768,248
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	806,647,576		806,647,576	726,764,185
12.	Subtotals, cash and invested assets (Lines 1 to 11)	119,887,705,150	11,206,120	119,876,499,030	95,703,942,763
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	885,738,014	3,855,269	881,882,745	599,251,806
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	6,007,814		6,007,814	6,175,613
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	260,229,144		260,229,144	234,650,830
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	7,373,031,794	656,642	7,372,375,152	7,625,284,237
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	694,868,541	436,406,223	258,462,318	110,681,608
19.	Guaranty funds receivable or on deposit	495,881		495,881	495,879
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	7,038,106		7,038,106	127,521,179
24.	Health care ($ .....) and other amounts receivable	20,040,645	9,788,034	10,252,610	344,899,935
25.	Aggregate write-ins for other than invested assets	13,549,242	13,549,242		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	129,148,704,330	475,461,530	128,673,242,800	104,752,903,849
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	50,317,411,317		50,317,411,317	40,846,726,231
28.	Total (Lines 26 and 27)	179,466,115,647	475,461,530	178,990,654,118	145,599,630,080
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	806,647,576		806,647,576	726,764,185
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	806,647,576		806,647,576	726,764,185
2501.	Miscellaneous Assets	13,549,242	13,549,242		
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,549,242	13,549,242		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 81,085,922,553 less $ included in Line 6.3 (including $ 65,428,679,648 Modco Reserve)	81,085,922,553	63,376,057,437
2.	Aggregate reserve for accident and health contracts (including $ 837,335 Modco Reserve)	1,942,997	2,312,127
3.	Liability for deposit-type contracts (including $ 19,776,338,519 Modco Reserve)	19,854,232,654	18,498,699,074
4.	Contract claims:		
	4.1 Life	360,280,897	337,672,303
	4.2 Accident and health	11,954	18,356
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 8,877,622,354 ceded	8,877,622,354	8,315,490,609
	9.4 Interest Maintenance Reserve	167,495,382	184,929,029
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,763,084 , accident and health $ and deposit-type contract funds $	18,763,084	16,497,125
11.	Commissions and expense allowances payable on reinsurance assumed	8,959,268	3,051,680
12.	General expenses due or accrued	35,075,874	18,484,142
13.	Transfers to Separate Accounts due or accrued (net) (including $ (484) accrued for expense allowances recognized in reserves, net of reinsured allowances)	6,006,711,639	3,391,683,045
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,008,349	1,974,602
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	106,351,109	21,606,612
15.2	Net deferred tax liability		
16.	Unearned investment income	12,396,304	8,701,702
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,637,208	2,650,626
18.	Amounts held for agents' account, including $ 3,213,793 agents' credit balances	3,213,793	3,111,150
19.	Remittances and items not allocated	211,088,111	326,710,586
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	136,964	
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,334,032,512	1,746,597,076
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,221,975,633	1,247,874,689
	24.04 Payable to parent, subsidiaries and affiliates	26,263,605	47,234,642
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	753,725,468	769,982,293
	24.09 Payable for securities	357,115,989	31,587,313
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	6,137,472,679	5,212,042,483
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	127,587,436,378	103,564,968,701
27.	From Separate Accounts Statement	49,421,673,302	39,967,399,995
28.	Total liabilities (Lines 26 and 27)	177,009,109,680	143,532,368,695
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	3,926,950,021	3,090,453,196
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,955,405,583)	(1,033,191,811)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 895,738,016 in Separate Accounts Statement)	1,971,544,438	2,057,261,385
38.	Totals of Lines 29, 30 and 37	1,981,544,438	2,067,261,385
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	178,990,654,118	145,599,630,080
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	2,571,360,195	1,528,330,498
2502.	Repurchase Agreement Liability	2,430,550,100	3,216,199,100
2503.	Miscellaneous Liability	515,545,871	233,771,618
2598.	Summary of remaining write-ins for Line 25 from overflow page	620,016,512	233,741,267
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,137,472,679	5,212,042,483
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	6,298,851,091	4,230,867,671	5,705,889,974
2.	Considerations for supplementary contracts with life contingencies	3,330,438	8,198,065	9,329,316
3.	Net investment income	2,901,473,229	2,163,658,538	2,769,976,528
4.	Amortization of Interest Maintenance Reserve (IMR)	15,055,647	18,901,029	22,539,703
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	403,474,338	(110,077,057)	(48,169,660)
6.	Commissions and expense allowances on reinsurance ceded	1,181,553,968	828,363,570	1,228,334,491
7.	Reserve adjustments on reinsurance ceded	12,519,582,246	5,671,336,254	10,775,089,991
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	17,056,447	13,842,202	19,763,044
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	855,253	(42,765,581)	(31,283,659)
9.	Totals (Lines 1 to 8.3)	23,341,232,657	12,782,324,691	20,451,469,728
10.	Death benefits	665,379	1,571,203	3,255,304
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	650,367,913	532,577,668	706,918,237
13.	Disability benefits and benefits under accident and health contracts	233,317	271,156	376,058
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	868,949,145	571,276,890	807,316,560
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	514,602,460	216,816,436	347,596,992
18.	Payments on supplementary contracts with life contingencies	5,875,838	5,927,753	7,899,988
19.	Increase in aggregate reserves for life and accident and health contracts	17,709,495,986	9,492,104,420	15,933,994,815
20.	Totals (Lines 10 to 19)	19,750,190,039	10,820,545,526	17,807,357,954
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	976,992,998	685,008,987	1,028,979,527
22.	Commissions and expense allowances on reinsurance assumed	28,104,536	5,951,837	11,861,839
23.	General insurance expenses and fraternal expenses	395,758,522	340,531,119	465,964,129
24.	Insurance taxes, licenses and fees, excluding federal income taxes	33,337,868	17,167,776	22,492,033
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,564,733,533	1,618,438,053	1,736,440,418
27.	Aggregate write-ins for deductions	454,579,300	(74,390,570)	(21,226,977)
28.	Totals (Lines 20 to 27)	23,203,696,796	13,413,252,729	21,051,868,923
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	137,535,861	(630,928,039)	(600,399,194)
30.	Dividends to policyholders and refunds to members	49	363	363
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	137,535,812	(630,928,401)	(600,399,557)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	184,001,651	75,650,438	123,846,286
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(46,465,839)	(706,578,839)	(724,245,843)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 34,339,723 (excluding taxes of $ (17,106,321) transferred to the IMR)	(99,681,828)	540,660,671	486,128,264
35.	Net income (Line 33 plus Line 34)	(146,147,667)	(165,918,168)	(238,117,579)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,067,261,385	1,278,851,700	1,278,851,700
37.	Net income (Line 35)	(146,147,667)	(165,918,168)	(238,117,579)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 109,693,334	478,629,073	(209,346,339)	(118,739,151)
39.	Change in net unrealized foreign exchange capital gain (loss)	75,392,744	(149,497,964)	(39,118,672)
40.	Change in net deferred income tax	451,883,160	(92,052,430)	88,470,947
41.	Change in nonadmitted assets	(199,666,971)	(121,565,461)	(133,963,768)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(587,435,435)	210,142,779	(432,642,837)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(90,397,821)	21,594,444	21,594,444
47.	Other changes in surplus in Separate Accounts Statement	(387,062,559)	111,480,765	70,865,505
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	836,496,825	893,642,759	1,399,148,022
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(466,939,657)	450,251,300	170,737,886
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(50,468,640)	167,584	174,889
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(85,716,947)	948,899,269	788,409,685
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,981,544,438	2,227,750,969	2,067,261,385
	DETAILS OF WRITE-INS			
08.301.	COLI Income (Expense)	1,300,805	(44,973,507)	(33,395,055)
08.302.	Miscellaneous Income (Expense)	(445,552)	2,207,926	2,111,396
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	855,253	(42,765,581)	(31,283,659)
2701.	Change in Separate Account Reserve	338,396,429		
2702.	Transfer to IMR - Ceded	49,587,233	(126,625,147)	(93,274,665)
2703.	Funds Withheld Adjustment - Ceded	49,357,894	46,929,925	63,483,441
2798.	Summary of remaining write-ins for Line 27 from overflow page	17,237,745	5,304,652	8,564,246
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	454,579,300	(74,390,570)	(21,226,977)
5301.	Correction of Prior Period Error	(50,391,929)		
5302.	Athene Re IV Tax Sharing Agreement	(76,711)	167,584	174,889
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(50,468,640)	167,584	174,889

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,302,380,136	4,239,326,303	5,715,644,707
2.	Net investment income	2,511,612,211	2,013,704,725	2,569,701,192
3.	Miscellaneous income	1,227,446,520	838,030,639	1,242,944,211
4.	Total (Lines 1 to 3)	10,041,438,867	7,091,061,666	9,528,290,110
5.	Benefit and loss related payments	(10,632,002,212)	(5,006,995,682)	(8,654,843,551)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,050,295,062)	615,823,857	760,341,386
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,388,610,936	1,026,895,150	1,508,232,648
8.	Dividends paid to policyholders	49	363	363
9.	Federal and foreign income taxes paid (recovered) net of $ 29,767,433 tax on capital gains (losses)	168,319,799	300,554,233	255,313,264
10.	Total (Lines 5 through 9)	(10,125,366,490)	(3,063,722,079)	(6,130,955,890)
11.	Net cash from operations (Line 4 minus Line 10)	20,166,805,357	10,154,783,745	15,659,246,001
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,899,031,288	8,900,761,575	9,634,631,546
	12.2 Stocks	62,808,891	125,456,803	167,033,803
	12.3 Mortgage loans	2,021,796,793	1,648,706,789	2,183,867,900
	12.4 Real estate			
	12.5 Other invested assets	437,723,316	1,204,837,013	1,438,666,199
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(23,472,871)	(29,771,335)	(24,013,567)
	12.7 Miscellaneous proceeds	321,668,464	243,021,527	100,703,374
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,719,555,881	12,093,012,372	13,500,889,255
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	16,003,006,524	14,430,873,358	19,855,809,057
	13.2 Stocks	898,584,545	263,417,239	260,315,113
	13.3 Mortgage loans	11,926,305,409	7,694,902,507	9,446,854,398
	13.4 Real estate			
	13.5 Other invested assets	1,176,395,384	3,232,540,590	3,303,780,679
	13.6 Miscellaneous applications	399,210,079	978,532,232	1,122,447,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	30,403,501,941	26,600,265,925	33,989,206,931
14.	Net increase (or decrease) in contract loans and premium notes	(4,074,766)	28,723,020	23,377,329
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(21,679,871,294)	(14,535,976,573)	(20,511,695,005)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	308,084,112	62,391,087	668,433,498
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,355,533,580	4,544,566,219	5,753,984,328
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	701,095,686	71,190,594	(850,910,186)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,364,713,378	4,678,147,900	5,571,507,639
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	851,647,441	296,955,072	719,058,635
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,709,330,349	4,990,271,715	4,990,271,715
	19.2 End of period (Line 18 plus Line 19.1)	6,560,977,790	5,287,226,787	5,709,330,349

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

20.0001.	Capital contribution - non-cash (financing)	597,101,037	387,903,362	781,743,268
20.0002.	Capital contribution - non-cash (investing)	(592,894,588)	(387,903,362)	(781,743,268)
20.0003.	Capital contribution - non-cash (operating)	(4,206,449)		
20.0004.	Capital contribution of stock compensation expense (financing)	20,175,701	18,348,310	23,853,573
20.0005.	Capital contribution of stock compensation expense (investing)	(317,141)	(456,365)	(609,521)
20.0006.	Capital contribution of stock compensation expense (operating)	(19,858,560)	(17,891,945)	(23,244,052)
20.0007.	Security exchanges and asset in kind trades - bond proceeds (investing)	1,572,863,067	3,060,374,461	4,173,128,312
20.0008.	Security exchanges and asset in kind trades - bonds acquired (investing)	(1,572,863,067)	(2,506,713,081)	(3,150,931,395)
20.0009.	Reinsurance activity settled in bonds (operating)	167,089,711	105,819,938	86,129,425
20.0010.	Reinsurance activity settled in bonds (investing)	(167,089,711)	(105,819,938)	(86,129,425)

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

20.0011.	Interest capitalization (operating)	39,162,774	8,245,451	9,316,118
20.0012.	Interest capitalization (investing)	(39,162,774)	(8,245,451)	(9,316,118)
20.0013.	Asset transfer mortgages to other invested assets - proceeds (investing)	1,474,320	480,936	959,059
20.0014.	Asset transfer mortgages to other invested assets - acquired (investing)	(1,474,320)	(480,936)	(959,059)
20.0015.	Asset transfer bonds to other invested assets - proceeds (investing)	2,619,000		
20.0016.	Asset transfer bonds to other invested assets - acquired (investing)	(2,619,000)		
20.0017.	Security exchanges and asset in kind trades - other invested asset acquired (investing)		(5,457,090,851)	(5,673,883,419)
20.0018.	Security exchanges and asset in kind trades - other invested asset proceeds (investing)		4,799,450,661	5,016,243,229
20.0019.	Security exchanges and asset in kind trades - mortgages acquired (investing)			(461,729,981)
20.0020.	Asset transfer bonds to stocks - proceeds (investing)		183,160,090	183,160,090
20.0021.	Asset transfer bonds to stocks - acquired (investing)		(183,160,090)	(183,160,090)
20.0022.	Asset transfer mortgages to real estate - proceeds (investing)			147,084,500
20.0023.	Asset transfer mortgages to real estate - acquired (investing)			(147,084,500)
20.0024.	Asset transfer stocks to bonds - proceeds (investing)		33,810,419	33,810,419
20.0025.	Asset transfer stocks to bonds - acquired (investing)		(33,810,419)	(33,810,419)
20.0026.	Security exchanges and asset in kind trades - stocks acquired (investing)			(6,805,556)
20.0027.	Security exchanges and asset in kind trades - stock proceeds (investing)		103,978,809	103,978,809

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	63,504,412	69,731,197	92,289,710
3.	Ordinary individual annuities	22,009,237,820	12,703,561,563	20,370,181,359
4.	Credit life (group and individual)			
5.	Group life insurance	961,044	1,101,889	1,390,843
6.	Group annuities	8,815,672,500	10,083,326,198	10,835,207,995
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	513,060	600,251	833,146
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	30,889,888,836	22,858,321,098	31,299,903,052
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	30,889,888,836	22,858,321,098	31,299,903,052
14.	Deposit-type contracts	1,368,776,208	5,327,165,867	6,327,386,139
15.	Total (Lines 13 and 14)	32,258,665,044	28,185,486,965	37,627,289,191
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (146,147,667)	$ (238,117,579)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	4,393,581	(6,012,688)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(344,796,248)	(302,662,484)
2012 IAR Mortality Table for Annuities Issued in 2015 IAC 43.3(5)	51	3	1	74,020	502,498
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 194,180,980	$ 70,055,095
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,981,544,438	$ 2,067,261,385
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	21,734,028	62,258,423
2012 IAR Mortality Table for Annuities Issued 2005 IAC 43.3(5)	51	3	1	6,752,631	6,678,611
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,953,057,779	$ 1,998,324,351

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

Notes to the Financial Statements

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

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

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

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

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

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

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

3. Business Combinations and Goodwill - No Significant Changes

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

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

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

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
00192JAD8	$ 748,577	$ 682,176	$ 66,401	$ 682,176	$ 667,028	03/31/2023
00212JBN1	23,383,554	23,377,988	5,566	23,377,988	21,370,735	03/31/2023
02151HAC9	1,848,369	1,845,690	2,679	1,845,690	1,836,541	03/31/2023
05543DBQ6	4,913,729	4,909,254	4,475	4,909,254	4,739,079	03/31/2023
05952FAG8	2,049,399	2,024,854	24,545	2,024,854	1,905,753	03/31/2023
05956DAD6	1,333,909	1,308,758	25,151	1,308,758	1,308,758	03/31/2023
073881AD6	3,973,700	3,943,527	30,173	3,943,527	3,347,761	03/31/2023
07388DAC2	3,783,576	3,766,446	17,130	3,766,446	3,727,767	03/31/2023
1248MBAF2	8,567,419	8,513,552	53,867	8,513,552	7,412,162	03/31/2023
12642LBS0	1,185,722	1,183,244	2,478	1,183,244	1,114,313	03/31/2023

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12645VAC1	3,182,625	3,113,258	69,367	3,113,258	2,889,925	03/31/2023
12646AAY8	6,223,696	6,194,845	28,851	6,194,845	6,182,611	03/31/2023
12646NAL8	661,827	647,704	14,123	647,704	609,925	03/31/2023
12667GMA8	1,512,684	1,491,812	20,872	1,491,812	1,358,530	03/31/2023
12668BCL5	2,477,757	2,469,879	7,878	2,469,879	2,462,205	03/31/2023
16165TAZ6	1,049,021	1,035,394	13,627	1,035,394	944,372	03/31/2023
17309KAK3	3,385,355	3,332,989	52,366	3,332,989	3,332,989	03/31/2023
45660LTS8	508,494	505,520	2,974	505,520	419,095	03/31/2023
45661EGC2	771,830	745,921	25,909	745,921	679,540	03/31/2023
456681AE5	4,319,437	4,297,931	21,506	4,297,931	4,134,277	03/31/2023
466278BR8	1,872,393	1,813,007	59,386	1,813,007	1,802,179	03/31/2023
46628BCC2	921,194	887,838	33,356	887,838	824,195	03/31/2023
46632BAE4	824,451	805,954	18,497	805,954	696,234	03/31/2023
61748HQW4	4,088,257	4,033,519	54,738	4,033,519	3,861,573	03/31/2023
61748HUF6	8,783,608	8,616,524	167,084	8,616,524	8,192,206	03/31/2023
61755GBF9	1,299,197	1,296,284	2,913	1,296,284	1,036,678	03/31/2023
61756VBE8	2,538,072	2,514,505	23,567	2,514,505	2,094,071	03/31/2023
69121PCH4	3,514,184	3,502,758	11,426	3,502,758	3,443,200	03/31/2023
74927XAE2	481,772	455,648	26,124	455,648	455,648	03/31/2023
749691C41	2,428,745	2,314,206	114,539	2,314,206	2,297,556	03/31/2023
749691F71	2,547,030	2,504,344	42,686	2,504,344	2,504,344	03/31/2023
00192JAD8	666,770	657,085	9,685	657,085	636,388	06/30/2023
00442BAD3	718,788	680,044	38,744	680,044	644,616	06/30/2023
00442BAE1	2,460,952	2,328,609	132,343	2,328,609	2,228,571	06/30/2023
00443KAD2	2,429,943	2,309,566	120,377	2,309,566	2,290,850	06/30/2023
00443LAA6	1,111,981	1,083,213	28,768	1,083,213	999,458	06/30/2023
05539BEH3	4,767,499	4,765,007	2,492	4,765,007	4,240,563	06/30/2023
05952FAG8	1,991,082	1,976,200	14,882	1,976,200	1,855,458	06/30/2023
073881AD6	3,711,926	3,707,155	4,771	3,707,155	3,258,893	06/30/2023
07388DAC2	3,647,179	3,641,174	6,005	3,641,174	3,542,018	06/30/2023
12489WGD0	1,461,821	1,416,437	45,384	1,416,437	1,416,437	06/30/2023
12645VAC1	3,102,293	3,065,019	37,274	3,065,019	2,730,300	06/30/2023
12646AAY8	6,002,871	5,983,950	18,921	5,983,950	5,908,659	06/30/2023
12646NAL8	645,547	637,987	7,560	637,987	576,264	06/30/2023
12667GRV7	4,735,062	4,723,395	11,667	4,723,395	4,515,746	06/30/2023
12668BBN2	10,233,004	10,142,647	90,357	10,142,647	10,142,647	06/30/2023
170257AH2	850,186	838,396	11,790	838,396	786,040	06/30/2023
17307G3F3	142,281	138,071	4,210	138,071	135,612	06/30/2023
225470RU9	2,361,013	2,266,103	94,910	2,266,103	2,161,357	06/30/2023
2254W0MF9	1,581,254	1,580,876	378	1,580,876	1,401,464	06/30/2023
3623418H5	102,065	69,402	32,663	69,402	69,402	06/30/2023
362528AA9	4,085,032	4,062,867	22,165	4,062,867	3,940,590	06/30/2023
41161PK44	2,247,575	2,247,154	421	2,247,154	2,057,276	06/30/2023
41161PVK6	4,878,995	4,834,382	44,613	4,834,382	4,479,876	06/30/2023
41161PWC3	1,195,510	1,183,300	12,210	1,183,300	1,069,881	06/30/2023
41161UAC6	636,365	632,150	4,215	632,150	532,780	06/30/2023
45254TQW7	2,821,890	2,773,152	48,738	2,773,152	2,507,101	06/30/2023
46631JAA6	1,687,788	1,667,990	19,798	1,667,990	1,392,191	06/30/2023
46634DCP1	1,373,440	1,372,069	1,371	1,372,069	1,275,849	06/30/2023
46635AAH6	2,920,807	2,873,283	47,524	2,873,283	2,663,878	06/30/2023
46637JCJ9	2,678,878	2,634,263	44,615	2,634,263	2,505,601	06/30/2023
55027BAA6	12,856,566	12,692,264	164,302	12,692,264	12,090,451	06/30/2023
55275BAA5	1,527,575	1,474,698	52,877	1,474,698	1,474,698	06/30/2023
59024FAD6	863,745	777,430	86,315	777,430	722,074	06/30/2023
59024FAE4	1,349,929	1,216,249	133,680	1,216,249	1,127,408	06/30/2023
61748HQW4	3,828,322	3,825,216	3,106	3,825,216	3,665,788	06/30/2023
61748HUF6	8,563,060	8,545,584	17,476	8,545,584	8,240,734	06/30/2023
61758LAD1	1,763,991	1,756,058	7,933	1,756,058	1,751,001	06/30/2023

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
65539KAF5	4,206,219	4,159,773	46,446	4,159,773	3,764,488	06/30/2023
65539LAF3	2,925,344	2,895,186	30,158	2,895,186	2,577,004	06/30/2023
74927XAE2	434,397	420,091	14,306	420,091	412,986	06/30/2023
863579XC7	4,536,326	4,511,522	24,804	4,511,522	4,511,522	06/30/2023
86363GAF1	83,573	82,972	601	82,972	78,221	06/30/2023
87222PAB9	850,668	834,948	15,720	834,948	834,948	06/30/2023
94984NAA0	860,264	829,648	30,616	829,648	829,648	06/30/2023
07386HUL3	785,524	668,868	116,656	668,868	668,868	09/30/2023
07386HYW5	1,424,716	1,391,266	33,450	1,391,266	1,391,266	09/30/2023
12642LBS0	1,061,791	1,026,508	35,283	1,026,508	950,953	09/30/2023
16165TAH6	1,012,771	801,533	211,238	801,533	801,533	09/30/2023
3622EAAC4	5,336,366	5,242,437	93,929	5,242,437	5,128,204	09/30/2023
38375BKW1	126,650	121,888	4,762	121,888	81,640	09/30/2023
38375UFN5	969,042	954,704	14,338	954,704	727,957	09/30/2023
38375UFR6	306,127	298,760	7,367	298,760	177,737	09/30/2023
38375UQG8	1,432,382	1,410,282	22,100	1,410,282	845,851	09/30/2023
38375UVC1	693,058	682,063	10,995	682,063	542,285	09/30/2023
38375UVZ0	118,561	118,305	256	118,305	71,625	09/30/2023
38375UWN6	1,299,433	1,254,230	45,203	1,254,230	717,450	09/30/2023
38375UZG8	544,785	544,394	391	544,394	339,260	09/30/2023
38376R2Y1	1,334,067	1,320,446	13,621	1,320,446	789,379	09/30/2023
38376R5B8	741,440	721,391	20,049	721,391	419,817	09/30/2023
38376RDN3	1,841,135	1,629,161	211,974	1,629,161	1,062,455	09/30/2023
38376RFS0	1,360,635	1,305,582	55,053	1,305,582	762,211	09/30/2023
38376RFT8	911,809	848,334	63,475	848,334	548,565	09/30/2023
38376RJQ0	1,398,542	1,385,553	12,989	1,385,553	960,919	09/30/2023
38376RNN2	843,441	818,575	24,866	818,575	453,501	09/30/2023
38376RNQ5	210,221	204,985	5,236	204,985	136,556	09/30/2023
38376RRP3	1,524,803	1,510,926	13,877	1,510,926	931,975	09/30/2023
38376RSA5	1,489,486	1,388,351	101,135	1,388,351	823,875	09/30/2023
38376RSY3	1,111,122	1,095,495	15,627	1,095,495	615,979	09/30/2023
38376RT55	222,219	216,219	6,000	216,219	130,706	09/30/2023
38376RTF3	685,082	684,025	1,057	684,025	400,503	09/30/2023
38376RUM6	2,271,045	2,227,872	43,173	2,227,872	1,357,827	09/30/2023
38376RWU6	2,148,416	2,001,215	147,201	2,001,215	989,044	09/30/2023
38376RWW2	1,778,449	1,723,830	54,619	1,723,830	1,074,334	09/30/2023
38378U8F7	931,896	916,066	15,830	916,066	548,547	09/30/2023
38380LC92	406,730	394,564	12,166	394,564	215,955	09/30/2023
38380LVM2	480,974	467,958	13,016	467,958	323,062	09/30/2023
45668LAA9	5,227,718	5,174,958	52,760	5,174,958	4,153,108	09/30/2023
55275BAA5	1,434,380	1,392,030	42,350	1,392,030	1,298,157	09/30/2023
61748HQW4	3,795,748	3,735,223	60,525	3,735,223	3,512,128	09/30/2023
61748HUF6	8,439,860	8,341,089	98,771	8,341,089	7,975,237	09/30/2023
61759FAJ0	965,266	758,729	206,537	758,729	758,729	09/30/2023
61762UCH4	6,988,720	6,984,258	4,462	6,984,258	6,633,217	09/30/2023
76110H7A1	2,418,162	2,400,336	17,826	2,400,336	2,254,780	09/30/2023
872227AE3	824,387	794,222	30,165	794,222	750,799	09/30/2023
Total			$ 4,571,773			

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

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

Notes to the Financial Statements

5. Investments (Continued)

a. The aggregate amount of unrealized losses:

1. Less than 12 months $ 308,613,967
2. 12 months or longer 1,537,905,948

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months $ 7,858,118,006
2. 12 months or longer 13,040,069,693

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				
	4. Over 1 week to 1 month	1,467,266,729	1,567,063,348	1,567,063,348	
	5. Over 1 month to 3 months	1,416,186,735	1,665,687,875	1,665,687,875	
	6. Over 3 months to 1 year	500,000,317	500,000,317	42,169,000	
	7. Over 1 year	2,046,231,862	2,046,231,862	1,047,935,350	
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week			300,246,000	
	4. Over 1 week to 1 month	1,467,266,729	1,567,063,348	82,368,750	
	5. Over 1 month to 3 months	1,416,186,735	1,665,687,875		
	6. Over 3 months to 1 year	500,000,317	42,169,000		
	7. Over 1 year	2,046,231,862	1,047,935,350	2,047,935,350	

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

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 5,418,341,691	$ 5,418,341,691	$ 4,072,655,409	$
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 5,418,341,691	$ 4,072,655,409	$ 2,527,396,782	$

Notes to the Financial Statements

5. Investments (Continued)

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	Bonds - BACV	$	$ 1,816,448,458	$ 1,085,932,549	$	$	$	$	$
b.	Bonds - FV		1,555,714,917	971,681,864					
c.	LB & SS - BACV								
d.	LB & SS - FV								
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 1,816,448,458	$ 1,085,932,549	$	$	$	$	$
q.	Total assets - FV	$	$ 1,555,714,917	$ 971,681,864	$	$	$	$	$

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,429,685,643	$ 5,429,685,643	$ 4,322,855,573	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 5,429,685,643	$ 4,322,855,573	$ 2,430,550,100	$
	2. Securities (FV)				

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a.	Cash	$ 2,430,550,100	$	$	$	$	$	$	$
b.	Bonds - FV								
c.	LB & SS - FV								
d.	Preferred stock - FV								
e.	Common stock								
f.	Mortgage loans - FV								
g.	Real estate - FV								
h.	Derivatives - FV								
i.	Other Invested Assets - FV								
j.	Total collateral assets - FV (sum of a through i)	$ 2,430,550,100	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

		Fair Value
a.	Overnight and continuous	$
b.	30 Days or less	382,614,750
c.	31 to 90 Days	
d.	More than 90 days	2,047,935,350

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

		Amortized Cost	Fair Value
a.	30 Days or less	$ 2,430,550,100	$ 2,430,550,100
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 years		

Notes to the Financial Statements

5. Investments (Continued)

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Cash (Collateral - All)	$ 5,429,685,643	$ 5,429,685,643	$ 4,322,855,573	$
2.	Securities Collateral (FV)				
b.	Ending Balance				
1.	Cash (Collateral - All)	$ 5,429,685,643	$ 4,322,855,573	$ 2,430,550,100	$
2.	Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Open - No maturity	$	$	$	$
2.	Overnight				
3.	2 days to 1 week				
4.	Over 1 week to 1 month				
5.	Over 1 month to 3 months				
6.	Over 3 months to 1 year	1,614,318,828	861,421,507	921,650,109	
7.	Over 1 year				
b.	Ending Balance				
1.	Open - No maturity	$	$	$	$
2.	Overnight				
3.	2 days to 1 week				
4.	Over 1 week to 1 month				
5.	Over 1 month to 3 months				
6.	Over 3 months to 1 year	22,674,222	861,421,507	921,650,109	
7.	Over 1 year				

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 1,614,318,828	$ 1,111,045,478	$ 1,176,003,151	$
b.	Ending Balance	$ 23,127,706	$ 1,111,045,478	$ 1,176,003,151	$

Notes to the Financial Statements

5. Investments (Continued)

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Bonds - FV	$	$	$	$	$	$	$	$
b. LB & SS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV			1,176,003,151					
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$	$	$ 1,176,003,151	$	$	$	$	$

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$	$	$ 921,650,109	$
	2. Securities (FV)	1,614,318,828	1,111,045,478		
	3. Securities (BACV)	XXX	XXX	XXX	XXX
	4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
	1. Cash	$	$	$ 921,650,109	$
	2. Securities (FV)	23,127,706	1,111,045,478		
	3. Securities (BACV)				
	4. Nonadmitted Subset (BACV)				

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$	$
b. 30 Days or less		
c. 31 to 90 Days		
d. More than 90 days	921,650,109	921,650,109

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$	$	$ 921,650,109	$
	2. Securities (FV)	1,614,318,828	861,421,507		
b.	Ending Balance				
	1. Cash	$	$	$ 921,650,109	$
	2. Securities (FV)	22,674,222	861,421,507		

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

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

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

J. Real Estate - No Significant Changes

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

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

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

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

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
AAA Equipment, L.P.	-	20,272,384	(46,848)	-	52.0%
Total - New Issuers	-	20,272,384	(46,848)	-	

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

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	524,575,546	55,009,917	-	52.0%
AA RRH, L.P.	507,808,765	66,661,273	50,541,621	52.0%
MidCap Class A Notes	468,199,419	73,465,399	-	52.0%
Athene Wessex Investor A, L.P.	220,238,759	2,590,444	8,944,436	52.0%
AAA Aviation Holdings, L.P.	213,258,303	23,670,311	41,266,189	52.0%
SFR Delos Partners, L.P.	164,837,966	(13,718,641)	-	52.0%
Apollo Gretel Investor L.P	159,362,900	10,652,168	5,669,655	52.0%
AA Otter Investor, LP	141,809,353	(30,283,186)	47,446	52.0%
A-A SPN-11 (HVFII - AAA), L.P.	138,548,872	11,079,923	123,815,086	52.0%
Pretium Olympus JV, LP	132,909,166	(1,102,023)	3,535,799	52.0%
Total - Top 10	2,671,549,050	198,025,586	233,820,232	52.0%

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

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

(8) Premium Cost for Derivative Contracts - None

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

9. Income Taxes

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

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

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

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

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

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

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

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

Notes to the Financial Statements

9. Income Taxes (Continued)

F. Consolidated Federal Income Tax Return - No Significant Changes

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

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $20.2 million and $23.9 million for the nine months ended September 30, 2023 and for the year ended December 31, 2022, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

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

During August 2023, the Company received a $316.3 million capital contribution from its parent, AADE. This capital contribution was accrued at June 30, 2023 as a $315.0 million receivable from parent with a corresponding increase in gross paid-in and contributed surplus. In accordance with SSAP No. 72 *Surplus and Quasi-Reorganizations*, capital contributions receivable that are satisfied with the receipt of cash or marketable securities prior to the filing of the financial statement shall be treated as a Type I subsequent event and considered an admitted asset based on evidence of collection and approval of the domiciliary commissioner.

During September 2023, the Company received a capital contribution of $300.0 million from AADE.

B. Detail of Related Party Transactions - No Significant Changes

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

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. Debt, Including Capital Notes - No Significant Changes

B. FHLB (Federal Home Loan Bank) Agreements

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

The Company has issued separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $5,977.3 million as of September 30, 2023. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	243,248,000	243,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 253,248,000	$ 253,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 7,000,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	136,248,000	136,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 146,248,000	$ 146,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 5,400,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 10,548,273,773	$ 12,132,543,910	$ 6,081,200,000
2.	Current year general account total collateral pledged	10,548,273,773	12,132,543,910	
3.	Current year separate accounts total collateral pledged			6,081,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 10,548,273,773	$ 12,132,543,910	$ 6,081,200,000
2.	Current year general account maximum collateral pledged	10,548,273,773	12,132,543,910	
3.	Current year separate accounts maximum collateral pledged			6,081,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	6,081,200,000		6,081,200,000	$ 5,977,270,413
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 6,081,200,000	$	$ 6,081,200,000	$ 5,977,270,413
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	3,406,200,000		3,406,200,000	$ 3,328,300,945
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 3,406,200,000	$	$ 3,406,200,000	$ 3,328,300,945

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	6,081,200,000		6,081,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 6,081,200,000	$	$ 6,081,200,000

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments - No Significant Changes

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

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

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

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$	$ 15,999,604	$ 2,681,785	$	$ 18,681,389
	Bonds: CMBS		11,645,966			11,645,966
	Bonds: RMBS		70,828,021	326,800		71,154,821
	Bonds: ABS			2,742,566		2,742,566
	Preferred stocks	104,277,835	277,988,804			382,266,639
	Common stocks		253,248,000	52,696,867		305,944,867
	Derivative assets: Options		602,362,981			602,362,981
	Derivative assets: Currency Swaps		154,624,313			154,624,313
	Derivative assets: Interest Rate	1,759,282	303,215			2,062,497
	Derivative assets: Futures	63,255,290				63,255,290
	Derivative assets: FX Forwards		522,390,272			522,390,272
	Separate account assets: group annuity	11,650,338	317,727,179	2,397,372		331,774,889
	Separate account assets: index-linked products	1,647,750	37,934,783			39,582,533
	Separate account assets: variable products		21,902,237			21,902,237
	Total assets at fair value/NAV	$ 182,590,495	$ 2,286,955,375	$ 60,845,390	$	$ 2,530,391,260
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 90,178,840	$	$	$ 90,178,840
	Derivative liabilites: Currency Swaps		22,979,021			22,979,021
	Derivative liabilites: Interest Rate	833,927				833,927
	Derivative liabilites: Total Return Swaps		1,828,233			1,828,233
	Derivative liabilites: Futures	7,732,136				7,732,136
	Derivative liabilites: FX Forwards		116,660,205			116,660,205
	Separate account liabilities: group annuity		8,460,969			8,460,969
	Separate account liabilities: index-linked products		1,612,954			1,612,954
	Separate account liabilities: variable products		21,901,754			21,901,754
	Total liabilities at fair value	$ 8,566,063	$ 263,621,976	$	$	$ 272,188,039

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

	Description	Beginning balance as of 07/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2023
a.	Assets										
	Bonds: Other	$ 1,793,400	$ 2,681,785	$ (1,793,400)	$	$	$	$	$	$	$ 2,681,785
	Bonds: RMBS		326,800		104,062	(2,600)				(101,462)	326,800
	Bonds: ABS	2,742,566			(6,062)	6,062					2,742,566
	Common Stocks	47,491,195				5,205,672					52,696,867
	Separate account assets: group annuity	4,959,372		(2,562,000)							2,397,372
	Total assets	$ 56,986,533	$ 3,008,585	$ (4,355,400)	$ 98,000	$ 5,209,134	$	$	$	$ (101,462)	$ 60,845,390
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 61,742,388,975	$ 67,535,031,742	$ 1,959,314,028	$ 49,136,975,965	$ 10,646,098,982	$	$
Assets - Preferred stocks	1,095,980,347	1,095,899,123	104,277,835	281,486,872	710,215,640		
Assets - Common stock	305,944,867	305,944,867		253,248,000	52,696,867		
Assets - Mortgage loans - first liens	27,915,304,977	30,206,106,153			27,915,304,977		
Assets - Mortgage loans - other than first liens	941,133,364	1,118,572,086			941,133,364		
Assets - Policy loans	148,606,093	148,606,093		148,606,093			
Assets - Cash, cash equivalents and short-term investments	6,560,548,064	6,560,977,790	5,252,847,909	1,183,949,514	123,750,641		
Assets - Derivative assets	2,929,357,326	2,660,153,491	(215,187,177)	3,145,187,504	(643,001)		
Assets - Derivative collateral assets	806,647,576	806,647,576	806,647,576				
Assets - Other invested assets	8,648,397,909	8,771,811,228		404,858,266	683,253,546	7,560,286,097	
Assets - Separate account: variable products	23,450,380	23,450,380		21,902,237		1,548,143	
Assets - Separate account: group annuity	39,884,015,773	45,543,683,230	1,984,000,130	26,200,353,063	10,068,496,309	1,631,166,271	
Assets - Separate account: index-linked products	1,802,580,077	1,948,675,181	163,646,638	1,132,252,307	468,477,409	38,203,723	
Liabilities - Deposit-type contracts	18,481,055,984	19,854,232,654		18,121,969,845	359,086,139		
Liabilities - Repurchase agreements	2,430,550,100	2,430,550,100		2,430,550,100			
Liabilities - Derivative liabilities	1,189,139,748	753,725,468	68,522,586	1,120,617,162			
Liabilities - Derivative and other collateral	2,571,360,195	2,571,360,195	2,571,360,195				
Liabilities - Separate account: group annuity deposit-type contracts	9,940,680	10,204,188			9,940,680		
Liabilities - Separate account: funding agreements	5,727,165,328	5,977,270,413		5,727,165,328			
Liabilities - Separate account: index-linked products derivatives	1,612,954	1,587,905		1,612,954			
Liabilities - Separate account: group annuity derivatives	34,638,357	29,610,524		34,638,357			

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

Separate account assets (variable products) – Separate account assets classified as Level 2 are valued based on the fair value of the underlying funds. Financial instruments within these separate accounts included in the NAV column are valued using the same fair value assumptions and methods utilized for other invested assets in the general account. Fair values and changes in the fair values of the underlying funds accrue directly to the policy owners and are not included in the Company's revenues and expenses or surplus.

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of September 30, 2023, the Company's general and separate accounts have $4,639 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items - No Significant Changes

22. Events Subsequent

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

23. Reinsurance

The Company entered into a modified coinsurance agreement effective January 1, 2023 with Athene Annuity Re Ltd. (AARe), an affiliated reinsurer, pursuant to which it cedes an 80% quota share of certain of the Company's retail annuity business issued on or after January 1, 2023. Modified coinsurance reserves ceded to AARe under this agreement were $16,693.4 million as of September 30, 2023.

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

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it cedes a quota share of certain pension group annuity business issued after the effective date of the treaty. Modified coinsurance reserves ceded to AARe were $1,136.1 million as of September 30, 2023.

Effective June 12, 2023, the Company entered into a coinsurance agreement with USAA Life Insurance Company (USAA) to assume a quota share of multi-year guaranteed annuities issued by USAA on or after the effective date of the treaty. Effective August 21, 2023, an amendment was made to the existing treaty to assume a quota share of fixed indexed annuities issued by USAA on or after the effective date of the amended treaty. The Company retrocedes 80% of this block of business to AARe under an existing modified coinsurance treaty. Assumed reserves were $907.3 million at September 30, 2023 of which $725.8 million represented modified coinsurance reserves ceded to AARe at September 30, 2023.

Effective July 1, 2023, the Company amended the coinsurance agreement originally entered into on October 1, 2016 with Hannover Life Reassurance Company of America (Hannover) to include a 6% quota share of all benefits not already covered by the original agreement. On the effective date, the Company recognized a reserve credit of $284.2 million equal to the difference between the existing reserves on inforce policies ceded to Hannover and the reserve calculated under the amended agreement. As this amended agreement covers business issued prior to the effective date, the initial $34.5 million after-tax gain net of affiliated reinsurance impacts was recognized directly into surplus and will be amortized into income in accordance with Appendix A-791 of the NAIC Accounting Practices and Procedures Manual.

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

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

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

Notes to the Financial Statements

23. Reinsurance (Continued)

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts

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

A. Separate Account Activity - No Significant Changes

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

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

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 713,541

INVESTMENT

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

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

The Company has $2,902 million of assets under repurchase agreements, $12,133 million of assets pledged as collateral to the FHLB, and has granted security interest in $4,532 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,517,741,361

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 7,284,756,611	$ 10,403,569,566
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 410,964,733	$ 412,246,708
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 1,313,854,968	$ 884,460,392
14.26	All Other	$ 5,421,994,231	$ 5,560,351,394
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 14,431,570,543	$ 17,260,628,060
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 13,810,969,735
1.13	Commercial Mortgages	$ 16,968,612,421
1.14	Total Mortgages in Good Standing	$ 30,779,582,156
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 73,500,000
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$ 332,221,817
1.33	Commercial Mortgages	$ 67,707,068
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 399,928,885
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 71,667,198
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 71,667,198
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 31,324,678,239
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$ 242,342
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 242,342

2. Operating Percentages:

2.1	A&H loss percent	(140.388)%
2.2	A&H cost containment percent	0.000 %
2.3	A&H expense percent excluding cost containment expenses	325.079 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	239,424	694,475,600	112		694,715,136	150,004
2.	Alaska AK	L	34,367	36,618,908			36,653,275	
3.	Arizona AZ	L	834,519	737,546,485	11,832		738,392,836	
4.	Arkansas AR	L	107,922	192,289,870	221		192,398,013	
5.	California CA	L	4,166,197	3,429,476,203	15,295		3,433,657,695	
6.	Colorado CO	L	987,269	416,966,889	209		417,954,367	
7.	Connecticut CT	L	265,021	478,998,840	25,996		479,289,856	
8.	Delaware DE	L	99,032	103,560,461			103,659,494	367,840,911
9.	District of Columbia DC	L	38,859	29,957,878	905		29,997,642	
10.	Florida FL	L	1,813,851	3,155,586,902	81,787		3,157,482,540	233,481
11.	Georgia GA	L	800,643	1,257,995,318	16,795		1,258,812,756	
12.	Hawaii HI	L	304,579	179,209,046			179,513,625	
13.	Idaho ID	L	134,006	85,200,516	132		85,334,655	
14.	Illinois IL	L	1,681,547	1,023,286,778	13,063		1,024,981,388	
15.	Indiana IN	L	1,321,664	602,521,182	40,506		603,883,352	
16.	Iowa IA	L	2,621,101	214,297,812	7,708		216,926,621	
17.	Kansas KS	L	572,530	224,868,295	5,619		225,446,444	
18.	Kentucky KY	L	240,420	421,975,550	7,523		422,223,493	100,000
19.	Louisiana LA	L	250,353	556,983,505	2,390		557,236,247	
20.	Maine ME	L	204,272	107,823,065			108,027,337	
21.	Maryland MD	L	694,099	510,803,778	16,393		511,514,270	
22.	Massachusetts MA	L	319,232	526,124,440	4,160		526,447,832	
23.	Michigan MI	L	3,414,936	1,136,066,476	8,826		1,139,490,238	
24.	Minnesota MN	L	6,334,643	313,047,669	30,172		319,412,483	164,670
25.	Mississippi MS	L	144,868	322,365,341			322,510,208	
26.	Missouri MO	L	886,039	587,859,081	527		588,745,647	
27.	Montana MT	L	65,426	43,802,378			43,867,804	
28.	Nebraska NE	L	709,969	94,837,299	5,735		95,553,003	
29.	Nevada NV	L	156,405	271,497,892			271,654,297	
30.	New Hampshire NH	L	30,735	140,290,091			140,320,826	
31.	New Jersey NJ	L	578,275	1,227,281,448	38,983		1,227,898,706	
32.	New Mexico NM	L	131,883	75,244,383	5,266		75,381,533	
33.	New York NY	N	486,421	242,583,965	1,305		243,071,691	
34.	North Carolina NC	L	937,872	1,735,239,601	5,831		1,736,183,303	
35.	North Dakota ND	L	222,473	45,898,660			46,121,134	
36.	Ohio OH	L	1,268,006	1,586,106,394	39,146		1,587,413,545	87,142
37.	Oklahoma OK	L	320,971	223,753,387	986		224,075,344	
38.	Oregon OR	L	394,575	219,606,661			220,001,236	
39.	Pennsylvania PA	L	1,480,878	1,662,633,368	40,017		1,664,154,263	100,000
40.	Rhode Island RI	L	75,812	175,027,934	1,874		175,105,619	
41.	South Carolina SC	L	328,178	733,553,784	1,238		733,883,199	
42.	South Dakota SD	L	196,977	67,728,790	385		67,926,152	
43.	Tennessee TN	L	469,386	918,524,461	26,687		919,020,533	
44.	Texas TX	L	2,452,238	1,972,106,744	9,768		1,974,568,750	100,000
45.	Utah UT	L	292,945	219,174,563	580		219,468,088	
46.	Vermont VT	L	14,090	46,123,617			46,137,707	
47.	Virginia VA	L	515,059	805,049,194	10,287		805,574,541	
48.	Washington WA	L	2,570,521	369,706,947	539		372,278,007	
49.	West Virginia WV	L	56,104	188,282,665	311		188,339,080	
50.	Wisconsin WI	L	4,649,113	390,250,408	11,043		394,910,564	
51.	Wyoming WY	L	28,014	19,457,913			19,485,927	
52.	American Samoa AS	N						
53.	Guam GU	N		333,660			333,660	
54.	Puerto Rico PR	L	1,240	1,286,626			1,287,866	
55.	U.S. Virgin Islands VI	N		932,528			932,528	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	262,069	(902,136)			(640,067)	
58.	Aggregate Other Aliens OT	XXX	64,017	3,591,208			3,655,225	1,000,000,000
59.	Subtotal	XXX	47,271,041	30,824,910,320	490,151		30,872,671,512	1,368,776,208
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,574,172				14,574,172	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	2,552,203				2,552,203	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	811,919		22,909		834,828	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	65,209,335	30,824,910,320	513,060		30,890,632,715	1,368,776,208
96.	Plus Reinsurance Assumed	XXX	4,741,680	1,052,798,337			1,057,540,017	
97	Totals (All Business)	XXX	69,951,015	31,877,708,657	513,060		31,948,172,732	1,368,776,208
98.	Less Reinsurance Ceded	XXX	69,557,409	25,579,152,997	412,627		25,649,123,033	1,368,589,149
99.	Totals (All Business) less Reinsurance Ceded	XXX	393,606	6,298,555,660	100,433		6,299,049,698	187,059
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	64,017	3,591,208			3,655,225	1,000,000,000
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	64,017	3,591,208			3,655,225	1,000,000,000
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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

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

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

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

- Athene Co-Invest Reinsurance Affiliate Holding Ltd.
  - Athene Co-Invest Reinsurance Affiliate 1A Ltd.
    - Athene Co-Invest Reinsurance Affiliate International Ltd.
    - Athene Co-Invest Reinsurance Affiliate LP
      - Athene Co-Invest Reinsurance Affiliate 1B Ltd.
  - Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.
    - Athene Co-Invest Reinsurance Affiliate 2A Ltd.
    - Athene Co-Invest Reinsurance Affiliate 2B Ltd.
    - ACRA 2B US LLC
- Rosencrantz Depositor, LLC
- NNN AGP Opportunities GP, LLC
  - NNN AGP Opportunities Fund, L.P.
  - NNN AGP Opportunities Fund II, L.P.
    - NNN AGP Mezz Borrower II, LLC
      - NNN AGP Opp Owner II, LLC
  - NNN AGP Opportunities Fund III, L.P.
- A-A Offshore 2021-1 (Java), L.P.
- AA Pencil Offshore Holdings, L.P.
- A-A Funding Holdco Offshore I, LLC
  - A-A Funding Holdco Onshore, LLC
- A-A Funding Holdco Offshore II, LLC
  - A-A Funding Holdco Onshore, LLC

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

- Athora UK Services Ltd.
- Athora Ireland Services Limited
- Athora Bermuda Services Ltd.
- Athora IP Company Ltd.
- Athora MEP Ltd.
- Athora Europe Holding (Bermuda) Ltd.
  - Athora Europe Holding Limited
    - Generali Belgium S.A./N.V.
      - Groupe GVA-BC Assurances S.A.
      - Generali Real Estate Investment B.V.
- Athora Life Re Ltd.
  - Athora Ireland plc
    - Athora Lux Invest S.C.Sp
    - Athora Europe Investments DAC
      - Athora Lux Invest S.C.Sp
- Athora Deutschland Verwaltungs GmbH
- Athora Deutschland Holding GmbH & Co. KG
  - Athora Deutschland GmbH
    - Athora Pensionkasse AG
    - Athora Deutschland Service GmbH

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Asset Management, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

VA Capital Management CIV GP, LLC

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

APH Holdings, L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Clean Transition Equity Partners II (TE 892), L.P.
Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp
Apollo Broad Middle Markets Lending Advisors GP LLC
Apollo Broad Middle Markets Lending Advisors, L.P.
Apollo Broad Middle Markets Lending Fund, L.P.
AP Violet Advisors GP, LLC
VLS Holdings Advisors GP LLC
VLS Holdings Advisors, L.P.
Apollo Principal Holdings III GP, Ltd.
Apollo Principal Holdings III, L.P.
Apollo Administration GP Ltd.
Apollo Advisors V (EH), LLC
Apollo Advisors V (EH Cayman), L.P.
Apollo Advisors VI (EH-GP), Ltd.
Apollo Advisors VI (EH), L.P.
Apollo Advisors VII (EH-GP), Ltd.
Apollo Advisors VII (EH), L.P.
AAA Life Re Carry, L.P.
Apollo ANRP Advisors (IH-GP), LLC
Apollo ANRP Advisors (IH), L.P.
Financial Credit I Capital Management, LLC
Financial Credit Investment Advisors I, L.P.
Apollo SPN Capital Management, LLC
Apollo SPN Advisors, L.P.
Apollo SPN Investments I, L.P.
AAA MIP Limited
AAA Associates, L.P.
AAA Investments (Co-Invest VI), L.P.
AP Caps II Holdings GP, LLC
Acropolis Infrastructure Acquisition Sponsor, L.P.
APSG Sponsor, L.P.
APSG Sponsor II, L.P.
APSG Sponsor III, L.P.
Delphi Growth Capital Sponsor, L.P.
APSG Advisors GP, LLC
Acropolis Infrastructure Acquisition Advisors, L.P.
APSG Advisors, L.P.
APSG Advisors II, L.P.
Delphi Growth Capital Advisors, L.P.
Delaware Rose GP L.L.C
Apollo Rose GP, L.P.
Apollo Rose II Co-Investors (H), L.P.
Apollo Rose II (A), L.P.
Apollo Rose II (B), L.P.
Apollo Rose II (C), L.P.
Apollo Rose II (D), L.P.
Apollo Rose II (E), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Aspen UK Syndicate Services Limited
- APJ Asset Protection Jersey Limited
- Aspen U.S. Holdings, Inc.
  - Aspen American Insurance Company
    - Aspen Specialty Insurance Company
  - Aspen Insurance U.S. Services Inc.
  - Aspen Specialty Insurance Management, Inc.
  - Aspen Specialty Insurance Solutions, LLC
  - Aspen Re America, Inc.
  - Digital Risk Resources, LLC
- Aspen Insurance UK Services Limited
- Aspen Australia Service Company Pty Limited
- Aspen Risk Management Limited

Aspen European Holdings Limited
- Aspen Insurance UK Limited

Acorn Limited
- Blue Waters Insurers, Corp.

Aspen Managing Agency Limited
- Aspen Singapore Pte. Limited

Aspen Underwriting Limited

Silverton Re Ltd.

Aspen (US) Holdings Limited

Aspen Capital Management Limited
- Peregrine Reinsurance Ltd
- Aspen Cat Fund Limited

Harvest Holdings II GP, LLC
- Harvest Holdings II (C), L.P.
- Harvest Holdings II (V), L.P.
- Karpos Investments II (C), L.P.
- Karpos Investments II (V), L.P.

Apollo Infra Equity Advisors (IH-GP), LLC
- Apollo Infra Equity Advisors (IH UT), L.P.
- Apollo Infra Equity Advisors (IH), L.P.
  - Apollo Infra Equity International Fund, L.P.
  - Apollo Infra Equity Feeder Fund (TE Debt), L.P.

Apollo FIG Carry Pool Aggregator GP, LLC
- Apollo FIG Carry Pool Aggregator, L.P.
- Apollo FIG Carry Pool Intermediate (FC), L.P.
- Apollo FIG Carry Pool Intermediate, L.P.

Apollo Advisors VIII (EH-GP), Ltd.
- Apollo Advisors VIII (EH), L.P.
  - Apollo Co-Investors VIII (EH-E), L.P.

Financial Credit II Capital Management, LLC
- Financial Credit Investment Advisors II, L.P.
  - Financial Credit Investment II, L.P.

Financial Credit III Capital Management, LLC
- Financial Credit Investment Advisors III, L.P.
  - Financial Credit Investment III, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Financial Credit IV Capital Management, LLC
- Financial Credit Investment Advisors IV, L.P.
  - Financial Credit Investment IV, L.P.
  - Financial Credit Investment (PF) IV, L.P.
  - Financial Credit Investment IV (Feeder), L.P.

Apollo ADIP Capital Management, LLC
- Apollo ADIP Advisors, L.P.
  - Apollo/Athene Dedicated Investment Program (A), L.P.
  - Apollo/Athene Dedicated Investment Program (B), L.P.
  - Apollo/Athene Dedicated Investment Program (C), L.P.
  - Apollo/Athene Dedicated Investment Program (D), L.P.
  - Apollo/Athene Dedicated Investment Program (E), L.P.
  - Apollo ADIP (Lux) GP, S.a r.l.
    - Apollo/Athene Dedicated Investment Program (Lux), SCSp

Apollo Hybrid Value Capital Management II, LLC
- Apollo Hybrid Value Advisors II, L.P.
  - Apollo Hybrid Value Overseas Partners II, L.P.
  - Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.
  - Apollo Hybrid Value Fund II, L.P.
  - Apollo HVF Co-Investors II (B), L.P.
  - Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.
    - Apollo Hybrid Value Overseas Partners (Lux) II, SCSp
  - Apollo Grizzly Bear Co-Invest Ultimate GP, LLC
  - Apollo Hybrid Value Overseas Partners (MS I) II, L.P.
  - Apollo Hybrid Value Fund (MS I) II, L.P.
  - Apollo TAMF Co-Invest Ultimate GP, LLC
    - Apollo TAMF Co-Invest GP, L.P.
      - Apollo TAMF Co-Invest, L.P.

AA IX Holdings, LLC

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

Apollo Capital Management IX, LLC
- Apollo Advisors IX, L.P.
  - AP Castle Holdings GP S.a r.l.
  - Apollo Fund Administration IX, LLC
  - Apollo Investment Fund IX, L.P.
  - Apollo Overseas Partners (Delaware) IX, L.P.
  - Apollo Overseas Partners (Delaware 892) IX, L.P.
  - Apollo Overseas Partners IX, L.P.
  - Apollo Overseas Partners (I) IX, L.P.
  - Apollo Co-Investors IX (B), L.P. Apollo Investment Fund (I) IX, L.P.
  - Apollo Co-Investors IX (C), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Overseas Partners (Lux) IX GP, S.a r.l.
  - Apollo Overseas Partners (Lux) IX, SCSp
- AP IX GenPar, LLC
- AP IX DSB Holdings, L.P.
  - DSB Parent GP, LLC
    - Knight Parent Ventures LP
      - Forward Health Ventures L.P.
        - Forward Health Ventures Holdings, Inc.
          - Forward Health Ventures (A) LLC
        - Forward Health Ventures (B) LLC
          - STeM Parent L.P.
          - STeM Holdings Inc.
          - STeM Management, LLC
          - STeM Operating, LLC
        - Forward Health Ventures Investments GP, LLC
  - DSB Holdings II GP, LLC
    - DSB Holdings II, L.P.
      - DSB Parent L.P.
        - DSB Holdings, Inc.
          - DSB Acquisition LLC
            - LifePoint Health, Inc.
              - Legacy LifePoint Health, LLC
                - Province Healthcare Company, LLC
                  - Brim Hospitals, Inc.
                  - Colorado Plains Physician Practices, LLC
                  - Las Cruces Cardiology Group, LLC
                  - Las Cruces Endoscopy Partner, LLC
                    - Las Cruces Endoscopy, LLC
                      - Lohman Endoscopy Center, LLC
                  - Las Cruces Physician Practices, LLC
                  - Los Alamos Physician Practices, LLC
                  - Martinsville Physician Practices, LLC
                  - Memorial Prompt Care, LLC
                  - Northeastern Nevada Physician Practices, LLC
                  - PHC-Aviation, Inc.
                  - PHC-Elko, Inc.
                  - PHC-Fort Mohave, Inc.
                  - PHC-Fort Morgan, Inc.
                  - PHC-Lake Havasu, Inc.
                    - Havasu Regional Medical Center, LLC
                    - HRMC, LLC
                  - PHC-Lakewood, Inc
                    - PHC-Morgan City, L.P.
                  - PHC-Las Cruces, Inc.
                  - PHC-Los Alamos, Inc.
                  - PHC-Minden G.P., Inc
                    - PHC-Minden, LLC
                  - PHC-Morgan Lake, Inc.

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

PART 1 – ORGANIZATIONAL CHART

- PHC-Morgan City, L.P.
- PHC-Selma, LLC
- PHC-Tennessee, Inc.
- Principal-Needles, Inc.
- Teche Regional Physician Practices, LLC
- Valley View Physician Practices, LLC

Historic LifePoint Hospitals, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

DLP Maria Parham Physician Practices, LLC
DLP Person Memorial Hospital, LLC
DLP Person Physician Practices, LLC
DLP Person Urgent Care, LLC
DLP Rutherford Regional Health System, LLC
DLP Rutherford Physician Practices, LLC
DLP Swain County Hospital, LLC
DLP Twin County Holding Company, LLC
DLP Twin County Physician Practices, LLC
DLP Twin County Regional Healthcare, LLC
DLP Wilson Holding Company, LLC
DLP WilMed Nursing Care and Rehabilitation Center, LLC
DLP Wilson Medical Center, LLC
DLP Wilson Physician Practices, LLC
DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC
DLP Partner Wilson Rutherford, LLC
Fauquier Partner, LLC
Fauquier Holding Company, LLC
Fauquier Diagnostic Imaging Center, LLC
Fauquier Long-Term Care, LLC
Fauquier Medical Center, LLC
Fauquier Physician Practices, LLC
Georgetown Rehabilitation, LLC
HDP Andalusia, LLC
HDP Georgetown, LLC
Hillside Hospital, LLC
HSC Manager, LLC
Kansas Healthcare Management Company, Inc.
Kansas Healthcare Management Services, LLC
Kansas Healthcare Management Services, LLC
Kentucky Hospital, LLC
Kentucky Medserv, LLC
Kentucky Physician Services, Inc. LHSC, LLC
LifePoint Medical Group – Hillside, Inc.
AMG-Hillside, LLC
LifePoint of Kentucky, LLC
Bourbon Community Hospital, LLC
Bourbon Physician Practice, LLC
Buffalo Trace Radiation Oncology Associates, LLC
Fleming Medical Center, LLC
Georgetown Community Hospital, LLC
HCK Logan Memorial, LLC
Kentucky MSO, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Meadowview Physician Practice, LLC
- Meadowview Regional Medical Center, LLC
  - Meadowview Regional Medical Center Pain Management, LLC
- PineLake Physician Practice, LLC
- PineLake Regional Hospital, LLC
- R. Kendall Brown Practice, LLC
- Siletchnik Practice, LLC
- Woodford Hospital, LLC

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

LifePoint RC, Inc.

Logan Medical, LLC

Meadowview Rights, LLC

Northwest Medical Center-Winfield, LLC

Norton Partner, LLC

NWMC-Winfield Hospitalist Physicians, LLC

NWMC-Winfield Physician Practices, LLC

Piedmont Partner, LLC

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

Portage Partner, LLC

Professional Billing Services, LLC

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

River Parishes Hospital, LLC

River Parishes Partner, LLC

River Parishes Physician Practices, LLC

Riverview Medical Center, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

- Capella Health Holdings, LLC
  - Capella Holdings, LLC
    - Capella Healthcare, LLC
      - Capella DISCO, LLC
      - Kershaw Health Holdings, LLC
        - Kershaw Clinics, LLC
        - Kershaw Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

- KershawHealth Ambulatory Surgery Center, LLC
- KershawHealth Cancer Center, LLC

Muskogee Holdings, LLC
- Capella Holdings of Oklahoma, LLC
  - Muskogee Medical and Surgical Associates, LLC
  - Muskogee Physician Group, LLC
  - Muskogee Regional Medical Center, LLC
  - Providence MRI Associates, L.L.C.
  - Providence Radiologic Services, L.C.

NPMC Holdings, LLC
- Arkansas Healthcare Services, LLC
- Hot Springs Imaging Center, LLC
- Hot Springs National Park Hospital Holdings, LLC
  - National Park Real Property, LLC
- National Park Cardiology Services, LLC
- National Park Endoscopy Center, LLC
- National Park Family Care, LLC
- National Park GI Services, LLC
- NPMC, LLC

Oregon Healthcorp, LLC
- McMinnville Immediate Health Care, LLC
- Willamette Valley Clinics, LLC
- Willamette Valley Health Solutions, LLC
- Willamette Valley Medical Center, LLC

RCCH PMDS, LLC

RCCH Trios Health Holdings, LLC

RCCH Washington Holdings, LLC
- CMCH Holdings, LLC
- Lourdes Holdings, LLC
  - Lourdes Hospital, LLC
  - Lourdes Physician Services, LLC
- PNWCIN LLC
- RCCH-Northwest, LLC
  - RCCH-UW Medicine Healthcare Holdings, LLC
    - CCMC Holdco, LLC
    - RCCH Trios Health, LLC
      - High Desert Surgery Center, L.L.C.
      - RCCH Trios Physicians, LLC

Saline County Hospital, LLC

St. Joseph Holdings, LLC
- St. Joseph Hospital, LLC
  - SJRMC Interventional Radiology Services, LLC
- St. Joseph Physician Services, LLC

St. Mary's Holdings, LLC
- Russellville Holdings, LLC
- Saint Mary's Primary Care Network, LLC
- St. Mary's Physician Services, LLC
- St. Mary's Specialty, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Lifepoint Behavioral Health, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- LPNT Rehab Development 5, LLC
- Lifepoint Rehabilitation, LLC
- Lifepoint Rehabilitation of Texas, LLC
- Lifepoint Rehabilitation of California, LLC

LifePoint Knight Contract Services, LLC
LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
- Baptist Memorial Rehabilitation Hospital - Madison, LLC

LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
- PeaceHealth RiverBend, LLC

LPNT IRF Development 71, LLC
- Centra Rehabilitation Hospital, LLC

LPNT IRF Development 74, LLC
- North Florida Rehabilitation Hospital, LLC

LPNT IRF Development 75, LLC
LPNT IRF Development 76, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
- Anderson Rehabilitation Institute, LLC

LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
- Knoxville Rehabilitation Hospital, LLC

LPNT IRF Development 42, LLC
- Mercy Rehabilitation Hospital, LLC (formed in AR)

LPNT IRF Development 44, LLC
- Rhode Island Rehabilitation Hospital, LLC

LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
- Tampa Rehabilitation Hospital, LLC

LPNT IRF Development 51, LLC
- Baptist Health Rehabilitation Hospital, LLC

LPNT IRF Development 52, LLC
- El Camino Health Rehabilitation Institute, LLC

LPNT IRF Development 53, LLC
- Community Health Network Rehabilitation Hospital West, LLC

LPNT IRF Development 54, LLC
- Rehabilitation Hospital of Louisville East, LLC

LPNT IRF Development 55, LLC
- Wake County Rehabilitation Hospital, LLC

LPNT IRF Development 56, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC

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PART 1 – ORGANIZATIONAL CHART

Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP

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

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

PART 1 – ORGANIZATIONAL CHART

Forward Health Ventures Investments GP, LLC
Realpoint Properties, LLC
Realpoint Properties Intermediate Holdings, LLC
1029 Medical Center Circle MOB, LLC
1041 Morganton Boulevard SW MOB, LLC
1111 Medical Center Circle MOB, LLC
112 Tradepark Drive MOB, LLC
1140 Lexington Road MOB, LLC
1150 Lexington Road MOB, LLC
1152 Lexington Road MOB, LLC
137 South Main Street MOB, LLC
150 West 100 North MOB, LLC
1520 East Hammer Lane MOB, LLC
155 Hospital Road MOB, LLC
1717 Harper Road MOB, LLC
175 North 100 West MOB, LLC
183 Hospital Road MOB, LLC
186 Medical Park Loop MOB, LLC
1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
253 Veterans Drive MOB, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC
350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
419 Holiday Court MOB, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC
550 Hospital Drive MOB, LLC
6719 Gov. G. C. Peery Highway MOB, LLC
6735 Suffield Lane LTC, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC

Apollo Principal Holdings V GP, LLC
Apollo Principal Holdings V, L.P.
APO (FC), LLC
Apollo Principal Holdings VII GP, Ltd.
Apollo Principal Holdings VII, L.P.
Apollo European Credit Co-Investors, LLC
Apollo European Strategic Co-Investors, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo COF Investor, LLC
- Apollo Europe Co-Investors III (D), LLC
- Apollo Energy Yield Co-Investors (D) LLC
- Redding Ridge Advisors LLC
  - Redding Ridge Holdings LP
- Apollo Advisors VI (APO FC-GP), LLC
  - Apollo Advisors VI (APO FC), L.P.
- Apollo Advisors VII (APO FC-GP), LLC
  - Apollo Advisors VII (APO FC), L.P.
- Apollo ANRP Advisors (APO FC-GP), LLC
  - Apollo ANRP Advisors (APO FC), L.P.
- Apollo AGRE Prime Co-Investors (D), LLC
- Apollo Capital Efficient Advisors, LLC
- RRH Asset Management CIV GP, LLC
- RRH Asset Management Co-Investors, L.P.
- AP Liberty GP, LLC
  - AP Liberty, L.P.
- Apollo Realty Income Solutions GP S.a r.l.
- Apollo Aligned Alternatives (E-1)
- Apollo Private Markets SICAV
- Apollo U.S. Private Credit Fund

APH Holdings (FC), L.P.

- Apollo Hercules Advisors GP, LLC
  - Apollo Hercules Advisors, L.P.
    - Apollo Hercules Partners, L.P.
- Apollo A-N Credit Advisors (APO FC-GP), LLC
  - Apollo A-N Credit Advisors (APO FC Delaware), L.P.
    - Apollo A-N Credit Fund (Delaware), L.P.
- Apollo Atlas Advisors (APO FC-GP), LLC
  - Apollo Atlas Advisors (APO FC), L.P.
    - Apollo Atlas Fund, LLC
      - Apollo Atlas Master Fund, LLC
- Apollo Navigator Capital Management I, LLC
  - Apollo Navigator Advisors I, L.P.
    - Apollo Navigator Aviation Fund I, L.P.
    - Apollo Navigator Aviation Offshore Fund I, L.P.
- ACC Advisors C, LLC
- Apollo Oasis Advisors GP, LLC
  - Apollo Oasis Advisors, L.P.
    - Apollo Oasis Partners, L.P.
- Apollo European MMPDF (B) Cayman GP, LLC
  - Apollo European MMPDF (B) Cayman, L.P.
- Apollo HD Advisors GP, LLC
  - Apollo HD Advisors, L.P.
    - Athene HD Investor, L.P.
      - HD Finance Holdings Limited
        - HD Bidco Limited
    - Athora HD Investor, L.P.

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

PART 1 – ORGANIZATIONAL CHART

HD Finance Holdings Limited
Apollo Energy Opportunity Advisors GP LLC
Apollo Energy Opportunity Advisors LP
Apollo Energy Opportunity Fund LP
Apollo Alteri Investments Advisors II, S.a r.l.
Alteri Investments II, SCSp
Apollo Alteri Holdings II, SCSp
Apollo Europe Capital Management III, LLC
Apollo Europe Advisors III, L.P.
AP Investment Europe III, L.P.
Apollo Union Street Capital Management, LLC
Apollo Union Street Advisors, L.P.
Apollo Union Street Partners, L.P.
AP Kent Advisors GP, LLC
AP Kent Advisors, L.P.
AP Kent Credit Fund, L.P.
AP Kent Credit Master Fund, L.P.
Apollo EPF Capital Management, Limited
Apollo EPF Advisors, L.P.
Apollo European Principal Finance Fund (Feeder), L.P.
Apollo EPF Administration, Limited
Apollo EPF Co-Investors (A), L.P.
Apollo EPF Co-Investors (B), L.P.
Apollo EPF Advisors II, L.P.
Apollo European Principal Finance Fund II (Dollar A), L.P.
Apollo European Principal Finance Fund II (Euro A), L.P.
Apollo European Principal Finance Fund II (Dollar B), L.P.
Apollo European Principal Finance Fund II (Master Dollar B), L.P.
Apollo European Principal Finance Fund II (Euro B), L.P.
Apollo European Principal Finance Fund II (Master Euro B), L.P.
Apollo EPF II Capital Management, LLC
Apollo EPF III Capital Management, LLC
Apollo EPF Advisors III, L.P.
Apollo European Principal Finance Fund III (Dollar A), L.P.
Apollo European Principal Finance Fund III (Master Dollar B), L.P.
Apollo European Principal Finance Fund III (Master Euro B), L.P.
Apollo European Principal Finance Fund III (Dollar B), L.P.
Apollo European Principal Finance Fund III (Euro B), L.P.
Apollo Tower Credit Advisors, LLC
Apollo Tower Credit Fund, L.P.
ANRP II GenPar, Ltd.
Apollo Kings Alley Credit Capital Management, LLC
Apollo Kings Alley Credit Advisors, L.P.
Apollo Kings Alley Credit Fund, L.P.
Apollo Accord Advisors, LLC
Apollo European Credit Advisors GP, LLC
Apollo European Credit Advisors, L.P.
Apollo European Credit Master Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo European Credit Fund, L.P.
- Apollo European Credit Fund (Offshore), L.P.

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

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

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

Apollo Structured Credit Recovery Advisors IV LLC
- Apollo Structured Credit Recovery Fund IV LP
- Apollo Structured Credit Recovery Master Fund IV LP
- Apollo Offshore Structured Credit Recovery Fund IV Ltd.

Apollo Delos Investments Advisors, S.a r.l.
- Apollo Delos Investments III, SCSp
- Apollo Delos Investments IV, SCSp
- Apollo Delos Investments V, SCSp

Apollo Accord Advisors GP II, LLC
- Apollo Accord Advisors II, L.P.

Apollo Chiron Advisors GP, LLC
- Apollo Chiron Advisors, L.P.
  - Apollo Chiron Credit Fund, L.P.

Apollo PPF Advisors GP, LLC
- Apollo PPF Advisors, L.P.
  - Apollo PPF (Lux) GP, S.a r.l.
    - Apollo PPF Opportunistic Credit Partners (Lux), SCSp

Apollo Accord Advisors GP III, LLC
- Apollo Accord Advisors III, L.P.
  - Apollo Accord Master Fund III, L.P.
  - Apollo Accord Offshore Fund III, L.P.
  - Apollo Accord Fund III, L.P.

Apollo Accord Advisors GP IV, LLC
- Apollo Accord Advisors IV, L.P.
  - Apollo Accord Fund IV (Lux) GP, S.a r.l.

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

Apollo SPAC Advisors I GP, LLC
- Apollo SPAC Advisors I, L.P.
  - Apollo SPAC Fund I, L.P.
  - Apollo SPAC Fund I (A), L.P.
  - Apollo SPAC Fund I (B FC), L.P.

Apollo European Direct Lending (Lux) GP, S.a r.l.
- AEDL Credit SCA SICAV-RAIF
- Apollo European Direct Lending SCSp

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Principal Holdings IX GP, Ltd.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

APH Holdings (DC), L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Value Advisors, L.P.
  - Apollo Value Administration, LLC
- ACE Credit Advisors GP, LLC
  - ACE Credit Advisors, LP
    - ACE Credit Fund, LP
- Apollo Global Carry Pool GP, LLC
  - Apollo Global Carry Pool Aggregator, L.P.
  - Apollo Global Carry Pool Aggregator II, L.P.
  - Apollo Global Carry Pool Intermediate, L.P.
  - Apollo Global Carry Pool Intermediate (DC), L.P.
  - Apollo Global Carry Pool Intermediate (FC), L.P.
- Apollo Structured Credit Recovery Advisors IV (APO DC) LLC
- Apollo SOMA Capital Management, LLC
  - Apollo SOMA Advisors, L.P.
    - Apollo Special Opportunities Managed Account, L.P.
- Apollo Credit Liquidity Capital Management, LLC
  - Apollo Credit Liquidity Advisors, L.P.
  - Apollo Credit Liquidity CM Executive Carry, L.P.
- Apollo Union Street SPV Advisors, LLC
- Apollo Kings Alley Credit Advisors (DC-GP), LLC
  - Apollo Kings Alley Credit Advisors (DC), L.P.
- Apollo Centre Street Advisors (APO DC-GP), LLC
  - Apollo Centre Street Advisors (APO DC), L.P.
    - Apollo Centre Street Partnership, L.P.
- Apollo Total Return ERISA Advisors GP LLC
  - Apollo Total Return ERISA Advisors, L.P.
- Apollo Excelsior Ultimate GP, LLC
  - Apollo Excelsior Advisors, L.P.
    - Apollo Excelsior, L.P.
- AAA Advisors GP, LLC
  - Apollo Aligned Alternatives Advisors, L.P.
    - AAA EGY Management GP, LLC
    - Apollo Aligned Alternatives, L.P.
    - Apollo Aligned Alternatives (A), L.P.
    - Apollo Aligned Alternatives (A-I), L.P.
    - Apollo Aligned Alternatives (A-2), L.P.
    - Apollo Aligned Alternatives (A-3), L.P.
    - Apollo Aligned Alternatives (B), L.P.
    - Apollo Aligned Alternatives (C), L.P.
    - Apollo Aligned Alternatives (C-2), L.P.
    - Apollo Aligned Alternatives (Lux) GP, S.a r.l.
      - Apollo Aligned Alternatives (E-2), SCSp
- Sliders Advisors GP, LLC
  - Sliders Advisors, L.P.
  - Apollo S3 Equity & Hybrid Solutions Advisors, L.P.
    - Apollo S3 Equity & Hybrid Solutions Fund, L.P.
    - Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.
    - Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Infrastructure Opportunities Advisors III GP, LLC
- Apollo Infrastructure Opportunities Advisors III, L.P.
  - Apollo Infrastructure Opportunities Fund III, L.P.
  - Apollo Infrastructure Opportunities Fund III (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund III (Overseas), L.P.
  - Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
    - Apollo Infrastructure Opportunities Fund III (Lux), SCSp
  - Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.
  - AIOF III ICOV, L.P.
  - AIOF III ICOV (TE 892), L.P.
  - AIOF III ICOV (Overseas), L.P.
  - Apollo Infrastructure Opportunities III Co-Investors (B), L.P.

ACC Advisors D, LLC

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

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

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

ATC Advisors GP, LLC
- Apollo Transition Capital Advisors, L.P.
  - Apollo Transition Capital Fund, L.P.
  - Apollo Transition Capital Fund (Overseas), L.P.
- Apollo Excelsior PE Ultimate GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Excelsior PE Advisors, L.P.
- Apollo ABF Advisors GP, LLC
  - Apollo Asset-Backed Finance Advisors, L.P.
    - ABF International Structured Securities Sub-Aggregator VII, L.P.
    - ABF Residential Loan Sub-Aggregator VI, L.P.
    - ABF Residual Interests Sub-Aggregator VIII, L.P.
    - ABF Treasury Sub-Aggregator III, L.P.
    - ABF Treasury Sub-Aggregator IV, L.P.
    - ABF Structured Securities Sub-Aggregator I, L.P.
    - ABF Structured Securities Sub-Aggregator II, L.P.
    - ABF Whole Loan Sub-Aggregator V, L.P.
    - Apollo Asset-Backed Finance Fund, L.P.
    - Apollo Asset-Backed Finance Overseas Fund, L.P.
- Apollo Origination Advisors II GP, LLC
  - Apollo Origination Advisors II, L.P.
- ACTC Advisors GP, LLC
  - Apollo Clean Transition Capital Advisors, L.P.
    - Apollo Clean Transition Capital Overseas I, L.P.
- Apollo Jade Advisors GP, LLC

Apollo Principal Holdings VI GP, LLC

- Apollo Principal Holdings VI, L.P.
  - Apollo Credit Liquidity Investor, LLC
  - Apollo Credit Opportunity Co-Investors III (D) LLC
  - Apollo Structured Credit Recovery Co-Investors III (D) LLC
  - Apollo Advisors VII (APO DC-GP), LLC
  - Apollo ANRP Advisors (APO DC-GP), LLC
    - Apollo ANRP Advisors (APO DC), L.P.
  - Apollo Energy Opportunity Co-Investors (DC-D) LLC
  - Apollo Credit Short Opportunities Co-Investors (D), LLC
  - Apollo Emerging Markets Debt Co-Investors (D) GP LLC
    - Apollo Emerging Markets Debt Co-Investors (D) LP
  - Apollo Credit Income Co-Investors (D) LLC
  - Apollo U.S. Real Estate Advisors GP II, LLC
    - Apollo U.S. Real Estate Advisors II, L.P.
      - Apollo U.S. Real Estate Fund II, L.P.
      - Apollo U.S. Real Estate Partners II (TE) L.P.
    - AGRE U.S. Senior Living Advisors, L.P.
      - Bishop Senior Living Coinvest L.P.
      - AGRE MHC Coinvest L.P.
  - AGRE U.S. Real Estate Advisors GP, LLC
    - AGRE U.S. Real Estate Advisors, L.P.
      - AGRE U.S. Real Estate Fund, L.P.
  - Apollo AGRE USREF Co-Investors (B), LLC
  - Apollo Tundra Advisors GP, LLC
  - Apollo Freedom Advisors GP LLC
    - Apollo Freedom Advisors, LP
      - Freedom Parent LP
      - Freedom Parent Holdings LP

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Debt Solutions IDF Advisors, LP
  - Apollo Debt Solutions IDF, LP
- Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
  - Apollo Opportunistic Multi-Asset Credit IDF, LP
- Apollo Real Estate Income IDF Advisors, LP
  - Apollo Real Estate Income IDF, LP
- Apollo Total Return Fund IDF Advisors, LP
  - Apollo Total Return Fund IDF, LP
- Apollo Total Return Fund IG IDF Advisors, LP
  - Apollo Total Return Fund IG IDF, LP
- Apollo Cadma Advisors GP, LLC
  - Apollo Cadma Advisors, L.P.
    - AP Cadma Holdings, L.P.
- ALTRA GP S.a r.l.
- Apollo Hemingway Real Estate (Lux), GP S.a r.l.
- Auxo Holdings Advisors GP, LLC
- AAA Equipment Advisors GP, LLC
  - AAA Equipment Advisors, L.P.
    - AAA Equipment, L.P.
- Apollo Infrastructure Company LLC
- Apollo Infrastructure Company LLC - Series I
- Apollo Infrastructure Company LLC - Series II
- AP Infra Equity Holdings, LLC
- Apollo Belstar Aggregator GP LLC
  - Apollo Belstar Aggregator, L.P.

Apollo Principal Holdings VIII GP, Ltd.

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Digital Origin Aggregator B, L.P.
- Apollo Digital Origin Aggregator C, L.P.
- Apollo Digital Origin Co-Investors (B), L.P.
- Apollo Digital Origin Partners, L.P.
- Apollo Digital Origin Offshore Partners, L.P.
- Apollo Origination Holdings, LLC
  - Apollo Origination Europe (Lux B) GP, S.a r.l.
    - Apollo Origination Partnership (Lux B) II, SCSp

AMH Holdings GP, Ltd.
- AMH Holdings (Cayman), L.P

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

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

PART 1 – ORGANIZATIONAL CHART

AA GP Solutions Management, L.P.
Apollo Core Infrastructure Management GP, LLC
Apollo Core Infrastructure Management, L.P.
AIF X Management, LLC
Apollo Management X, L.P.
Apollo Climate Partners Management GP, LLC
Apollo Climate Partners Management, L.P.
Apollo Infrastructure Opportunities Management GP, LLC
Apollo Infrastructure Opportunities Management, L.P.
AAA Holdings GP Limited
AAA Holdings, L.P.
Apollo Global Securities, LLC
Apollo Global Funding, LLC
Apollo Administrative Agency LLC
AP TSL Funding, LLC
Apollo Capital Management GP, LLC
Apollo Capital Management, L.P.
Apollo Accord Management, LLC
Apollo Accord Management II, LLC
Apollo Accord Management III, LLC
Apollo Atlas Management, LLC
ACF Europe Management, LLC
Apollo Credit Funds ICAV
Apollo Total Return Enhanced Management LLC
Apollo Total Return Management LLC
Apollo Total Return Fund (Offshore) Ltd.
Apollo Longevity, LLC
Apollo Credit Opportunity Management, LLC
Apollo Credit Opportunity Management III LLC
Apollo Credit Income Management LLC
Apollo Energy Yield Management LLC
Apollo Energy Opportunity Management LLC
Apollo Offshore Energy Opportunity Fund Ltd.
Apollo Emerging Markets Debt Management LLC
Apollo Emerging Markets Debt Fund Ltd
Apollo Lincoln Fixed Income Management, LLC
Financial Credit Investment I Manager, LLC
Financial Credit Investment II Manager, LLC
Apollo Palmetto Athene Management, LLC
Apollo Credit Short Opportunities Management, LLC
Apollo Incubator Management, LLC
Apollo Emerging Markets, LLC
Apollo Structured Credit Recovery Management III LLC
Apollo Zeus Strategic Management, LLC
Apollo Maritime Management, LLC
Apollo Kings Alley Credit Fund Management, LLC
Apollo Tower Credit Management, LLC
ATCF HoldCo S.à r.l.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
  - Apollo Cadma Management, L.P.
- Apollo Transition Capital Management GP, LLC
  - Apollo Transition Capital Management, L.P.
- Apollo EGY Management, LLC
- Apollo AtlasSP WHCo Management GP, LLC
  - Apollo AtlasSP WHCo Management, L.P.
- Apollo Asset-Backed Finance Management GP, LLC
  - Apollo Asset-Backed Finance Management, L.P.
- Apollo Delphi Management GP, LLC
  - Apollo Delphi Management, L.P.
- Apollo Origination Partnership Management GP, LLC

Apollo Commodities Management GP, LLC

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

Apollo International Management GP, LLC

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

Apollo Global Real Estate Management GP, LLC

- Apollo Global Real Estate Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

AMH Servicing, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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			45-3415306				AEH Holdings (CB), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0375869				AEH (PEC), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AES Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016606				AES Structured Finance (Lux) S.a r.l.	LUX	NIA	AES Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI II Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Pelican Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0610167				AIF V LNT, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059625				AIF VI (LS AIV), L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570139				AIF VI (LS), LLC	AIA	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VI (LS), Ltd.	CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0689524				AIF VI Charter Holdings (FC), LLC	AIA	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059596				AIF VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570140				AIF VII (LS), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Stichting ALME Loan Funding V	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings (Cayman), L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028312				ANRP (Apex Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916135				ANRP (DEE Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Talos Conduit), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0800767				ANRP (Talos DC), LLC	DE	NIA	ANRP (Talos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4829161				ANRP II (AIV P), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (AIV-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1288720				ANRP II (Conduit Overseas Holdings P-I), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1289026				ANRP II (Conduit Overseas Holdings P-II), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate P DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1120472				ANRP Insight Solutions Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015183				ANRP International Ltd	MRT	NIA	ANRP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979920				ANRP Overseas Partners (892), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Overseas Partners, L.P.	CYM	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	ANS Europe Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0615149				AOP VI REO Holdings, LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2377569				AP Apex Energy, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CSV (Lux) S.? r.l.	LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings, L.P.	DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-1), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-10), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-2), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-3), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-4), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-5), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-6), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-7), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-8), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-9), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter (Lux) S.a r.l.	LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Co-Invest (Lux) S.a r.l.	LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1196558				AP Jupiter Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pliant Holdings, L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII AEH Management, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS) GP, LLC	DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS) GP, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS), L.P.	DE	NIA	AP VII TXU (UBS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2035868				AP VII TXU Holdings (CS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218645				APO (FC II), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592490				APO (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880127				APO Asset Co., LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo Asset Management Europe LLP	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3118651				Apollo Consumer Credit Fund, L.P.	DE	NIA	Apollo Consumer Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Credit Opportunity Management III LLC								
								DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330004		1206228		Apollo German Partners V GmbH & Co. KG	DEU	NIA	Apollo Verwaltungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GSS GP Limited	GGY	NIA	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GSS Holding (Cayman), L.P.	CYM	NIA	Apollo GSS GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350822		1512636		Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	Apollo Investment Europe III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1768762				Apollo Investment Fund (I) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0685726		1412456		Apollo Investment Fund (PB) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4133328		1162726		Apollo Investment Fund V, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620609				Apollo Investments (Mauritius) Ltd.	MRT	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	69.110	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	0.950	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	9.080	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620861				Apollo Lyon Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354776		1526226		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0093347		1206226		Apollo Netherlands Partners V(A), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0095578		1206227		Apollo Netherlands Partners V(B), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0653908		1412548		Apollo Overseas Partners (Delaware 892) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330003		1162724		Apollo Overseas Partners V, L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CYM	NIA	Apollo Principal Holdings I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490269		Apollo Principal Holdings II GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CYM	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings III, L.P.	DE	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541996				Apollo Principal Holdings IV, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings IX GP, Ltd.	DE	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings IX, L.P.	DE	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-3239567		1505190		Apollo Principal Holdings V GP, LLC	CYM	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239713		1504573		Apollo Principal Holdings V, L.P.	CYM	NIA	Apollo Principal Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240477				Apollo Principal Holdings VI GP, LLC	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240574				Apollo Principal Holdings VI, L.P.	CYM	NIA	Apollo Principal Holdings VI GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592625				Apollo Principal Holdings VII GP, Ltd.	CYM	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592493				Apollo Principal Holdings VII, L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614719				Apollo Principal Holdings VIII, L.P.	CYM	NIA	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings X GP, Ltd.	CYM	NIA	APO (FC II), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218676				Apollo Principal Holdings X, L.P.	CYM	NIA	Apollo Principal Holdings X GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3581739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1526697	NYSE: AIF	Apollo Tactical Income Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Verwaltungs V GmbH	DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Athene Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8298411				Bath Overseas Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	COF III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	COF III Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Financing Sarl	LUX	NIA	CPI Capital Partners Europe Holdings Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Phoenix Luxco S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cavenham Holdings S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cavenham Investments S.a r.l.	LUX	NIA	Cavenham Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 40 S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulotoma, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015196				Granele Limited	CYP	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0565061				Greenhouse Holdings, Ltd.	CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							H&K Investments GP 2005, LLC	AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	MRT	NIA	ANRP International Ltd	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Bath Overseas Holdings, LLC	Ownership	47.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management S.a r.l.	ITA	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670972				Lapithus Management S.a.r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Las Rozas Property, S.L.	ESP	NIA	Las Rozas Funding Holding S.a r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0573832				LeverageSource S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605235				Lily (Lux) Holdings S.a r.l.	LUX	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605233				Lily (Lux) S.a r.l.	LUX	NIA	Lily (Lux) Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV I). L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Maritime N Holding GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684357				Oracle Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684359				Oracle REO Holdco S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684358				Oracle Securitization S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SK Strategic Whistler Holdings LLC	DE	NIA	ANS (WE), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1284349				Vulcan Holdings (FC), LLC	AIA	NIA	Vulcan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAME UK CM, LLC	AIA	NIA	Apollo Principal Holdings XI, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-11), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-12), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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							Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	56.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC B), LLC	DE	NIA	Apollo Commodities Management, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST), L.P.	CYM	NIA	A-N Credit (ST) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ipanema Energy I, LLC	DE	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Juno PCDH, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lunar Ltd	JEY	NIA	Windmill Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	66.660	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329346				ANRP II ARX Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Asia Intermediate, LLC	AIA	NIA	ANRP II ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate II, LLC	AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1323880				ANRP II (AIV-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Steelbridge Las Olas West Member, LLC	DE	NIA	Apollo USRE II REIT (Las Olas West) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-3277675				ANRP II (DE AIV-L III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3286805				Apollo USREF II (Las Olas) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3255431				Apollo A-N Credit Fund (DC), LLC	DE	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors, L.P.	CYM	NIA	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors S.a r.l.	LUX	NIA	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1307207				A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GH Holdings Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF S.a r.l.	LUX	NIA	ATCF HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1350070				ATCF HoldCo S.a r.l.	LUX	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358768				ANRP (Wolfcamp Intermediate FC), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358776				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-0979468				Apollo (Wolfcamp Intermediate DC II), LLC	DE	NIA	Apollo Wolfcamp Intermediate DC II Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bright Holdings (Lux) Sarl	LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (EPE AIV) (Hedge SPV), LLC	CYM	NIA	ANRP (EPE AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (FC), Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Luxembourg S.a r.l.	LUX	NIA	Apollo Delos Investments, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4934740				ANRP II (AIV TW-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4961949				ANRP II (AIV TW-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4976405				ANRP II (AIV TW-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4995463				ANRP II (AIV TW-L D), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909501				ANRP II (Intermediate Holdings TW), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4929369				ANRP II (TW Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4778055				ANRP II Tumbleweed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XII GP, LLC	CYM	NIA	APO (FC III), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1353176				Apollo Principal Holdings XII, L.P.	CYM	NIA	Apollo Principal Holdings XII GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1352965				APO (FC III), LLC	CYM	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	MaplesFS Trustees Ireland Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4546735				APO Corp Holdings (2P DC), Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4527543				APO Corp (Holdings Parent), L.P.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421345				Apollo Delos Italy 1 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421034				Apollo Delos Italy 2 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1418265				New VAC Ultimate Holdings B.V.	NLD	NIA	AP VIII New VAC Holdings Topco (Lux) SARL	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428260				RRE 1 Loan Management Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427986				RRAM Beta 2 Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422154				Seta Securitisation S.a r.l.	LUX	NIA	Seta Subco 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Hybrid Value Advisors (APO DC-GP), LLC								
							Bishop Senior Living Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPF III 32 S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV, L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AG Capital AD	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4823129				ANRP II (TW Intermediate DC Z), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4798521				ANRP II (TW Intermediate DC A), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	JPN	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	ATCF S.a r.l.	Ownership	26.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	11.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	8.610	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Centre Street Partnership, L.P.	Ownership	18.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Atlas Master Fund, LLC	Ownership	9.380	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	12.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Mouitrie Credit Fund, L.P.	Ownership	12.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2539911				Apollo Infra Equity US (TEUP) (DC), LLC	DE	NIA	Apollo Infra Equity Feeder Fund (TEUP), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo European MMPDF SV SARL	LUX	NIA	Apollo European Middle Market Private Debt Fund (A), a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Lux, S.a r.l.	LUX	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Union GmbH & Co. KG	DEU	NIA	Novellas Maritime S.a r.l.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sparkia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Acme Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Acme Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Reserve Funding S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469147				Apollo European MMPDF (B) Cayman, L.P.	CYM	NIA	Apollo European MMPDF (B) Cayman GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALBUE Vermogensverwaltungsgesellschaft mbH	DEU	NIA	Novellas Union GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (NI) Management Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Sur Gnamma Spring, S.L.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rockyvale Limited	IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1509402				Ipanema Energy Holdings II, LLC	CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3121097				Ipanema Energy II, LLC	DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lilaco Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaromia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Properties EAD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4048837				Apollo U.S. Real Estate Fund III Acquisitions, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4548330				Apollo USREF III Plymouth Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547075				Apollo USREF III Plymouth (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	Apollo US Wind Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Call Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IX Euro Holdings (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup PropCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106468				Apollo USREF III AI (RE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106317				Apollo USREF III AI Pref, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327643				Apollo Navigator Aviation (DC VI-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327381				Apollo Navigator Aviation (DC V-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1326001				Apollo Navigator Aviation (DC IV-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1539479				Apollo Delos Holdings III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AI (RE Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1261560				AHVF OP (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1538720				AHVF OP Non-QFPF AIV/Lux FC, L.P	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1260256				AL RE Investor Holdings, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III River Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479132				AION Capital Partners II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA IX Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator III, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1729972				Blackcomb Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Partnership, L.P.	CYM	NIA	Apollo Athora KG Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ACRASP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II Administration, LLC	DE	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cineland EOOD	BGR	NIA	Leto Invest EOOD	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Corp.	DE	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Olive UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 7 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 6 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 5 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 4 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 3 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 2 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 1 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Primrose Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlantic Leaf Properties Limited	JEY	NIA	South Downs Investment LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Invest EOOD	BGR	NIA	AEPF III 1 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ANRP Advisors III, L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 100 Crosby (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 100 Crosby Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1570795				Athene Freedom Holdings LP	CYM	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Co-Invest, L.P.	DE	NIA	AP Tele Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4123373				AHVF Tele Debt, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Agave (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL Guarantor GP, LLC	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Guarantor AL GP), LLC	DE	NIA	AP EPF III (Borrower AL GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3872478				Apollo USREF III BPG (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (Pref Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL Borrower GP, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Magic Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1211086				Spartan Acquisition Sponsor III LLC	DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Co-Invest Limited	CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.	DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Catalyst Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Asia Pacific Holdings Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Mauritius I	MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alpha Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573361				AP HK Holdings, LPF	HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Jingleberry Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							KH Schweinfurt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors, L.P.	CYM	NIA	Apollo VP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini TopCo S.r.l.	ITA	NIA	AP Impact Euro (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini BidCo S.r.l.	ITA	NIA	Rimini TopCo S.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	ATCF S.a r.l.	Ownership	13.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	AHVF Credit Holdings IV, L.P.	Ownership	79.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Parent III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Manatee LLC	DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (DC) LLC	DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Credit Solutions II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV HedgeCo, LLC	CYM	NIA	Financial Credit Investment IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TOPS (DC), LLC	DE	NIA	ANRP II (AIV-T), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-0903782				ANRP II (AIV-T), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (T-A) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Partners SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Junonia Partners SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1598049				Apollo SPAC Fund I, L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1597921				Apollo SPAC Fund I (B FC), L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3542777				Apollo SPAC Fund I (A), L.P.	DE	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML Depositor, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Wessex Investor A, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Fund Administration, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chariot Holdings, LLC	DE	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1535337				Athene AOG Holding I Ltd.	BMU	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1537060				Athene AOG Holding II LLC	BMU	NIA	Athene AOG Holding I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643440				Apollo Asia Real Estate Green Coinvest Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Holdings, LLC	CYM	NIA	AP Aristotle Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P. (DE)	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022267				Apollo USREF III Freezer Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter Investor Holdings, L.P.	CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord Fund V (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Green Coinvest Limited	CYM	NIA	Apollo Asia Real Estate Green Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman II Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman I Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Cayman Holdings) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Cayman Holdings, LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2120781				Apollo USREF III Riverwalk Hotel Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2123554				Apollo USREF III Riverwalk Hotel Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (DC) LLC	DE	NIA	Elworth, James	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pirin Sense EOOD	BGR	NIA	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Jewel SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1717766				Apollo USREF III Venus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1715271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners Intermediate B (DC), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners Intermediate A (FC), Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Offshore Partners, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Co-Investors (B), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator C, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator B, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2648410				AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings III, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings I, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter AssetCo Investor Holdings, L.P.	CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0510225				ANRP II (TW II Intermediate DC Sub-Z), LLC	DE	NIA	ANRP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4124587				ANRP II (TW II Intermediate DC Sub-A), LLC	DE	NIA	ANRP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-4048746				Apollo S3 Equity Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3675005				Apollo S3 Equity Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688745				Apollo S3 Equity Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Spring Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Artemis Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Lender LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Lender LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	EPF Acquisition Seta S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulug ITG SL	ESP	NIA	Linos XI S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VII Pte. Ltd.	CYM	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Mantle SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings IV Pte. Ltd.	CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431012				AP Shelf 1, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild 2 EAD	BGR	NIA	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Debt Holdings, L.P.	DE	NIA	AP Everest Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Transition Capital Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Fund (Overseas), L.P.	DE	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild EAD	BGR	NIA	Cineland EOOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Advisors, L.P.	CYM	NIA	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							MidCap Financial Investment Corp CLO LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IG2 Rated Note L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT FASTNET ACQUISITION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AtlasSP WHCo Management, L.P.	DE	NIA	Apollo AtlasSP WHCo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AtlasSP WHCo Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products UK Holdings Sub, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Germantown SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (DE) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.		NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3975962				Apollo Investment Fund (ESC) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M) US, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726569				Apollo Cardinal Coinvest (FC), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726376				Apollo Cardinal Coinvest Fund (Offshore), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo S3 Equity & Hybrid Solutions Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Realty Income Solutions GP S.a r.l.	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest (FC), L.P.	CYM	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lemon SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux B) II, SCSp	LUX	NIA	Apollo Origination Europe (Lux B) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Origination Europe (Lux B) GP, S.a r.l.	LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Merlin Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Newark SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Newark SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Newark SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Newark SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ADCF Titan SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 3, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 2, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 1, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2322230				Apollo USREF III Ren TSQ Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2322106				Apollo USREF III Ren TSQ Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Ren TSQ (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AADE RML, LLC	DE	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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4734	Apollo Global Mgmt Grp	61492	44-0188050		59252		Athene Annuity & Life Assurance Company	DE	UDP	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UIP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	BMU	UIP	Apollo Global Management, Inc.	Ownership	67.070	AGM; M. Rowan; J. Harris; L. Black	NO	4
							Athene IP Holding Ltd.	IA	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding (Bermuda) Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Europe Holding (Bermuda) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora HD Investors, L.P.	CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Ireland plc	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Europe Investments DAC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora MEP Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) Services S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	94.400	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene USA Corporation	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ACRA 2B US LLC	DE	NIA	Athene Co-Invest Reinsurance Affiliate 2B Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (US) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Bermuda Holdco, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Risk Management Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1036605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACCR Sendirian Berhad	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF Insurance Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4036256				Alea Holdings US Company	DE	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Alpha Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Corporate Capital Limited (UK)	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							Catalina Finance LLP	GBR	NIA	Catalina Alpha Ltd	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Foxtrot Holdings Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Insurance Ireland dac	IRL	IA	Catalina Foxtrot Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina London Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	41.880	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Insurance Ireland dac	Ownership	16.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	15.970	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	16.450	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Statutory Trust	Ownership	51.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	7.740	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Insurance Ireland dac	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services Asia Pacific PTE Ltd.	SGP	NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services Switzerland AG	CHE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Elbow Re Ltd.	BMU	IA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3847772				FIN LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	44016	84-1028538				National Home Insurance Company (A Risk Retention Group)	CO	IA	Home Construction Management, Inc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina (Germany II) S.?.r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina Neuss S.a.r.l.	LUX	NIA	OXW Catalina European Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital Management Limited	GGY	NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXV) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVI) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							OXW Catalina (Logistics XXVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina European Holdco S.?.r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
		11671	88-0510283				ProBuilders Specialty Insurance Company, RRG	DC	OTH	Residential Loss Control Holdings LLC	Management	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	5
							Propco (Greenock) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newcastle) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	18.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newcastle) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newport) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Telford) Limited	GGY	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Yeovil) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radiology Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	AHS Hospital Corp.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	University Hospitals Health System, Inc.	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	Baptist IRF JV, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	University Hospitals Cleveland Medical Center	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	Billings Clinic	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	Blue Ridge Healthcare Hospitals, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	University of Washington	Ownership	17.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Mercy Hospital Rogers d/b/a Mercy Hospital Northwest Arkansas	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	Daughters of Charity Health Services of Austin d/b/a Seton Healthcare Network	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	Dignity Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							DLP Graystone Family Practice Associates, LLC								
			81-0842578				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healthcare	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	TCRH, Inc.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	Healthcare Foundation of Wilson	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	Mercy Hospital, Iowa City, d/b/a Mercy Hospital-Iowa City	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	El Camino Hospital	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare - Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare ? Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Co.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	ECHO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2498439				Everest Rehabilitation Hospital El Paso, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black		
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	Knight Parent Ventures, L.P.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	Franciscan Health System	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	DE	NIA	Caldwell Memorial Hospital	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	Individual physician investors	Ownership	6.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	Individual physician investors	Ownership	71.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	University Hospitals Holdings, Inc.	Ownership	9.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	Physicians Investors	Ownership	2.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irvine Rehabilitation Hospital	CA	NIA	The Regents of the University of California on behalf of UCI Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	Jefferson Hospital Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							KershawHealth Ambulatory Surgery Center, LLC								
			82-1204750					DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	University Health System	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Limited Partners/Investors	Ownership	44.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare?Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Lancaster General Health Holdings, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Individual physician investors	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Maysville Pain Management, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	Mercy Hospitals East Communities d/b/a Mercy Hospital St. Louis	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	Mercy Health Springfield Communities	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	Mercy Hospital Fort Smith, LLC	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	Catholic Health Initiatives	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	Mercy Health Center, Inc.	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	Methodist Health System	Ownership	68.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	Methodist Health System	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	92.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	St. Luke Community Hospital	Ownership	7.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	Healthcare Business Solutions, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	North Alabama RCO Holding Company, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	Northeast Georgia Health System, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT IRF Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capital Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	Palomar Health	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	Palomar Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth RiverBend, LLC	OR	NIA	PeaceHealth	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	MultiCare Health System	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	Seattle Children's Hospital	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	University of Washington	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	Portage Health Foundation	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP-Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	University of Louisville	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	SFH Rehabilitation Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	79.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	MPT Development Services, Inc.	Ownership	20.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Holdings Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	North Texas Health Facilities Management, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	Texas Health Harris Methodist Fort Worth	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	Billings Clinic	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SCL Health Partners, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3541536				Vaughan Regional Anesthesia, LLC	DE	NIA	Vaughan Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	WakeMed	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	Baystate, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
.4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Separate Account Reserve	338,396,429	
2505.	Amount Due Reinsurer	224,251,405	176,856,620
2506.	Unclaimed Funds	57,368,679	56,884,647
2597.	Summary of remaining write-ins for Line 25 from overflow page	620,016,512	233,741,267

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Transfer to IMR - MVA Benefits	12,387,117	4,237,580	7,207,745
2705.	Miscellaneous Expense	4,824,756	1,032,723	1,319,431
2706.	Fines and Penalties	25,872	34,349	37,070
2797.	Summary of remaining write-ins for Line 27 from overflow page	17,237,745	5,304,652	8,564,246

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	21,420,511,277	13,971,802,293
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	10,811,590,216	9,176,302,826
	2.2 Additional investment made after acquisition	1,114,715,193	732,281,553
3.	Capitalized deferred interest and other	15,226,860	10,091,912
4.	Accrual of discount	61,977,647	30,396,668
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(17,956,295)	(3,022,077)
7.	Deduct amounts received on disposals	2,023,271,113	2,331,911,459
8.	Deduct amortization of premium and mortgage interest points and commitment fees	38,285,822	15,643,074
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(14,564,591)	(145,380,301)
10.	Deduct current year's other than temporary impairment recognized		4,407,064
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	31,329,943,372	21,420,511,277
12.	Total valuation allowance	(5,265,133)	(1,999,915)
13.	Subtotal (Line 11 plus Line 12)	31,324,678,239	21,418,511,362
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	31,324,678,239	21,418,511,362

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,608,850,477	4,495,435,892
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	720,755,163	2,627,378,006
	2.2 Additional investment made after acquisition	459,733,541	6,351,245,150
3.	Capitalized deferred interest and other		
4.	Accrual of discount	784,514	1,513,418
5.	Unrealized valuation increase (decrease)	453,039,165	6,533,538
6.	Total gain (loss) on disposals	18,864,891	601,331,179
7.	Deduct amounts received on disposals	437,723,316	6,454,909,428
8.	Deduct amortization of premium and depreciation	40,269,430	2,188,298
9.	Total foreign exchange change in book/adjusted carrying value	(1,928,368)	3,779,027
10.	Deduct current year's other than temporary impairment recognized		21,268,006
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,782,106,639	7,608,850,477
12.	Deduct total nonadmitted amounts	10,295,411	10,085,201
13.	Statement value at end of current period (Line 11 minus Line 12)	8,771,811,228	7,598,765,276

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	57,751,367,912	48,194,366,071
2.	Cost of bonds and stocks acquired	19,273,918,350	24,435,358,337
3.	Accrual of discount	183,337,430	161,312,482
4.	Unrealized valuation increase (decrease)	(12,975,655)	(72,233,314)
5.	Total gain (loss) on disposals	(23,054,829)	53,170,642
6.	Deduct consideration for bonds and stocks disposed of	7,537,559,564	14,545,435,784
7.	Deduct amortization of premium	108,178,209	121,617,917
8.	Total foreign exchange change in book/adjusted carrying value	(104,396,288)	(281,506,089)
9.	Deduct current year's other than temporary impairment recognized	73,574,024	82,752,097
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	237,318	10,705,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	69,349,122,441	57,751,367,912
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	69,349,122,441	57,751,367,912

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	41,547,185,670	71,212,289,399	69,817,433,124	354,186,011	41,937,563,906	41,547,185,670	43,296,227,956	34,048,093,934
2.	NAIC 2 (a)	26,649,112,554	2,018,130,270	1,256,246,375	(567,411,962)	25,345,278,596	26,649,112,554	26,843,584,487	23,303,179,851
3.	NAIC 3 (a)	1,654,895,246	45,223,599	83,407,668	(22,509,210)	1,642,746,875	1,654,895,246	1,594,201,967	1,618,410,450
4.	NAIC 4 (a)	533,050,689	12,751,736	10,170,064	(21,973,119)	560,345,737	533,050,689	513,659,242	559,787,585
5.	NAIC 5 (a)	121,708,533	2,190,557	4,421,378	(10,820,238)	128,341,083	121,708,533	108,657,474	102,286,601
6.	NAIC 6 (a)	92,024,739	242,647	5,584,735	8,604,313	96,033,544	92,024,739	95,286,964	56,637,215
7.	Total Bonds	70,597,977,431	73,290,828,208	71,177,263,344	(259,924,205)	69,710,309,741	70,597,977,431	72,451,618,090	59,688,395,636
	PREFERRED STOCK								
8.	NAIC 1	13,264,003			(560,453)	13,156,346	13,264,003	12,703,550	12,798,191
9.	NAIC 2	951,676,207	21,345,000	10,768,000	(1,713,917)	228,209,116	951,676,207	960,539,290	213,573,388
10.	NAIC 3	111,248,461	13,814,264	6,500,000	3,659,099	122,673,360	111,248,461	122,221,824	148,681,898
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6	888,869			(454,411)	798,251	888,869	434,458	
14.	Total Preferred Stock	1,077,077,541	35,159,264	17,268,000	930,318	364,837,074	1,077,077,541	1,095,899,123	375,053,478
15.	Total Bonds and Preferred Stock	71,675,054,972	73,325,987,472	71,194,531,344	(258,993,887)	70,075,146,815	71,675,054,972	73,547,517,213	60,063,449,114

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

NAIC 1 $ 4,651,952,548 ; NAIC 2 $ 257,709,147 ; NAIC 3 $ NAIC 4 $ 6,917,934 ; NAIC 5 $; NAIC 6 $ 6,722

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,308,054,769	XXX	1,299,644,283	31,775,811	1,731,486

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,894,151,537	2,461,656,433
2.	Cost of short-term investments acquired	2,335,317,869	268,518,370,019
3.	Accrual of discount	52,725,725	17,049,425
4.	Unrealized valuation increase (decrease)	(422)	359,318
5.	Total gain (loss) on disposals	(8,092,520)	(274,593)
6.	Deduct consideration received on disposals	3,962,695,326	268,101,904,164
7.	Deduct amortization of premium	62,182	179,196
8.	Total foreign exchange change in book/adjusted carrying value	(3,289,912)	(925,703)
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,308,054,769	2,894,151,537
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,308,054,769	2,894,151,537

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,317,722,476
2.	Cost Paid/(Consideration Received) on additions	1,180,074,494
3.	Unrealized Valuation increase/(decrease)	512,576,762
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(45,129,802)
6.	Considerations received/(paid) on terminations	380,549,986
7.	Amortization	(939,054,561)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	205,265,484
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,850,904,869
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,850,904,869

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				28,576,762
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				26,946,392
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	55,523,154			
	3.14 Section 1, Column 18, prior year	28,256,594	27,266,559	27,266,559	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	55,523,154			
	3.24 Section 1, Column 19, prior year plus	28,256,594			
	3.25 SSAP No. 108 adjustments		27,266,559	27,266,559	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				55,523,154
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				55,523,154

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	2,063,308	1,999,541			Credit Default Swap		(128,600)		Proctor and Gamble	1.D FE	2,063,308	2,128,142
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	3,094,962	2,999,312			Credit Default Swap		(192,900)		Proctor and Gamble	1.D FE	3,094,962	3,192,212
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	5,060,020	3,664,433			Credit Default Swap		(321,501)		Apache Corporation	2.C FE	5,060,020	3,985,934
9999999999 - Totals				10,218,290	8,663,286	XXX	XXX	XXX		(643,001)	XXX	XXX	XXX	10,218,290	9,306,288

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,227,933	3	10,224,762	3	10,221,546			3	10,227,933
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,172	XXX	3,216	XXX	3,256	XXX		XXX	9,644
7. Ending Inventory	3	10,224,762	3	10,221,546	3	10,218,290			3	10,218,290

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,850,904,870	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	55,523,154	
3.	Total (Line 1 plus Line 2)		1,906,428,023
4.	Part D, Section 1, Column 6	2,660,153,491	
5.	Part D, Section 1, Column 7	(753,725,468)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,684,694,424	
8.	Part B, Section 1, Column 13	55,523,154	
9.	Total (Line 7 plus Line 8)		1,740,217,578
10.	Part D, Section 1, Column 9	3,341,879,789	
11.	Part D, Section 1, Column 10	(1,601,662,211)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	514,290,372	
14.	Part B, Section 1, Column 20	52,265,209	
15.	Part D, Section 1, Column 12	566,555,581	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	34,378,683	
2.	Cost of cash equivalents acquired	270,708,053,230	54,941,403
3.	Accrual of discount	757,460	9,835
4.	Unrealized valuation increase (decrease)	(3)	
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	267,134,654,339	20,600,000
7.	Deduct amortization of premium	3,449	729
8.	Total foreign exchange change in book/adjusted carrying value		28,174
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,608,531,582	34,378,683
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,608,531,582	34,378,683

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
40014024	ISLAND PARK	NY		07/10/2020	7.953		62,487	712,000
40016265	SUFFERN	NY		11/19/2020	7.663		58,456	650,000
40017372	HICKSVILLE	NY		01/13/2021	7.413		20,196	1,100,000
40016409	DENVER	CO		02/23/2021	7.288		109,690	815,000
40020314	WASHINGTON	DC		04/30/2021	7.381		11,768	880,000
40018613	LINDENHURST	NY		06/03/2021	7.038		31,559	610,000
40021434	ELLICOTT CITY	MD		06/03/2021	7.158		26,507	1,510,000
3300002948	JERSEY CITY	NJ		06/08/2021	7.080		48,784	1,810,000
40022876	CHICAGO	IL		07/30/2021	6.913		17,726	635,000
3310025675	TRIANGLE	VA		09/28/2021	6.788		4,374	644,500
3310026975	PHILADELPHIA	PA		10/22/2021	8.488		5,652	840,000
3300003320	JERSEY CITY	NJ		11/01/2021	6.950		6,098	950,000
3310025912	HICKSVILLE	NY		11/12/2021	6.029		34,155	1,175,000
3310028439	CHICAGO	IL		11/29/2021	6.190		4,307	365,000
3300003460	MONTCLAIR	NJ		12/10/2021	6.950		23,973	1,465,000
3310028956	JERSEY CITY	NJ		01/05/2022	5.350		997	1,725,000
3310028961	CORONA DEL MAR	CA		01/05/2022	5.350		3,374	10,450,000
3310030111	OAK PARK	IL		01/31/2022	6.800		24,696	1,200,000
3310031089	CHARLOTTE	NC		01/31/2022	7.550		9,932	850,000
3300003341	JERSEY CITY	NJ		02/02/2022	5.825		38,031	1,460,000
3310030464	BROOKLYN	NY		02/07/2022	5.700		73,001	7,069,000
3310031456	CHICAGO	IL		02/07/2022	6.050		4,204	250,000
3310031948	ROOSEVELT	NY		02/07/2022	5.840		8,548	522,500
3310031683	JACKSONVILLE	FL		02/18/2022	6.170		1,696	321,000
3310027990	BELLEVUE	WA		03/09/2022	8.040		24,006	2,720,000
3310031608	IRVINGTON	NJ		03/09/2022	6.050		1,604	500,000
3310032221	SHIRLEY	NY		03/09/2022	6.390		3,401	560,000
3310032293	CHICAGO	IL		03/09/2022	5.350		3,876	400,000
3310032429	DETROIT	MI		03/09/2022	6.190		6,866	325,000
3310032899	CHARLOTTE	NC		03/09/2022	7.300		15,570	1,300,000
3310033067	PHILADELPHIA	PA		03/17/2022	8.134		11,162	700,000
3310033858	MONTVILLE	NJ		03/17/2022	5.700		17,945	853,000
3300003587	PARAMUS	NJ		03/21/2022	7.200		116,608	1,650,000
3310031983	ELIZABETH	NJ		03/22/2022	6.490		23,240	725,000
3211120613	WILLARD	UT		03/31/2022	6.600		26,800	4,175,000
3300003693	BROOKLYN	NY		03/31/2022	5.825		16,339	1,500,000
3310032474	CHATTANOOGA	TN		04/01/2022	7.050		21,907	360,000
3310033937	LIVINGSTON	NJ		04/01/2022	5.525		12,400	1,950,000
3310034388	CHICAGO	IL		04/01/2022	6.690		5,955	460,000
3310032442	SANTA CLARA	CA		04/08/2022	5.616		48,470	2,365,000
3310034073	CHICAGO	IL		04/08/2022	6.650		19,676	400,000
3310027897	MARRERO	LA		04/14/2022	6.060		6,868	232,000
3220102288	HORSESHOE BAY	TX		04/20/2022	6.720		150,993	1,820,000
3220304773	VANCOUVER	WA		04/20/2022	6.600		65,245	1,600,000
19351	VARIOUS	GBR		04/22/2022	5.421		3,697,800	
3310032948	POTTSTOWN	PA		04/29/2022	7.800		2,246	275,000
3310033335	TEHACHAPI	CA		04/29/2022	6.550		16,693	520,000
3310034892	BALTIMORE	MD		04/29/2022	6.050		3,148	300,000
3220401265	PETALUMA	CA		05/09/2022	6.470		7,677	6,610,000
3310035619	PHILADELPHIA	PA		05/19/2022	7.550		2,049	225,000
3310036141	DAYTON	OH		05/19/2022	6.760		2,237	185,000
3300003679	NEW PROVIDENCE	NJ		05/26/2022	7.200		29,932	985,000
3300003701	GARDEN CITY	NY		05/26/2022	6.325		48,878	1,925,000
3310034734	BROOKLYN	NY		06/07/2022	6.950		15,738	4,100,000
3310035986	LIVINGSTON	NJ		06/07/2022	6.050		4,310	1,313,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322040228	HORSESHOE BAY	TX		06/09/2022	6.720		118,164	1,650,000
322040276	HORSESHOE BAY	TX		06/09/2022	6.720		8,719	1,550,000
322040320	HORSESHOE BAY	TX		06/09/2022	6.720		44,866	1,420,000
322040551	HORSESHOE BAY	TX		06/09/2022	6.720		17,861	1,600,000
322040671	HORSESHOE BAY	TX		06/09/2022	6.720		75,805	1,600,000
322050345	GEORGETOWN	TX		06/09/2022	6.720		21,835	1,500,000
322050393	GEORGETOWN	TX		06/09/2022	6.720		60,414	1,600,000
322050443	GEORGETOWN	TX		06/09/2022	6.720		39,040	2,070,000
322050741	GEORGETOWN	TX		06/09/2022	6.720		64,998	1,700,000
3310032579	CLEVELAND	OH		06/15/2022	6.060		2,226	158,000
3310034482	INDIANAPOLIS	IN		06/15/2022	5.700		2,269	230,000
3310035012	CHICAGO	IL		06/15/2022	5.875		4,731	410,000
3310036026	LIVINGSTON	NJ		06/15/2022	6.450		40,838	1,650,000
3310036093	GLEN COVE	NY		06/15/2022	6.320		4,509	689,000
3310037174	EAST ORANGE	NJ		06/15/2022	6.710		10,027	481,000
322030290	KIRKLAND	WA		06/21/2022	6.720		107,053	1,335,000
322040044	HORSESHOE BAY	TX		06/21/2022	6.720		125,708	1,730,000
322050038	PORTLAND	OR		06/21/2022	6.595		117,600	1,880,000
322050139	INDIO	CA		06/21/2022	6.970		184,180	3,935,000
322050146	CLEARFIELD	UT		06/21/2022	6.720		186,010	5,505,000
322050242	WILLARD	UT		06/21/2022	6.720		307,135	2,250,000
322050312	PALM BAY	FL		06/21/2022	6.595		71,978	362,000
322050785	INDIO	CA		06/21/2022	6.970		520,428	3,335,000
322050954	PALM BAY	FL		06/21/2022	6.595		75,478	362,000
322060335	WINTER PARK	FL		06/21/2022	6.595		231,822	1,475,000
3310029979	FAIR OAKS	CA		06/23/2022	5.665		109,611	1,340,000
3310035215	LIVINGSTON	NJ		06/23/2022	6.015		23,597	1,650,000
3310036068	ST. LOUIS	MO		06/23/2022	6.015		2,124	300,000
3310036096	BIG SPRING	TX		06/23/2022	7.050		10,514	172,000
3310036408	CHICAGO HEIGHTS	IL		06/23/2022	7.060		8,176	213,000
3310036577	JERSEY CITY	NJ		06/23/2022	6.043		43,320	1,645,000
19353	LONDON	GBR		06/28/2022	2.300		22,762,853	104,456,824
3310035768	BRONX	NY		06/29/2022	5.868		23,725	1,185,000
3310035783	CHICAGO	IL		06/29/2022	6.920		11,850	317,000
3310036327	LOS ANGELES	CA		06/29/2022	6.050		19,991	3,113,000
3310036392	CLARK	NJ		06/29/2022	6.730		5,940	630,000
3310036402	HARTFORD	CT		06/29/2022	7.070		3,143	975,000
3310036527	PHILADELPHIA	PA		06/29/2022	6.300		1,806	2,879,000
3310036545	LIVINGSTON	NJ		06/29/2022	5.686		26,730	1,310,000
3310036992	EAST MEADOW	NY		06/29/2022	6.770		3,163	725,000
3310037255	CHICAGO	IL		06/29/2022	6.750		12,096	608,500
3310037567	CORAL GABLES	FL		06/29/2022	6.460		10,419	1,255,000
3310037724	JERSEY CITY	NJ		06/29/2022	5.980		31,274	980,000
322040662	HORSESHOE BAY	TX		07/07/2022	6.720		24,800	1,370,000
322050091	PORT CHARLOTTE	FL		07/07/2022	6.595		62,581	470,000
322050877	PALM BAY	FL		07/07/2022	6.595		57,502	415,000
3300003879	SUMMIT	NJ		07/07/2022	6.408		33,982	1,295,000
3310032951	CALDWELL	NJ		07/07/2022	5.686		23,166	1,550,000
3310036020	HOUSTON	TX		07/07/2022	6.050		8,851	418,000
3310036021	HOUSTON	TX		07/07/2022	6.050		9,388	418,000
3310036230	BROOKLYN	NY		07/07/2022	6.043		43,065	2,400,000
3310036275	BOCA RATON	FL		07/07/2022	6.550		128,356	5,500,000
3310036932	HUDSON	NY		07/07/2022	6.550		8,320	240,000
3310037603	WINTER PARK	FL		07/07/2022	6.008		56,782	2,750,000
3310036942	DETROIT	MI		07/14/2022	6.630		1,415	230,000

SCHEDULE B - PART 2

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

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3310037832	PITTSBURGH	PA		07/14/2022	6.720		5,426	206,000
3310037835	MIAMI	FL		07/14/2022	6.500		12,922	1,550,000
3310038027	INDIANAPOLIS	IN		07/14/2022	6.460		7,384	369,000
3310038468	ROYAL OAK	MI		07/14/2022	8.050		1,500	635,000
3310038665	MILWAUKEE	WI		07/14/2022	7.220		6,846	815,000
3310038671	PALM DESERT	CA		07/14/2022	6.300		28,750	1,705,000
3310038790	MONROE	NY		07/14/2022	7.270		66,961	2,000,000
3310038838	PHILADELPHIA	PA		07/14/2022	8.484		6,534	274,000
3310037029	JAMAICA	NY		07/25/2022	6.450		38,966	1,300,000
3310037933	JERSEY CITY	NJ		07/25/2022	7.050		52,827	1,754,000
3310038191	NEW ORLEANS	LA		07/25/2022	6.770		1,410	403,000
3310038248	NEWARK	NJ		07/25/2022	6.690		20,894	625,000
3310038249	NEWARK	NJ		07/25/2022	6.690		20,484	625,000
3310038359	AUGUSTA	GA		07/25/2022	9.450		3,210	153,000
3310038476	JERSEY CITY	NJ		07/25/2022	5.700		36,383	4,075,000
3310038888	SANFORD	FL		07/25/2022	7.800		4,745	295,000
3310021288	SEMINOLE	FL		08/01/2022	7.500		15,830	675,000
3310036235	CHICAGO	IL		08/01/2022	7.050		8,727	670,000
3310036382	LAKE ARIEL	PA		08/01/2022	7.550		8,163	319,000
3310037716	SAINT LOUIS	MO		08/01/2022	8.050		15,036	410,000
3310038219	PALM COAST	FL		08/01/2022	8.050		11,333	525,000
3310038444	PALM COAST	FL		08/01/2022	8.050		799	437,000
3310038802	NEWARK	NJ		08/01/2022	7.930		32,205	725,000
3310038947	OSSINING	NY		08/01/2022	7.000		9,207	600,000
3310038970	CHESTER	NJ		08/01/2022	7.930		13,231	738,000
3310039093	WOODMERE	NY		08/01/2022	7.050		72,404	2,290,000
3310039137	WATERBURY	CT		08/01/2022	7.930		1,224	390,000
3310039147	SMITH RIVER	CA		08/01/2022	7.550		7,222	300,000
3310039160	WEISER	ID		08/01/2022	7.770		4,424	309,000
3310039226	WASHINGTON	DC		08/01/2022	8.519		3,571	505,000
3310039494	BOCA RATON	FL		08/01/2022	7.500		7,204	375,000
3310035933	MILFORD	PA		08/08/2022	7.020		5,096	370,000
3310036752	JERSEY CITY	NJ		08/08/2022	7.040		50,924	2,310,000
3310037521	PINE BEACH	NJ		08/08/2022	7.550		12,131	495,000
3310038268	MONROE	NY		08/08/2022	7.500		12,406	640,000
3310038539	HOUSTON	TX		08/08/2022	6.550		13,588	1,300,000
3310038638	PALM COAST	FL		08/08/2022	8.050		5,575	430,000
3310038655	IRVINGTON	NJ		08/08/2022	7.950		7,277	280,000
3310039121	HOUSTON	TX		08/08/2022	7.040		60,484	1,400,000
3310039278	BALDWIN	NY		08/08/2022	7.500		13,799	580,000
3310039361	LYNCHBURG	VA		08/08/2022	8.000		2,455	159,000
3310039475	GLEN RIDGE	NJ		08/08/2022	8.519		10,811	1,635,000
3310039874	CHICAGO	IL		08/08/2022	8.659		2,590	241,000
3310039899	CAMBRIDGE	MA		08/08/2022	8.330		69,647	7,275,000
3310040047	VINELAND	NJ		08/08/2022	8.554		5,301	280,000
3310036813	ATLANTA	GA		08/16/2022	6.800		3,775	500,000
3310036918	CHICAGO	IL		08/16/2022	8.330		2,006	345,000
3310037221	ANDERSON	SC		08/16/2022	6.920		3,047	467,000
3310037231	WOODBURY	NY		08/16/2022	6.300		11,314	1,637,000
3310038173	ROCHELLE PARK	NJ		08/16/2022	7.990		19,880	784,000
3310038310	ST. LOUIS	MO		08/16/2022	6.670		7,915	110,000
3310038724	LINCOLNSHIRE	IL		08/16/2022	7.550		13,336	1,177,000
3310039336	ATLANTA	GA		08/16/2022	8.330		54,694	2,200,000
3310039505	CHICAGO	IL		08/16/2022	7.500		1,706	343,000
3310039567	EAST ORANGE	NJ		08/16/2022	7.550		2,718	470,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310039605	MEBANE	NC		08/16/2022	7.990		7,976	260,000
3310040036	BROOKLYN	NY		08/16/2022	8.589		1,515	830,000
3310040088	READING	PA		08/16/2022	8.050		6,069	758,000
3310040130	JERSEY CITY	NJ		08/16/2022	7.550		56,884	1,748,000
3310040144	MOBILE	AL		08/16/2022	8.337		3,376	246,000
3300003845	BROOKLYN	NY		08/24/2022	6.616		190,436	4,650,000
3300003855	IRVINGTON	NJ		08/24/2022	6.491		71,734	2,075,000
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	7.500		18,934	1,240,000
3310037051	MAMARONECK	NY		08/26/2022	7.050		18,941	965,000
3310037412	BROOKLYN	NY		08/26/2022	6.043		84,181	4,900,000
3310038139	NEWARK	NJ		08/26/2022	6.660		2,960	645,000
3310038342	JOSHUA TREE	CA		08/26/2022	7.450		15,345	985,000
3310038760	BERGENFIELD	NJ		08/26/2022	7.050		41,654	1,375,000
3310039621	NEW ORLEANS	LA		08/26/2022	8.659		1,349	190,000
3310039798	JERSEY CITY	NJ		08/26/2022	8.000		31,162	1,029,000
3310039813	MIAMI	FL		08/26/2022	7.500		5,804	845,000
3310040479	HOUSTON	TX		08/26/2022	8.050		29,479	1,450,000
3310040831	WYANDANCH	NY		08/26/2022	7.550		4,436	736,000
3310034696	DAYTON	OH		09/08/2022	6.320		1,346	200,000
3310037380	CATSKILL	NY		09/08/2022	7.500		8,101	483,000
3310037520	GARY	IN		09/08/2022	7.170		4,722	105,000
3310037945	NEWARK	NJ		09/08/2022	6.920		15,964	413,000
3310038434	CHICAGO	IL		09/08/2022	8.040		10,323	345,000
3310038584	SARANAC LAKE	NY		09/08/2022	8.330		8,291	280,000
3310038852	NEW VIENNA	OH		09/08/2022	8.330		3,914	225,000
3310038908	LIVINGSTON	NJ		09/08/2022	7.500		24,910	1,207,000
3310039272	BELLEVILLE	IL		09/08/2022	8.050		3,209	139,000
3310039359	TRENTON	NJ		09/08/2022	8.512		10,826	195,000
3310040012	ST. LOUIS	MO		09/08/2022	8.519		6,565	172,000
3310040066	CHICAGO	IL		09/08/2022	8.330		10,395	280,000
3310040112	SCOTCH PLAINS	NJ		09/08/2022	8.330		7,612	1,840,000
3310040227	DARBY	PA		09/08/2022	7.550		7,820	160,000
3310040228	GARY	IN		09/08/2022	8.925		3,240	195,000
3310040472	HARTFORD	CT		09/08/2022	8.169		8,172	253,000
3310040554	BROOKLYN	NY		09/08/2022	7.550		13,662	3,300,000
3310040770	CHICAGO	IL		09/08/2022	8.330		4,522	320,000
3310040804	EGG HARBOR TOWNSHIP	NJ		09/08/2022	8.330		14,702	425,000
3310041001	DETROIT	MI		09/08/2022	8.659		4,337	230,000
322050694	PORTLAND	OR		09/13/2022	7.750		224,500	2,750,000
322070132	PORTLAND	OR		09/13/2022	7.750		619,450	4,670,000
322070432	PORTLAND	OR		09/13/2022	7.625		202,950	4,150,000
322070525	PORTLAND	OR		09/13/2022	7.750		731,976	4,330,000
322070752	PORTLAND	OR		09/13/2022	7.825		292,500	2,450,000
322030104	VANCOUVER	WA		09/19/2022	7.625		803,092	5,190,000
322060737	STAR	ID		09/19/2022	7.625		6,530	835,000
322070066	PORTLAND	OR		09/19/2022	7.750		60,000	2,010,000
322070364	WEST RICHLAND	WA		09/19/2022	7.625		203,250	2,310,000
322070398	CASTLE ROCK	WA		09/19/2022	7.755		96,458	610,000
322070924	PALM BAY	FL		09/19/2022	7.625		57,698	350,000
322080062	BAKERSFIELD	CA		09/19/2022	7.875		137,800	5,300,000
322080718	BAKERSFIELD	CA		09/19/2022	7.875		334,500	4,240,000
322080819	BAKERSFIELD	CA		09/19/2022	7.875		52,500	4,780,000
322080940	AUSTIN	TX		09/19/2022	7.875		127,460	2,000,000
3310037890	LEVITTOWN	NY		09/21/2022	6.450		17,958	995,000
3310038316	PARSIPPANY	NJ		09/21/2022	6.720		4,975	675,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310039036	HILTON HEAD ISLAND	SC		09/21/2022	7.300		52,327	2,265,900
3310039722	DETROIT	MI		09/21/2022	8.330		7,684	350,000
3310040193	FORSYTH	GA		09/21/2022	7.550		25,973	955,000
3310040341	FORSYTH	GA		09/21/2022	7.550		2,201	940,000
3310040801	ATLANTA	GA		09/21/2022	7.500		10,350	452,000
3310040876	NEW ORLEANS	LA		09/21/2022	8.743		3,831	363,000
3310040973	RED BANK	NJ		09/21/2022	7.550		10,380	520,000
3310041403	UNIVERSITY HEIGHTS	OH		09/21/2022	8.330		6,386	295,000
3310037382	MONTICELLO	NY		09/28/2022	7.500		6,882	286,000
3310037570	VICTOR	ID		09/28/2022	7.500		57,829	2,700,000
3310038131	CENTRAL VALLEY	NY		09/28/2022	8.050		9,098	570,000
3310039991	PHILADELPHIA	PA		09/28/2022	8.519		3,006	225,000
3310041218	LONG BRANCH	NJ		09/28/2022	8.050		62,608	2,000,000
3310041471	LOGANSPORT	IN		09/28/2022	7.500		6,720	145,000
3310041538	JERSEY CITY	NJ		09/28/2022	7.990		35,432	2,590,000
3300003237	BROOKLYN	NY		09/29/2022	6.846		756,438	12,400,000
3310033662	PHILADELPHIA	PA		10/12/2022	7.550		19,394	780,000
3310038275	TEANECK	NJ		10/12/2022	8.337		13,729	885,000
3310039112	SYRACUSE	NY		10/12/2022	8.519		1,725	855,000
3310040384	FORSYTH	GA		10/12/2022	7.550		9,381	790,000
3310040387	FORSYTH	GA		10/12/2022	7.550		7,479	940,000
3310040504	ALLENDALE	NJ		10/12/2022	7.550		7,499	799,000
3310040797	PARKVILLE	MD		10/12/2022	7.550		7,859	550,000
3310040799	PARKVILLE	MD		10/12/2022	7.550		7,243	550,000
3310041131	BALTIMORE	MD		10/12/2022	8.659		9,067	395,000
3310041269	CINCINNATI	OH		10/12/2022	8.330		10,383	395,000
3310041366	GREENWOOD LAKE	NY		10/12/2022	8.330		19,000	880,000
3310041459	PHILADELPHIA	PA		10/12/2022	8.659		1,515	360,000
3310041744	CLIFTON	NJ		10/12/2022	7.800		2,599	660,000
3310041944	MIDDLETOWN	NJ		10/12/2022	7.800		1,968	576,000
3310041974	PALM SPRINGS	CA		10/12/2022	7.800		55,756	2,227,000
3310042416	IRVINGTON	NJ		10/12/2022	8.519		9,148	350,000
3310042640	MONSEY	NY		10/12/2022	7.550		2,673	1,155,000
3310042719	DETROIT	MI		10/12/2022	8.519		1,580	210,000
3310038331	LIVINGSTON	NJ		10/19/2022	8.358		60,840	1,560,000
3310040037	HAMMONTON	NJ		10/19/2022	8.673		10,618	210,000
3310040939	CHICAGO	IL		10/19/2022	8.040		970	635,000
3310041178	CHICAGO	IL		10/19/2022	8.792		9,905	645,000
3310041598	MARLBORO	NY		10/19/2022	8.000		4,826	600,000
3310041624	LOS ANGELES	CA		10/19/2022	7.050		3,861	3,040,000
3310041675	WILTON MANORS	FL		10/19/2022	8.323		5,108	1,240,000
3310041715	PANAMA CITY BEACH	FL		10/19/2022	8.337		13,300	1,200,000
3310041763	TILLSON	NY		10/19/2022	8.484		3,341	630,000
3310041803	JERSEY CITY	NJ		10/19/2022	7.550		60,751	1,879,000
3310041886	GAINESVILLE	TX		10/19/2022	8.323		1,446	191,000
3310041970	GREAT NECK	NY		10/19/2022	8.400		8,465	4,167,000
3310042176	PANAMA CITY BEACH	FL		10/19/2022	8.337		13,286	1,230,000
3310042264	PANAMA CITY BEACH	FL		10/19/2022	8.337		13,300	1,200,000
3310042267	NEWARK	NJ		10/19/2022	8.540		1,782	355,000
3310042363	PANAMA CITY BEACH	FL		10/19/2022	8.337		13,300	1,200,000
3310042366	PANAMA CITY BEACH	FL		10/19/2022	8.337		13,055	1,200,000
3310042369	PANAMA CITY BEACH	FL		10/19/2022	8.337		13,300	1,200,000
3310042434	DAYTON	OH		10/19/2022	8.323		732	205,000
3310042602	JERSEY CITY	NJ		10/19/2022	8.330		77,044	1,595,000
3310042774	MALIBU	CA		10/19/2022	7.800		60,122	4,040,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310042982	WANTAGH	NY		10/19/2022	8.575		42,174	1,095,000
322080678	PORTLAND	OR		10/25/2022	8.460		359,550	4,260,000
3300003979	TEANECK	NJ		10/28/2022	7.156		55,674	675,000
3310028696	PHILADELPHIA	PA		11/01/2022	8.960		17,023	660,000
3310041235	BEDFORD	IN		11/01/2022	8.239		6,720	185,000
3310041517	ATLANTA	GA		11/01/2022	8.575		4,520	360,000
3310041573	MARLBORO	NY		11/01/2022	8.000		5,049	600,000
3310042082	SEVIERVILLE	TN		11/01/2022	8.050		12,205	1,700,000
3310042222	BROOKLYN	NY		11/01/2022	8.673		3,519	780,000
3310042373	BAYONNE	NJ		11/01/2022	8.330		4,396	585,000
3310042827	CHICAGO	IL		11/01/2022	7.800		5,524	375,000
3310043570	PHILADELPHIA	PA		11/01/2022	8.680		2,784	274,000
3310043632	SAN DIEGO	CA		11/01/2022	8.190		3,447	2,090,000
3300004016	PARAMUS	NJ		11/10/2022	7.236		92,914	1,700,000
3300004021	PARAMUS	NJ		11/10/2022	7.536		72,525	1,750,000
3300004022	PARAMUS	NJ		11/10/2022	7.411		102,084	1,750,000
3310039746	METUCHEN	NJ		11/10/2022	8.040		19,751	766,000
3310040278	PHILLIPSBURG	NJ		11/10/2022	8.330		10,558	365,000
3310041981	PHILADELPHIA	PA		11/10/2022	9.009		3,465	132,000
3310042127	HUNTINGTON STATION	NY		11/10/2022	7.550		5,569	578,000
3310042200	WOODMERE	NY		11/10/2022	8.351		38,922	2,425,000
3310042381	LOS ANGELES	CA		11/10/2022	7.800		53,536	2,300,000
3310042404	SCHENECTADY	NY		11/10/2022	8.834		12,080	252,000
3310043019	HONESDALE	PA		11/10/2022	8.904		11,598	215,000
3310043383	ROSELLE PARK	NJ		11/10/2022	8.050		7,017	540,000
3310043522	EAST ORANGE	NJ		11/10/2022	8.659		6,472	500,000
322080272	KENNEWICK	WA		11/18/2022	8.825		96,964	1,214,000
322080364	KENNEWICK	WA		11/18/2022	8.950		110,478	1,442,000
322080380	FELLSMERE	FL		11/18/2022	9.075		39,010	420,000
322080611	RICHLAND	WA		11/18/2022	9.075		1,227,000	6,672,000
322080871	KENNEWICK	WA		11/18/2022	8.950		77,380	1,214,000
322100442	GREEN VALLEY	AZ		11/18/2022	8.825		31,089	475,000
322100469	MILLINGTON	TN		11/18/2022	8.830		140,761	3,164,000
322100957	GREEN VALLEY	AZ		11/18/2022	8.825		28,578	600,000
3300004196	PASSAIC	NJ		12/21/2022	7.888		14,896	465,000
322100464	PORTLAND	OR		01/09/2023	9.190		286,727	1,900,000
322100661	PORTLAND	OR		01/09/2023	9.190		301,727	1,905,000
322110004	MONROE	NC		01/09/2023	9.190		140,742	551,000
322110083	VANCOUVER	WA		01/09/2023	9.065		520,291	3,300,000
322110095	BAKERSFIELD	CA		01/09/2023	9.315		538,749	7,266,000
322110163	MONROE	NC		01/09/2023	9.190		122,891	545,000
322110321	KIRKLAND	WA		01/09/2023	9.070		391,256	3,175,000
322110409	MONROE	NC		01/09/2023	9.190		153,363	573,000
322110614	MONROE	NC		01/09/2023	9.190		67,123	573,000
322110641	PORTLAND	OR		01/09/2023	9.315		320,850	1,620,000
322110891	MONROE	NC		01/09/2023	9.190		57,332	545,000
322110988	MONROE	NC		01/09/2023	9.190		136,389	553,000
3320035858	BELMONT	NC		01/10/2023	9.242		137,634	1,485,000
3320039633	CORONA	NY		01/10/2023	8.882		183,398	1,620,000
3320039913	DETROIT	MI		01/10/2023	9.182		24,152	170,000
3320041839	LEHIGH ACRES	FL		01/10/2023	9.194		42,862	363,000
3320042213	LIVINGSTON	NJ		01/10/2023	9.194		79,101	1,420,000
3320042236	FRANKLIN SQUARE	NY		01/10/2023	8.609		93,456	1,231,500
3320042318	FREEHOLD	NJ		01/10/2023	8.612		69,300	450,000
3320042444	WILLINGBORO	NJ		01/10/2023	8.864		33,818	300,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320042625	BRIDGEPORT	CT		01/10/2023	9.044		13,741	452,000
3320042762	PHILADELPHIA	PA		01/10/2023	9.164		35,774	330,000
3320042825	SAN DIEGO	CA		01/10/2023	8.576		77,562	2,060,000
3320042992	BELLWOOD	IL		01/10/2023	8.972		57,173	310,000
3320043041	NEWTON	NJ		01/10/2023	9.044		6,287	443,000
3320043122	BUENA	NJ		01/10/2023	8.642		54,476	288,000
3320043210	HEWITT	NJ		01/10/2023	9.044		41,889	4,730,000
3320043249	SAVANNAH	GA		01/10/2023	9.344		11,781	190,000
3320043346	PATERSON	NJ		01/10/2023	9.134		32,789	625,000
3320043433	SCRANTON	PA		01/10/2023	9.422		27,087	222,000
3320043445	CHICAGO	IL		01/10/2023	9.362		38,001	655,000
3320043478	LODI	NY		01/10/2023	9.422		14,850	185,000
3320043564	LOS ANGELES	CA		01/10/2023	8.480		170,016	6,400,000
3320043898	OJAI	CA		01/10/2023	8.492		82,962	2,750,000
3320044079	PATERSON	NJ		01/10/2023	9.422		15,840	462,000
3320044082	ST. PETERSBURG	FL		01/10/2023	8.636		20,221	940,000
3320044116	CHARLOTTE	NC		01/10/2023	8.942		109,701	1,155,000
3320044371	NEWPORT	RI		01/10/2023	9.236		83,185	1,175,000
322080832	KENNEWICK	WA		01/25/2023	8.815		64,867	1,442,000
322100910	GREEN VALLEY	AZ		01/25/2023	8.815		25,238	490,000
322110352	BAKERSFIELD	CA		01/25/2023	9.315		896,349	7,266,000
322110542	STAR	ID		01/25/2023	9.715		19,000	1,390,000
322110654	ORO VALLEY	AZ		01/25/2023	9.065		432,685	3,700,000
3320034271	CHICAGO	IL		01/30/2023	9.182		15,296	270,000
3320040805	YORK	PA		01/30/2023	9.422		28,725	132,000
3320042107	LEHIGH ACRES	FL		01/30/2023	9.194		6,551	285,000
3320042108	SARASOTA	FL		01/30/2023	8.912		120,057	4,100,000
3320042794	PAHOA	HI		01/30/2023	8.642		301,101	1,175,000
3320043239	BALTIMORE	MD		01/30/2023	9.242		27,351	235,000
3320043565	SMITHTOWN	NY		01/30/2023	9.182		28,314	1,028,000
3320043618	PHILADELPHIA	PA		01/30/2023	9.182		27,918	430,000
3320043637	JOSHUA TREE	CA		01/30/2023	8.624		14,479	1,175,000
3320043639	JOSHUA TREE	CA		01/30/2023	8.624		24,576	1,275,000
3320043931	BUTLER	PA		01/30/2023	9.422		14,140	143,500
3320044207	ORLANDO	FL		01/30/2023	9.422		36,210	360,000
3320044431	DETROIT	MI		01/30/2023	9.422		7,489	140,000
3320044445	HAMPTON BAYS	NY		01/30/2023	9.194		15,838	1,299,000
3320044568	CHATTANOOGA	TN		01/30/2023	9.392		4,950	213,000
3320044574	NEWARK	NJ		01/30/2023	9.182		49,114	700,000
3320044930	STAFFORD SPRINGS	CT		01/30/2023	9.422		12,953	377,000
3320045039	AUGUSTA	GA		01/30/2023	9.182		23,477	128,000
3320045072	WILLINGBORO	NJ		01/30/2023	9.422		23,612	334,000
3320045146	BUFFALO	NY		01/30/2023	9.242		16,286	260,000
3320045294	CHARLOTTE	NC		01/30/2023	9.242		114,053	1,109,000
3320045604	HAMBURG	NJ		01/30/2023	9.182		58,509	352,000
3320045652	CHICAGO	IL		01/30/2023	9.422		22,682	165,000
3320045802	LOS ANGELES	CA		01/30/2023	8.744		123,057	2,075,000
3320045819	CHICAGO	IL		01/30/2023	9.422		21,443	610,000
3320045823	AUSTIN	TX		01/30/2023	9.392		22,683	375,000
3320045845	DETROIT	MI		01/30/2023	9.182		4,950	285,000
3320045848	HAMPSTEAD	NC		01/30/2023	9.176		15,691	794,000
3320045877	DETROIT	MI		01/30/2023	9.182		16,731	220,000
3320045965	JEFFERSON	NJ		01/30/2023	9.182		5,148	400,000
3320046007	EWING TOWNSHIP	NJ		01/30/2023	9.182		38,115	290,000
3320046186	PLEASANTVILLE	NJ		01/30/2023	9.362		7,066	260,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320046242	DAYTON	OH		01/30/2023	9.362		25,203	230,000
3320046335	ISLIP	NY		01/30/2023	9.314		59,560	1,140,000
3320046454	TEANECK	NJ		01/30/2023	9.182		78,507	522,000
3320046465	MOBILE	AL		01/30/2023	9.182		11,422	216,000
3320046467	MOBILE	AL		01/30/2023	9.182		21,378	203,000
3320046620	SCOTCH PLAINS	NJ		01/30/2023	9.422		124,344	835,000
3320046851	FAIRBORN	OH		01/30/2023	9.362		2,475	180,000
3310046917	EAST NORTHPORT	NY		02/13/2023	8.365		8,405	708,000
3320038376	LEHIGH ACRES	FL		02/13/2023	9.156		34,047	391,000
3320038378	LEHIGH ACRES	FL		02/13/2023	8.592		39,737	391,000
3320038379	LEHIGH ACRES	FL		02/13/2023	8.592		39,301	391,000
3320038950	BETHPAGE	NY		02/13/2023	8.892		217,738	1,100,000
3320042210	SARASOTA	FL		02/13/2023	8.892		269,905	4,850,000
3320042214	SARASOTA	FL		02/13/2023	8.892		329,027	4,865,000
3320043649	DETROIT	MI		02/13/2023	9.372		27,789	275,000
3320044199	NAPLES	FL		02/13/2023	8.616		30,804	520,000
3320044224	ORLANDO	FL		02/13/2023	9.402		37,262	375,000
3320044225	ORLANDO	FL		02/13/2023	9.402		32,750	337,000
3320044341	BROOKLYN	NY		02/13/2023	8.616		252,104	8,050,000
3320044827	NEWARK	NJ		02/13/2023	9.156		91,579	650,000
3320044952	SKANEATELES	NY		02/13/2023	9.162		422,681	4,301,000
3320045063	BALTIMORE	MD		02/13/2023	8.616		18,037	380,000
3320045113	MORGANVILLE	NJ		02/13/2023	8.892		216,328	1,300,000
3320045114	MORGANVILLE	NJ		02/13/2023	8.892		214,348	1,300,000
3320045453	NEWARK	NJ		02/13/2023	9.162		45,194	440,000
3320045498	PITTSBURGH	PA		02/13/2023	9.162		32,175	200,000
3320045523	CALUMET CITY	IL		02/13/2023	9.156		13,043	202,000
3320045563	SAN ANTONIO	TX		02/13/2023	8.922		126,312	12,950,000
3320045630	CHICAGO	IL		02/13/2023	9.402		53,465	245,000
3320045694	BROWNS MILLS,	NJ		02/13/2023	8.772		31,145	280,000
3320045719	BALTIMORE	MD		02/13/2023	8.892		14,137	195,000
3320045722	BALTIMORE	MD		02/13/2023	8.892		17,721	195,000
3320045788	IRVINGTON	NJ		02/13/2023	9.162		10,841	485,000
3320045835	NEWARK	NJ		02/13/2023	9.162		132,070	2,040,000
3320045911	CLEVELAND	OH		02/13/2023	9.156		7,690	199,500
3320045984	CHICAGO	IL		02/13/2023	9.156		19,305	322,000
3320046042	FRESH MEADOWS	NY		02/13/2023	9.156		196,763	1,750,000
3320046097	GIBSONTON	FL		02/13/2023	9.402		113,393	703,000
3320046202	CHICAGO	IL		02/13/2023	9.156		2,475	225,000
3320046282	LAWRENCE	NJ		02/13/2023	9.822		10,378	230,000
3320046381	CHICAGO	IL		02/13/2023	9.162		20,568	350,000
3320046384	REDLANDS	CA		02/13/2023	8.430		41,262	630,000
3320046426	TRENTON	NJ		02/13/2023	9.162		4,010	370,000
3320046430	INDIANAPOLIS	IN		02/13/2023	9.162		11,534	318,000
3320046498	JEFFERSON	NJ		02/13/2023	9.162		7,920	375,000
3320046518	CHICAGO	IL		02/13/2023	9.372		14,954	280,000
3320046529	JERSEY CITY	NJ		02/13/2023	9.162		19,800	1,565,000
3320046535	PHILADELPHIA	PA		02/13/2023	9.162		4,356	305,000
3320046565	CARLSTADT	NJ		02/13/2023	9.162		45,080	580,000
3320046904	MIAMI	FL		02/13/2023	9.156		48,287	768,000
3320047044	NEWARK	NJ		02/13/2023	9.156		107,663	750,000
3320047101	CHICAGO	IL		02/13/2023	9.402		15,798	288,250
3320047372	NEWARK	NJ		02/13/2023	9.162		8,712	423,000
3300004301	HARDING	NJ		02/27/2023	9.125		76,016	4,900,000
3300004329	PARAMUS	NJ		02/27/2023	9.150		150,450	1,800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300004370	NEWARK	NJ		02/27/2023	9.150		39,102	420,000
3320034254	CHICAGO	IL		02/27/2023	9.162		16,810	732,000
3320043753	SARASOTA	FL		02/27/2023	8.892		955,049	9,450,000
3320043823	TABOR CITY	NC		02/27/2023	9.162		9,257	165,000
3320044943	NEW ORLEANS	LA		02/27/2023	8.772		19,667	2,000,000
3320044989	SANTA ROSA BEACH	FL		02/27/2023	9.342		253,380	2,631,000
3320045089	CHICAGO	IL		02/27/2023	9.156		30,294	475,000
3320045129	ELKRIDGE	MD		02/27/2023	9.162		167,805	720,000
3320045141	WEST ISLIP	NY		02/27/2023	9.342		26,334	550,000
3320045177	BAYONNE	NJ		02/27/2023	9.024		52,965	830,000
3320045264	JERSEY CITY	NJ		02/27/2023	8.622		165,825	1,575,000
3320045585	UNIVERSITY HEIGHTS	OH		02/27/2023	8.754		11,657	264,000
3320045649	DETROIT	MI		02/27/2023	9.402		17,190	145,000
3320045713	WASHINGTON	DC		02/27/2023	9.156		222,255	1,650,000
3320045867	WESTON	CT		02/27/2023	9.156		104,614	1,895,000
3320045876	BROOKLYN	NY		02/27/2023	8.772		128,205	2,650,000
3320045946	TAVERNIER	FL		02/27/2023	8.616		15,370	880,000
3320045973	HARTSDALE	NY		02/27/2023	9.162		37,387	745,000
3320046031	CHICAGO	IL		02/27/2023	9.342		61,098	474,000
3320046126	CLEVELAND	TX		02/27/2023	9.342		33,832	312,500
3320046189	CHICAGO	IL		02/27/2023	8.922		39,848	320,000
3320046221	DAYTON	OH		02/27/2023	9.342		74,572	380,000
3320046377	CHICAGO	IL		02/27/2023	8.772		17,147	539,000
3320046462	NEWBURGH	NY		02/27/2023	9.402		12,598	4,900,000
3320046532	JERSEY CITY	NJ		02/27/2023	8.622		189,833	1,796,000
3320046558	PATERSON	NJ		02/27/2023	9.162		46,654	580,000
3320046568	PHILADELPHIA	PA		02/27/2023	9.342		23,414	275,000
3320046578	ARANSAS PASS	TX		02/27/2023	9.156		6,782	177,000
3320046670	MILLVILLE	NJ		02/27/2023	8.772		26,767	255,000
3320046748	CLEVELAND	OH		02/27/2023	9.402		1,967	189,000
3320046840	BROOKLYN	NY		02/27/2023	9.162		41,045	2,000,000
3320046846	PASSAIC	NJ		02/27/2023	9.162		38,043	820,000
3320046887	HARTFORD	CT		02/27/2023	9.156		23,406	350,000
3320046894	CHICAGO	IL		02/27/2023	8.922		33,452	355,000
3320046902	CHICAGO	IL		02/27/2023	9.342		5,049	325,000
3320046908	DETROIT	MI		02/27/2023	9.528		52,016	392,000
3320046923	DAYTON	OH		02/27/2023	9.342		61,068	375,000
3320046963	BALTIMORE	MD		02/27/2023	9.402		10,682	210,000
3320046981	BALTIMORE	MD		02/27/2023	8.892		25,146	230,000
3320047003	LOS ANGELES	CA		02/27/2023	8.622		41,148	2,720,000
3320047012	NEW ORLEANS	LA		02/27/2023	8.622		41,916	495,000
3320047048	BALDWIN	NY		02/27/2023	9.162		12,583	730,000
3320047122	NASHVILLE	TN		02/27/2023	9.402		263,459	3,300,000
3320047134	CHICAGO	IL		02/27/2023	9.294		36,095	480,000
3320047228	CHICAGO	IL		02/27/2023	9.402		38,647	355,800
3320047244	BALTIMORE	MD		02/27/2023	8.892		23,587	203,000
3320047283	PARK FOREST	IL		02/27/2023	9.606		23,216	200,000
3320047322	EASTON	PA		02/27/2023	8.622		21,268	323,000
3320047354	LUMBERTON	NJ		02/27/2023	8.616		5,301	450,000
3320047369	PHILADELPHIA	PA		02/27/2023	9.402		3,762	240,000
3320047388	SHAFTER	CA		02/27/2023	9.042		45,005	440,000
3320047511	MILWAUKEE	WI		02/27/2023	10.200		4,965	97,000
3320047531	CHICAGO	IL		02/27/2023	9.372		17,226	430,000
3320047564	OGDENSBURG	NJ		02/27/2023	9.024		31,149	360,000
3320047573	SLIDELL	LA		02/27/2023	8.622		23,958	215,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320047658	PHILADELPHIA	PA		02/27/2023	8.958		17,944	302,000
3320047747	GEORGETOWN	SC		02/27/2023	9.978		19,998	216,000
3320047814	BOWIE	MD		02/27/2023	8.616		21,830	1,150,000
3320047873	CHICAGO	IL		02/27/2023	9.402		5,942	310,000
3320047887	ROOSEVELT	NY		02/27/2023	9.162		11,063	650,000
3320047902	JERSEY CITY	NJ		02/27/2023	8.892		17,573	1,200,000
3320047921	CITY OF ORANGE	NJ		02/27/2023	9.162		6,519	510,000
3320047970	ISSAQUAH	WA		02/27/2023	9.156		83,444	975,000
3320047978	CHICAGO	IL		02/27/2023	9.156		3,740	290,000
3320048045	ST. PETERSBURG	FL		02/27/2023	9.162		186,248	4,250,000
3320048051	EAST ORANGE	NJ		02/27/2023	9.372		19,058	635,000
3320048101	HENDERSON	NC		02/27/2023	9.900		11,795	195,000
3320048139	MASSAPEQUA	NY		02/27/2023	9.402		16,261	640,000
3320048312	MERIDIAN	ID		02/27/2023	8.922		4,950	374,000
3320048335	SURFSIDE BEACH	TX		02/27/2023	9.156		69,495	1,034,000
3320048381	NEWARK	NJ		02/27/2023	9.162		3,960	464,000
3320048453	PATERSON	NJ		02/27/2023	9.372		27,522	567,000
3320048464	BRENTWOOD	NY		02/27/2023	9.156		46,679	540,000
3320048511	FLORENCE	NJ		02/27/2023	9.162		135,722	515,000
3320048599	DETROIT	MI		02/27/2023	9.402		6,311	240,000
3320048617	BRIDGETON	NJ		02/27/2023	9.156		50,619	418,000
3211100346	HORSESHOE BAY	TX		03/03/2023	9.000		21,490	1,650,000
3220080079	KENNEWICK	WA		03/03/2023	10.120		83,372	1,442,000
3221120526	PORTLAND	OR		03/03/2023	9.620		260,600	1,730,000
3300004338	PARAMUS	NJ		03/08/2023	9.160		83,743	1,850,000
3300004377	BALTIMORE	MD		03/08/2023	9.285		10,474	505,000
3320044499	PATERSON	NJ		03/15/2023	9.538		30,368	440,000
3320045780	GAINESVILLE	FL		03/15/2023	9.736		14,207	200,000
3320046082	ATHENS	GA		03/15/2023	9.058		120,276	6,936,000
3320046854	HARVEY	IL		03/15/2023	9.736		30,804	165,000
3320046875	INDIANAPOLIS	IN		03/15/2023	9.292		43,560	6,480,000
3320047006	CHICAGO	IL		03/15/2023	9.298		48,659	430,000
3320047174	SWANSEA	IL		03/15/2023	9.352		13,934	195,000
3320047419	PHILADELPHIA	PA		03/15/2023	9.298		42,372	710,000
3320047506	JERSEY CITY	NJ		03/15/2023	8.770		85,309	1,760,000
3320047518	LAKE HAVASU CITY	AZ		03/15/2023	9.298		15,869	835,000
3320047521	LAKE HAVASU CITY	AZ		03/15/2023	9.298		73,797	835,000
3320047588	LAKE HAVASU CITY	AZ		03/15/2023	9.298		25,703	835,000
3320047611	LAKE HAVASU CITY	AZ		03/15/2023	9.298		62,129	835,000
3320047612	DETROIT	MI		03/15/2023	9.775		18,089	200,000
3320047638	DETROIT	MI		03/15/2023	9.814		8,763	244,000
3320047641	CHICAGO	IL		03/15/2023	9.958		15,105	310,000
3320047690	BROOKLYN	NY		03/15/2023	8.770		175,725	3,200,000
3320047783	ELMSFORD	NY		03/15/2023	9.964		73,656	1,250,000
3320047835	NEW ORLEANS	LA		03/15/2023	9.538		26,050	406,000
3320047864	STOW	MA		03/15/2023	9.538		118,355	781,000
3320048336	JACKSONVILLE	NC		03/15/2023	9.292		30,379	183,000
3320048414	MARION	OH		03/15/2023	9.538		39,560	175,000
3320048486	MCMINNVILLE	TN		03/15/2023	9.292		28,257	420,000
3320048568	CHICAGO	IL		03/15/2023	9.508		24,651	315,000
3320048622	CHICAGO	IL		03/15/2023	8.770		4,703	640,000
3320048624	CHICAGO	IL		03/15/2023	9.478		86,923	560,000
3320048653	NORTH CHESTERFIELD	VA		03/15/2023	9.742		17,548	357,000
3320048654	JERSEY CITY	NJ		03/15/2023	9.538		4,208	644,000
3320048672	PITTSBURGH	PA		03/15/2023	8.770		5,144	171,000

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3320048755	SAN MARTIN	CA		03/15/2023	9.238		109,395	1,250,000
3320048821	MUSKEGON	MI		03/15/2023	9.964		2,464	88,000
3320048932	NEWTON	NJ		03/15/2023	9.430		2,954	260,000
3320049036	DINGMANS FERRY	PA		03/15/2023	9.298		22,325	241,000
3320049038	BELLMORE	NY		03/15/2023	9.298		40,986	730,000
3320049055	ELMHURST	IL		03/15/2023	9.736		89,447	860,000
3320049324	MIAMI GARDENS	FL		03/15/2023	9.538		12,227	532,000
3320049423	CHICAGO	IL		03/15/2023	9.508		32,255	340,000
3320049510	JERSEY CITY	NJ		03/15/2023	8.770		126,241	3,195,000
3320049559	WEST HAVEN	CT		03/15/2023	9.508		29,205	395,000
3320049611	AUGUSTA	GA		03/15/2023	9.298		18,417	132,000
322120413	PORTLAND	OR		03/16/2023	10.245		324,137	3,285,000
322120960	ORO VALLEY	AZ		03/16/2023	10.245		25,049	1,150,000
323010935	BAKERSFIELD	CA		03/16/2023	10.250		252,600	3,600,000
323020455	BAKERSFIELD	CA		03/16/2023	10.250		136,360	3,600,000
3310048403	PITTSBURGH	PA		04/04/2023	8.365		15,830	1,080,000
3310049383	BRISTOL	VA		04/04/2023	8.890		1,358	368,000
3310050048	GARNERVILLE	NY		04/04/2023	8.040		7,039	530,000
3310050374	BROOKLYN	NY		04/04/2023	8.680		1,522	870,000
3320046022	CHESTER	NJ		04/04/2023	9.356		147,461	1,375,000
3320046369	EAST ORANGE	NJ		04/04/2023	8.756		14,741	550,000
3320046623	DALLAS	TX		04/04/2023	9.446		368,046	2,717,000
3320046662	SNELLVILLE	GA		04/04/2023	9.380		106,789	525,000
3320047070	CHICAGO	IL		04/04/2023	9.512		35,640	995,000
3320047468	PHILADELPHIA	PA		04/04/2023	9.140		7,014	170,000
3320047550	IRVINGTON	NJ		04/04/2023	9.146		25,592	603,000
3320047601	COLUMBIA	SC		04/04/2023	10.550		41,936	233,000
3320047756	MARKHAM	IL		04/04/2023	9.740		47,951	205,000
3320047815	BAY SHORE	NY		04/04/2023	9.152		111,110	576,500
3320047821	CHESTERTOWN	MD		04/04/2023	9.356		22,711	230,000
3320047924	PALM BEACH GARDENS	FL		04/04/2023	9.146		47,145	1,600,000
3320047940	LIVINGSTON	NJ		04/04/2023	9.146		31,185	1,500,000
3320048061	WARREN	MI		04/04/2023	9.356		24,527	305,000
3320048088	FROSTBURG	MD		04/04/2023	9.446		9,945	170,000
3320048124	NEW ORLEANS	LA		04/04/2023	9.386		18,325	307,000
3320048132	KANSAS CITY	MO		04/04/2023	8.600		10,145	260,000
3320048179	NEW BRITAIN	CT		04/04/2023	9.806		3,833	750,000
3320048310	BROOKLYN	NY		04/04/2023	8.756		381,150	1,400,000
3320048346	FORT LAUDERDALE	FL		04/04/2023	9.140		24,275	625,000
3320048488	CHICAGO	IL		04/04/2023	9.146		53,628	245,000
3320048548	BRENTWOOD	TN		04/04/2023	9.326		255,074	2,500,000
3320048701	UPPER SADDLE RIVER	NJ		04/04/2023	9.146		132,834	3,600,000
3320048774	STATEN ISLAND	NY		04/04/2023	8.606		44,006	700,000
3320048795	LEHIGH ACRES	FL		04/04/2023	9.146		13,848	500,000
3320048937	DEERFIELD BEACH	FL		04/04/2023	9.356		27,194	425,000
3320048956	OAK FOREST	IL		04/04/2023	9.008		17,137	250,000
3320048999	NORTH RIVERSIDE	IL		04/04/2023	9.146		38,115	380,000
3320049006	TUCKERTON	NJ		04/04/2023	9.386		30,478	350,000
3320049229	WASHINGTON	DC		04/04/2023	9.140		39,897	800,000
3320049272	VALPARAISO	IN		04/04/2023	9.056		56,440	258,000
3320049336	WASHINGTON	DC		04/04/2023	9.152		41,333	994,000
3320049389	NORTH CALDWELL	NJ		04/04/2023	9.146		76,725	2,750,000
3320049450	TOBYHANNA	PA		04/04/2023	9.140		84,427	535,000
3320049463	CHESILHURST	NJ		04/04/2023	9.386		990	360,000
3320049479	ROCHESTER	NY		04/04/2023	9.140		28,244	146,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320049580	PHILADELPHIA	PA		04/04/2023	9.278		27,921	324,000
3320049672	SANIBEL	FL		04/04/2023	9.140		40,491	1,320,000
3320049721	IRVINGTON	NJ		04/04/2023	9.356		39,204	410,000
3320049791	WESTFIELD	MA		04/04/2023	9.326		53,708	409,000
3320049792	BERLIN	NJ		04/04/2023	9.140		28,958	545,000
3320049820	PHILLIPSBURG	NJ		04/04/2023	9.140		76,507	285,000
3320049822	BATON ROUGE	LA		04/04/2023	9.146		10,514	265,000
3320049840	MIAMI	FL		04/04/2023	9.146		89,397	1,670,000
3320049851	FOREST PARK	IL		04/04/2023	9.140		17,967	600,000
3320049898	WATERBURY	CT		04/04/2023	9.146		66,830	340,000
3320049984	SOUTH PLAINFIELD	NJ		04/04/2023	9.356		38,859	640,000
3320049987	TRENTON	NJ		04/04/2023	9.590		11,452	154,000
3320050108	FORT MYERS	FL		04/04/2023	9.146		7,564	815,000
3320050311	ROOSEVELT	NY		04/04/2023	9.152		4,478	622,000
3320050395	FORT MYERS	FL		04/04/2023	9.146		7,564	770,000
3320050433	AUGUSTA	GA		04/04/2023	9.140		15,036	315,000
3320050696	HUNTINGTON STATION	NY		04/04/2023	9.152		21,970	815,000
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	8.040		3,000	1,200,000
3310046664	UNION CITY	NJ		04/19/2023	8.673		29,002	1,420,000
3310047914	DAVENPORT	IA		04/19/2023	9.450		1,246	142,000
3310048103	SPRINGFIELD	NJ		04/19/2023	8.680		1,856	565,000
3310048201	PHILADELPHIA	PA		04/19/2023	8.575		1,004	250,000
3310048731	COCHRAN	GA		04/19/2023	8.743		7,425	200,000
3310048776	BALTIMORE	MD		04/19/2023	8.743		6,427	316,000
3310048790	CHICAGO	IL		04/19/2023	8.687		5,207	110,000
3310048869	CHICAGO	IL		04/19/2023	8.687		818	100,000
3310049224	NEW ORLEANS	LA		04/19/2023	8.040		105,789	1,100,000
3310049379	PHILADELPHIA	PA		04/19/2023	8.040		10,855	515,000
3310049518	PHILADELPHIA	PA		04/19/2023	8.673		13,147	235,000
3310049686	JERSEY CITY	NJ		04/19/2023	8.040		1,403	720,000
3310049804	DETROIT	MI		04/19/2023	8.925		6,435	270,000
3310049861	LANSING	MI		04/19/2023	9.450		7,243	102,000
3310049897	PERTH	NY		04/19/2023	8.680		8,893	250,000
3310050077	BERRIEN SPRINGS	MI		04/19/2023	8.040		3,995	490,000
3310050125	BALTIMORE	MD		04/19/2023	8.365		29,774	475,000
3310050155	LINDEN	NJ		04/19/2023	8.680		4,307	640,000
3310050169	PHILADELPHIA	PA		04/19/2023	8.890		40,726	720,000
3310050250	BLOOMFIELD	NJ		04/19/2023	8.645		17,805	765,000
3310050286	DETROIT	MI		04/19/2023	8.925		8,249	200,000
3310050434	DETROIT	MI		04/19/2023	8.925		8,576	225,000
3310050461	WINDERMERE	FL		04/19/2023	8.040		14,850	620,000
3310050464	LONG VALLEY	NJ		04/19/2023	8.890		4,586	492,000
3310050706	INTERLACHEN	FL		04/19/2023	8.687		2,804	163,000
3310050851	MABLETON	GA		04/19/2023	8.040		14,464	285,000
3310050882	NEWARK	NJ		04/19/2023	8.890		7,728	635,000
3320043405	DETROIT	MI		04/19/2023	8.600		9,848	200,000
3320046524	AMITYVILLE	NY		04/19/2023	9.386		79,200	520,000
3320046636	NEWTON	NJ		04/19/2023	9.356		74,361	380,000
3320047446	PHILADELPHIA	PA		04/19/2023	8.606		18,068	232,000
3320047656	PATTERSON	NY		04/19/2023	8.906		63,212	720,000
3320047745	MARKHAM	IL		04/19/2023	10.646		16,230	185,000
3320047833	CAPE CORAL	FL		04/19/2023	10.106		150,524	380,000
3320047849	MILWAUKEE	WI		04/19/2023	9.056		10,729	120,000
3320048544	BATON ROUGE	LA		04/19/2023	9.956		5,139	115,000
3320048669	TARPON SPRINGS	FL		04/19/2023	9.446		17,521	371,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320048792	PORTSMOUTH	VA		04/19/2023	9.206		2,017	350,000
3320048793	CHICAGO	IL		04/19/2023	9.152		2,292	120,000
3320048796	PORTSMOUTH	VA		04/19/2023	9.206		62,802	348,000
3320048819	CAPE CORAL	FL		04/19/2023	9.140		85,600	360,000
3320049025	EVERGREEN PARK	IL		04/19/2023	9.206		87,917	340,000
3320049107	SEATTLE	WA		04/19/2023	9.146		234,995	3,571,000
3320049200	MIAMI	FL		04/19/2023	9.386		23,483	785,000
3320049287	BURLINGTON	NJ		04/19/2023	9.056		10,890	222,000
3320049311	SCARSDALE	NY		04/19/2023	9.146		40,273	875,000
3320049313	DETROIT	MI		04/19/2023	9.056		7,821	122,000
3320049578	PATERSON	NJ		04/19/2023	9.140		113,877	595,000
3320049579	PATERSON	NJ		04/19/2023	9.140		110,473	595,000
3320049764	FLORENCE	SC		04/19/2023	9.140		20,883	340,000
3320049889	ELIZABETH	NJ		04/19/2023	9.008		265,903	3,440,000
3320049923	PLAINVIEW	NY		04/19/2023	9.596		51,975	1,100,000
3320049937	HAMPTON	GA		04/19/2023	9.386		1,485	330,000
3320049971	CHICAGO	IL		04/19/2023	9.356		68,756	300,000
3320050265	PINE BEACH	NJ		04/19/2023	9.356		49,500	420,000
3320050268	WICHITA	KS		04/19/2023	9.206		30,195	127,000
3320050342	EUSTIS	FL		04/19/2023	9.140		144,452	275,000
3320050343	EUSTIS	FL		04/19/2023	9.140		135,184	275,000
3320050554	YORK	PA		04/19/2023	9.356		38,966	442,000
3320050577	LAURELTON	NY		04/19/2023	9.386		2,970	690,000
3320050623	CLEVELAND HEIGHTS	OH		04/19/2023	9.326		23,958	256,500
3320050657	CLEVELAND	OH		04/19/2023	9.152		19,438	132,000
3320050855	BRIDGEPORT	CT		04/19/2023	9.326		1,990	267,000
3320051220	BALTIMORE	MD		04/19/2023	9.140		11,088	345,000
3320051288	WESTMINSTER	MD		04/19/2023	9.152		114,331	590,000
3310045653	BRANCHBURG	NJ		04/27/2023	8.925		37,419	700,000
3310047868	PHILADELPHIA	PA		04/27/2023	9.275		12,144	198,000
3310048444	ATLANTA	GA		04/27/2023	9.450		8,906	325,000
3310048809	DUMONT	NJ		04/27/2023	9.198		5,613	565,000
3310048815	AMSTERDAM	NY		04/27/2023	8.680		5,495	167,000
3310048834	HOLLIS	NY		04/27/2023	8.050		1,203	1,100,000
3310048994	ATLANTA	GA		04/27/2023	8.960		1,544	350,000
3310049010	BALTIMORE	MD		04/27/2023	8.575		6,412	200,000
3310049091	CHICAGO	IL		04/27/2023	8.673		31,599	590,000
3310049402	WHARTON	NJ		04/27/2023	8.680		14,654	415,000
3310049517	NEW ORLEANS	LA		04/27/2023	9.450		15,904	257,000
3310049770	PANORAMA CITY	CA		04/27/2023	8.050		23,597	1,225,000
3310050012	VINELAND	NJ		04/27/2023	8.673		1,443	290,000
3310050103	DARLINGTON	SC		04/27/2023	8.925		14,152	184,500
3310050113	DETROIT	MI		04/27/2023	8.750		1,396	195,000
3310050147	PITTSBURGH	PA		04/27/2023	8.960		13,365	210,000
3310050183	MILLVILLE	NJ		04/27/2023	9.443		4,722	122,000
3310050227	TILLSON	NY		04/27/2023	8.743		4,752	324,500
3310050301	UNION	NJ		04/27/2023	8.925		12,786	635,000
3310050355	FARMINGVILLE	NY		04/27/2023	8.365		13,874	374,000
3310050364	MOUNTAIN VIEW	CA		04/27/2023	8.540		4,826	3,400,000
3310050396	VENTNOR CITY	NJ		04/27/2023	8.365		47,817	1,100,000
3310050478	CHILLICOTHE	OH		04/27/2023	8.050		58,374	1,637,000
3310050531	WASHINGTON	NJ		04/27/2023	8.687		6,831	460,000
3310050661	CLEVELAND	OH		04/27/2023	8.687		8,061	136,000
3310050774	BAYONNE	NJ		04/27/2023	8.519		21,683	800,000
3310050889	LIVINGSTON	NJ		04/27/2023	8.743		28,840	1,230,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310051006	THE BRONX	NY		04/27/2023	8.687		35,595	895,000
3310051040	CHICAGO	IL		04/27/2023	8.925		4,604	370,000
3310051055	BELLEVILLE	IL		04/27/2023	9.100		1,711	151,000
3310051151	SAINT STEPHEN	SC		04/27/2023	8.687		5,792	400,000
3310051163	HOUSTON	TX		04/27/2023	8.040		5,792	430,000
3310051231	FORT LAUDERDALE	FL		04/27/2023	8.575		10,540	450,000
3310051247	BELLEVILLE	IL		04/27/2023	8.750		1,377	173,000
3310051258	LAKE CLARKE SHORES	FL		04/27/2023	8.960		29,819	1,210,000
3310051384	AVON	CT		04/27/2023	8.225		31,524	1,325,000
3310051453	SELDEN	NY		04/27/2023	8.365		8,014	460,000
3310051529	WEST MILFORD	NJ		04/27/2023	8.673		13,075	440,000
3310051670	COHOES	NY		04/27/2023	9.030		6,905	172,000
3310051700	SELDEN	NY		04/27/2023	8.365		5,620	495,000
3310052239	PHILADELPHIA	PA		04/27/2023	8.687		7,648	284,000
3320043892	ELMONT	NY		04/27/2023	9.140		15,840	695,000
3320045801	CHICAGO	IL		04/27/2023	8.738		10,890	365,000
3320046949	CHICAGO	IL		04/27/2023	9.386		57,353	750,000
3320047123	PHILADELPHIA	PA		04/27/2023	9.140		9,376	367,000
3320047605	SAUK VILLAGE	IL		04/27/2023	12.056		30,995	195,000
3320047627	MEMPHIS	TN		04/27/2023	9.206		13,939	100,000
3320048554	SALEM	NJ		04/27/2023	8.606		4,950	120,000
3320048750	MATTITUCK	NY		04/27/2023	9.356		5,168	520,000
3320048830	CHICAGO	IL		04/27/2023	9.512		4,950	285,000
3320048909	PHILADELPHIA	PA		04/27/2023	9.146		18,464	260,000
3320049274	NORTH FORT MYERS	FL		04/27/2023	9.140		18,315	500,000
3320049547	LUTZ	FL		04/27/2023	8.600		11,985	555,000
3320049573	JERSEY CITY	NJ		04/27/2023	9.146		214,666	3,955,000
3320049593	DAYTON	OH		04/27/2023	9.356		4,168	170,000
3320049675	LA GRANGE PARK	IL		04/27/2023	9.056		84,858	1,225,000
3320049714	GARY	IN		04/27/2023	9.200		40,318	219,000
3320049732	HAMTRAMCK	MI		04/27/2023	9.056		13,860	260,000
3320049748	BALTIMORE	MD		04/27/2023	9.356		37,045	215,000
3320049758	DETROIT	MI		04/27/2023	9.056		11,385	170,000
3320049823	DECATUR	GA		04/27/2023	8.600		56,707	425,000
3320049843	CHICAGO	IL		04/27/2023	9.386		21,978	215,000
3320050035	ORLANDO	FL		04/27/2023	8.600		32,531	360,000
3320050084	MAPLEWOOD	NJ		04/27/2023	9.278		52,223	761,000
3320050277	JACKSON	MI		04/27/2023	9.806		16,018	111,000
3320050357	ROUND LAKE BEACH	IL		04/27/2023	9.200		23,760	185,000
3320050382	MABANK	TX		04/27/2023	9.806		58,235	238,000
3320050389	MABANK	TX		04/27/2023	9.806		73,176	238,000
3320050391	MABANK	TX		04/27/2023	9.806		65,637	238,000
3320050392	NASHVILLE	TN		04/27/2023	9.386		44,847	6,675,000
3320050403	TOLEDO	OH		04/27/2023	9.056		13,687	175,000
3320050405	CLEVELAND	OH		04/27/2023	9.890		41,612	240,000
3320050425	CHICAGO	IL		04/27/2023	9.386		28,710	140,000
3320050477	CLIFTON	NJ		04/27/2023	8.876		16,892	611,000
3320050619	RACINE	WI		04/27/2023	9.140		13,538	139,000
3320050620	CAPE CORAL	FL		04/27/2023	9.140		43,772	400,000
3320050715	HOLBROOK	NY		04/27/2023	8.876		45,887	535,000
3320050782	DAWSONVILLE	GA		04/27/2023	9.140		21,186	295,000
3320050786	INDIANAPOLIS	IN		04/27/2023	9.146		38,858	228,000
3320050793	MONTICELLO	NY		04/27/2023	9.200		36,234	350,000
3320050805	PHILADELPHIA	PA		04/27/2023	8.600		29,556	203,000
3320050812	CHICAGO	IL		04/27/2023	9.386		84,836	290,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320050865	ISLIP	NY		04/27/2023	8.600		26,340	550,000
3320050868	HAWTHORNE	NJ		04/27/2023	9.356		21,582	567,000
3320050915	LIVINGSTON	NJ		04/27/2023	9.140		148,877	1,275,000
3320050955	SOUTH FALLSBURG	NY		04/27/2023	9.302		56,217	385,000
3320051042	CUMMING	GA		04/27/2023	9.386		105,963	842,000
3320051049	CHICAGO HEIGHTS	IL		04/27/2023	9.200		3,465	230,000
3320051141	SUN CITY CENTER	FL		04/27/2023	9.326		9,080	276,000
3320051171	PITTSBURGH	PA		04/27/2023	9.146		14,919	178,000
3320051203	EAST HAMPTON	CT		04/27/2023	9.356		27,111	340,000
3320051294	DETROIT	MI		04/27/2023	9.806		23,810	230,000
3320051295	BALTIMORE	MD		04/27/2023	8.876		36,556	222,000
3320051325	ATLANTIC CITY	NJ		04/27/2023	9.146		17,359	133,000
3320051371	MANAHAWKIN	NJ		04/27/2023	9.326		168,300	680,000
3320051410	CLEVELAND	OH		04/27/2023	9.140		7,524	209,000
3320051420	DOLTON	IL		04/27/2023	9.140		6,509	215,000
3320051492	MIAMI	FL		04/27/2023	9.326		39,615	1,215,000
3320051546	NORTH CHARLESTON	SC		04/27/2023	9.140		8,841	330,000
3320051593	COLUMBUS	OH		04/27/2023	9.140		32,204	650,000
3320051611	GLEN LYON	PA		04/27/2023	9.056		11,633	104,000
3320051614	HAMILTON TOWNSHIP	NJ		04/27/2023	9.206		21,533	210,000
3320051831	BROOKLYN	NY		04/27/2023	9.146		47,116	1,210,000
3320051860	MIAMI	FL		04/27/2023	9.140		19,949	620,000
3320051906	HOUSTON	TX		04/27/2023	9.140		41,939	308,000
3320052178	NEWPORT	NC		04/27/2023	9.140		32,216	198,000
3320052365	BOCA RATON	FL		04/27/2023	9.146		187,043	2,235,000
322110447	PALM BAY	FL		05/02/2023	9.630		139,570	376,000
322120576	SEATTLE	WA		05/02/2023	9.880		335,439	4,250,000
322120770	PALM BAY	FL		05/02/2023	9.630		55,145	345,000
322120959	SEATTLE	WA		05/02/2023	9.880		422,971	4,450,000
323020097	HILMAR	CA		05/02/2023	10.135		788,034	6,039,000
323030714	DONNELLY	ID		05/02/2023	9.885		523,100	2,675,000
323030773	BAKERSFIELD	CA		05/02/2023	10.135		345,000	3,600,000
3300004328	CARROLLTON	TX		05/03/2023	8.955		56,977	1,600,000
3300004394	RIVER EDGE	NJ		05/03/2023	8.885		148,960	1,380,000
3300004434	PARAMUS	NJ		05/03/2023	8.885		203,144	1,600,000
3300004440	WEST PALM BEACH	FL		05/03/2023	9.200		7,448	320,000
3310046238	AWENDAW	SC		05/11/2023	8.603		27,127	700,000
3310048679	SEVIERVILLE	TN		05/11/2023	10.059		12,077	575,000
3310048848	OYSTER BAY	NY		05/11/2023	7.940		1,812	1,350,000
3310050384	MABANK	TX		05/11/2023	9.366		14,989	238,000
3310050603	JACKSONVILLE	FL		05/11/2023	8.498		4,165	135,000
3310050738	ATLANTA	GA		05/11/2023	8.841		43,070	644,000
3310050842	PHILADELPHIA	PA		05/11/2023	9.366		16,747	520,000
3310050844	PHILADELPHIA	PA		05/11/2023	9.366		3,510	495,000
3310051196	IRVINGTON	NJ		05/11/2023	8.603		13,825	410,000
3310051358	ORLANDO	FL		05/11/2023	8.596		5,155	340,000
3310051471	JACKSONVILLE	FL		05/11/2023	7.940		7,135	200,000
3310051488	KAPAA	HI		05/11/2023	8.148		12,030	1,750,000
3310051596	PATCHOGUE	NY		05/11/2023	8.610		12,195	543,500
3310051635	COLUMBIA	SC		05/11/2023	8.666		5,811	334,000
3310051751	EAST ORANGE	NJ		05/11/2023	8.876		10,989	562,000
3310051753	PHILADELPHIA	PA		05/11/2023	8.841		8,910	301,000
3310051771	LAKE ELSINORE	CA		05/11/2023	8.246		8,197	300,000
3310051845	GREENACRES	FL		05/11/2023	7.940		11,732	460,000
3310052299	FORT LAUDERDALE	FL		05/11/2023	8.610		30,037	1,200,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052448	HALETHORPE	MD		05/11/2023	8.638		14,508	580,000
3310052458	CULVER CITY	CA		05/11/2023	7.440		31,489	2,500,000
3310052622	DETROIT	MI		05/11/2023	8.841		3,843	195,000
3310052698	LOS ANGELES	CA		05/11/2023	7.440		33,116	122,000
3320044332	STOCKHOLM	NJ		05/11/2023	9.140		47,075	715,000
3320044935	DOUGLASVILLE	GA		05/11/2023	9.146		75,424	375,000
3320044936	DOUGLASVILLE	GA		05/11/2023	9.146		81,162	375,000
3320048072	PHILADELPHIA	PA		05/11/2023	9.206		9,403	140,000
3320049042	NYACK	NY		05/11/2023	8.600		99,297	635,000
3320049604	CRYSTAL BEACH	TX		05/11/2023	9.056		94,952	525,000
3320049886	BROOKFIELD	CT		05/11/2023	9.146		81,279	1,250,000
3320049941	CHICAGO	IL		05/11/2023	9.806		28,230	270,000
3320050181	MORROW	GA		05/11/2023	9.386		13,212	328,000
3320050336	DETROIT	MI		05/11/2023	9.386		33,710	280,000
3320050383	FORT MYERS BEACH	FL		05/11/2023	9.140		150,117	1,605,000
3320050393	MABANK	TX		05/11/2023	9.806		75,062	238,000
3320050527	FRANKLIN SQUARE	NY		05/11/2023	9.038		160,647	1,287,000
3320050559	YORK	PA		05/11/2023	9.356		103,851	535,000
3320050611	METHUEN	MA		05/11/2023	9.140		82,170	660,000
3320050875	THE BRONX	NY		05/11/2023	8.600		10,940	1,200,000
3320050877	BRONX	NY		05/11/2023	8.600		2,475	1,200,000
3320050974	POINCIANA	FL		05/11/2023	8.756		16,036	245,000
3320051118	CHARLOTTE	NC		05/11/2023	8.906		18,157	1,665,000
3320051254	INDIANAPOLIS	IN		05/11/2023	8.906		60,182	220,000
3320051291	CHICAGO	IL		05/11/2023	9.140		26,879	300,000
3320051630	TEMPLE	GA		05/11/2023	9.356		27,770	350,000
3320051694	MAYWOOD	IL		05/11/2023	9.200		18,632	320,000
3320051765	ST. PETERSBURG	FL		05/11/2023	9.146		310,820	4,800,000
3320051789	MILWAUKEE	WI		05/11/2023	9.146		11,682	160,000
3320052027	PITTSBURGH	PA		05/11/2023	9.140		25,938	157,000
3320052100	OAKLAND	CA		05/11/2023	8.846		116,889	1,250,000
3320052216	DETROIT	MI		05/11/2023	9.356		10,890	320,000
3320052245	BROOKLYN	NY		05/11/2023	9.140		125,235	2,200,000
3320052314	PHILADELPHIA	PA		05/11/2023	9.140		24,676	355,000
3320052632	SELDEN	NY		05/11/2023	8.876		24,354	517,000
3310048871	EAST ISLIP	NY		05/18/2023	8.610		4,990	550,000
3310049064	CHICAGO	IL		05/18/2023	8.841		15,930	290,000
3310049834	BUFFALO	NY		05/18/2023	9.366		8,405	188,000
3310050179	NEW CITY	NY		05/18/2023	8.596		20,493	897,000
3310050930	TOPEKA	KS		05/18/2023	7.940		2,703	178,000
3310051173	MCGAHEYSVILLE	VA		05/18/2023	8.596		17,910	351,000
3310051279	ELGIN	IL		05/18/2023	8.498		6,397	295,000
3310051566	PARK RIDGE	IL		05/18/2023	7.950		5,235	525,000
3310051603	TAMARAC	FL		05/18/2023	8.610		12,014	535,000
3310051616	TRENTON	NJ		05/18/2023	8.876		1,797	190,000
3310051642	ABERDEEN	MD		05/18/2023	8.596		4,559	312,000
3310051891	BRIDGEVILLE	DE		05/18/2023	8.750		4,468	240,000
3310052107	FORT LAUDERDALE	FL		05/18/2023	8.610		32,744	1,275,000
3310052113	AUSTIN	TX		05/18/2023	8.806		4,868	330,000
3310052152	MADISON	CT		05/18/2023	8.148		14,626	1,185,000
3310052276	DETROIT	MI		05/18/2023	8.876		4,084	170,000
3310052343	OAKLYN	NJ		05/18/2023	8.596		17,199	363,000
3310052349	GETTYSBURG	PA		05/18/2023	8.673		14,672	375,000
3310052531	CAPITOL HEIGHTS	MD		05/18/2023	8.596		9,519	407,000
3310052777	CHICAGO	IL		05/18/2023	8.841		11,535	365,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052880	BROOKLYN	NY		05/18/2023	8.806		5,195	1,225,000
3320048438	BLUE ISLAND	IL		05/18/2023	9.792		29,700	165,000
3320048651	PEMBERTON	NJ		05/18/2023	9.145		43,560	300,000
3320049499	NEWARK	DE		05/18/2023	9.139		22,770	300,000
3320049529	BRENTWOOD	MD		05/18/2023	8.907		39,885	575,000
3320049535	BRENTWOOD	MD		05/18/2023	8.907		73,983	600,000
3320051099	MIAMI	FL		05/18/2023	9.139		92,689	575,000
3320051117	WOODSTOCK	NY		05/18/2023	9.353		28,366	715,000
3320051586	COLUSA	CA		05/18/2023	9.026		86,947	778,000
3320051644	DEER PARK	NY		05/18/2023	8.880		19,404	581,500
3320051739	MIDDLETOWN	NY		05/18/2023	9.139		32,868	268,000
3320051779	PITTSBURGH	PA		05/18/2023	9.145		28,017	294,000
3320051907	MICHIGAN CITY	IN		05/18/2023	9.056		15,075	164,000
3320051911	AUSTIN	TX		05/18/2023	9.198		36,977	890,000
3320051941	CHICAGO	IL		05/18/2023	9.139		20,889	205,000
3320052097	NEWARK	NJ		05/18/2023	9.275		87,953	540,000
3320052177	ELMHURST	IL		05/18/2023	9.578		60,514	856,000
3320052200	BELMONT	NC		05/18/2023	9.198		13,956	405,000
3320052297	EAST HAVEN	CT		05/18/2023	9.323		50,082	460,000
3320052351	ST. LOUIS	MO		05/18/2023	8.907		28,968	212,000
3320052408	MONTGOMERY	AL		05/18/2023	9.056		13,787	104,000
3320052550	BALTIMORE	MD		05/18/2023	9.151		26,938	180,000
3320052692	MOUNT PLEASANT	SC		05/18/2023	9.353		157,262	2,200,000
3320052753	NEWARK	NJ		05/18/2023	9.145		71,154	530,000
3320052759	CENTRAL VALLEY	NY		05/18/2023	8.877		73,458	580,000
3320052855	ARLETA	CA		05/18/2023	8.759		28,760	957,000
3320052903	DETROIT	MI		05/18/2023	8.907		16,236	240,000
3320052965	DAYTON	OH		05/18/2023	9.353		16,760	240,000
3320053077	DAYTON	OH		05/18/2023	9.204		40,145	123,000
3320053102	PHILADELPHIA	PA		05/18/2023	9.151		3,960	250,000
3320053105	WEISER	ID		05/18/2023	9.424		4,349	175,000
3320053189	MOBILE	AL		05/18/2023	9.151		16,727	295,000
3310045759	CLAYTON	NC		05/25/2023	9.107		27,633	351,000
3310047998	GAINESVILLE	GA		05/25/2023	8.666		10,552	285,000
3310048007	GAINESVILLE	GA		05/25/2023	8.666		11,826	285,000
3310048820	CAPE CORAL	FL		05/25/2023	8.939		14,546	370,000
3310049430	FORKED RIVER	NJ		05/25/2023	8.323		51,693	890,000
3310049562	SUFFOLK	VA		05/25/2023	9.366		13,562	241,000
3310050172	PASS CHRISTIAN	MS		05/25/2023	9.359		4,293	245,000
3310050345	TRENTON	NJ		05/25/2023	8.841		8,361	165,000
3310050689	CLINTON	MD		05/25/2023	8.148		2,085	400,000
3310050926	SCOTTSBORO	AL		05/25/2023	8.148		5,097	288,000
3310051043	PATERSON	NJ		05/25/2023	8.603		923	424,000
3310051438	WAIANAE	HI		05/25/2023	7.940		6,933	725,000
3310051531	LOS ANGELES	CA		05/25/2023	8.253		37,333	2,000,000
3310051659	HARRISBURG	PA		05/25/2023	8.750		5,123	205,000
3310051730	CAPE CORAL	FL		05/25/2023	8.323		39,633	850,000
3310051737	CAPE CORAL	FL		05/25/2023	8.323		23,254	850,000
3310051740	CAPE CORAL	FL		05/25/2023	8.323		63,841	850,000
3310051750	CAPE CORAL	FL		05/25/2023	8.323		51,202	850,000
3310051787	HIGHLAND LAKES	NJ		05/25/2023	8.603		11,880	435,000
3310051865	NEWTON	NC		05/25/2023	8.841		4,010	250,634
3310052280	DES MOINES	IA		05/25/2023	8.666		7,424	133,000
3310052322	OSPREY	FL		05/25/2023	8.610		4,581	450,000
3310052462	KENOSHA	WI		05/25/2023	8.498		3,386	135,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052521	CHICAGO	IL		05/25/2023	8.596		35,842	425,000
3310052645	AUGUSTA	GA		05/25/2023	8.603		8,116	235,000
3310052668	HAZEL CREST	IL		05/25/2023	8.596		4,125	260,000
3310052773	LOS ANGELES	CA		05/25/2023	8.253		51,210	3,175,000
3310052994	JERSEY CITY	NJ		05/25/2023	7.940		51,084	3,130,000
3310053002	CHICAGO	IL		05/25/2023	8.841		10,900	400,000
3310053005	EGG HARBOR CITY	NJ		05/25/2023	8.841		13,929	260,000
3310053032	TOMS RIVER	NJ		05/25/2023	8.946		64,746	783,000
3310053099	HOLLYWOOD	FL		05/25/2023	8.876		2,228	720,000
3310053125	ROCHESTER HILLS	MI		05/25/2023	8.876		5,425	310,000
3310053170	CHICAGO	IL		05/25/2023	8.806		9,572	370,000
3310053176	CHICAGO	IL		05/25/2023	8.841		25,988	710,000
3310053208	SHERMAN OAKS	CA		05/25/2023	7.940		39,320	2,978,000
3310053283	WYANDANCH	NY		05/25/2023	8.876		13,110	425,000
3310053296	WEST PALM BEACH	FL		05/25/2023	8.610		23,859	425,000
3310053498	MIAMI	FL		05/25/2023	8.596		38,271	1,240,000
3310053543	GARY	IN		05/25/2023	8.841		13,714	142,000
3320051706	LOS ANGELES	CA		05/25/2023	8.842		37,518	890,000
3320051790	ROTONDA WEST	FL		05/25/2023	9.151		6,569	390,000
3320051817	MASTIC BEACH	NY		05/25/2023	8.604		37,976	555,000
3320051897	YARDLEY	PA		05/25/2023	9.382		39,548	750,000
3320051985	FORKED RIVER	NJ		05/25/2023	9.382		37,100	420,000
3320052006	CHESAPEAKE	VA		05/25/2023	9.382		23,553	430,000
3320052337	MOUNT OLIVE	AL		05/25/2023	9.204		9,108	246,000
3320053374	JAMAICA	NY		05/25/2023	9.139		64,098	820,000
3310034858	STATEN ISLAND	NY		06/08/2023	8.841		25,913	690,000
3310042939	INDIANAPOLIS	IN		06/08/2023	8.673		13,982	320,000
3310048009	GAINESVILLE	GA		06/08/2023	8.666		11,749	285,000
3310048200	ATHENS	GA		06/08/2023	9.366		21,905	425,000
3310048221	ATHENS	GA		06/08/2023	9.366		20,731	398,000
3310048833	OAK LAWN	IL		06/08/2023	8.596		5,622	390,000
3310049447	DETROIT	MI		06/08/2023	8.603		2,576	143,000
3310049556	SUFFOLK	VA		06/08/2023	9.366		19,966	241,000
3310049741	BLACKWOOD	NJ		06/08/2023	8.596		2,287	330,000
3310050282	LEHIGH ACRES	FL		06/08/2023	8.673		39,860	470,000
3310050566	TOMS RIVER	NJ		06/08/2023	8.596		7,723	320,000
3310050668	LEHIGH ACRES	FL		06/08/2023	8.603		43,947	500,000
3310050710	PANAMA CITY	FL		06/08/2023	8.631		54,609	750,000
3310050908	HOUSTON	TX		06/08/2023	8.498		40,442	441,000
3310051261	MAYWOOD	IL		06/08/2023	8.596		14,776	400,000
3310051314	IRVINGTON	NJ		06/08/2023	7.940		13,506	560,000
3310051388	AMSTERDAM	NY		06/08/2023	8.610		25,408	660,000
3310051570	BROOKLYN	NY		06/08/2023	8.596		46,205	1,230,000
3310051691	CHICAGO	IL		06/08/2023	8.498		4,605	250,000
3310051693	CHICAGO	IL		06/08/2023	8.876		12,432	215,000
3310051734	NOTTINGHAM	NH		06/08/2023	8.323		16,584	390,000
3310051830	CHICAGO	IL		06/08/2023	8.946		6,306	520,000
3310051867	GREENWOOD LAKE	NY		06/08/2023	7.940		13,989	418,000
3310052022	DETROIT	MI		06/08/2023	9.366		7,480	160,000
3310052246	EVERGREEN PARK	IL		06/08/2023	8.603		3,101	340,000
3310052295	NASHVILLE	TN		06/08/2023	8.596		11,767	3,000,000
3310052296	RIO RANCHO	NM		06/08/2023	8.666		5,373	400,000
3310052307	ASHLAND	MA		06/08/2023	8.477		25,961	884,000
3310052336	BALTIMORE	MD		06/08/2023	8.498		3,601	262,000
3310052371	CHICAGO	IL		06/08/2023	8.841		11,880	350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052397	BALTIMORE	MD		06/08/2023	8.323		5,508	220,000
3310052508	PHILADELPHIA	PA		06/08/2023	8.841		22,810	390,000
3310052701	WASHINGTON	DC		06/08/2023	8.673		9,994	890,000
3310052734	SANDY SPRINGS	GA		06/08/2023	8.323		29,700	390,000
3310052749	JERSEY CITY	NJ		06/08/2023	8.288		8,108	820,000
3310052837	BALTIMORE	MD		06/08/2023	8.288		9,207	201,000
3310052840	WORCESTER	MA		06/08/2023	8.603		7,841	400,000
3310052842	PHILADELPHIA	PA		06/08/2023	8.323		29,991	350,000
3310052849	CAPE CORAL	FL		06/08/2023	8.323		6,727	620,000
3310052876	QUEENS	NY		06/08/2023	8.876		1,641	595,000
3310052958	YOUNGSTOWN	OH		06/08/2023	8.596		8,316	271,000
3310052988	JERSEY CITY	NJ		06/08/2023	7.940		10,275	985,000
3310053004	EVANSTON	IL		06/08/2023	8.596		20,957	490,000
3310053020	POOLESVILLE	MD		06/08/2023	8.323		10,545	330,000
3310053026	ROSELAND	NJ		06/08/2023	8.610		18,904	660,000
3310053038	TOMS RIVER	NJ		06/08/2023	8.946		72,171	783,000
3310053056	MELBOURNE	FL		06/08/2023	8.876		4,514	410,000
3310053202	HOMEWOOD	IL		06/08/2023	8.596		3,479	285,000
3310053204	AVENEL	NJ		06/08/2023	8.603		21,681	427,000
3310053229	BALTIMORE	MD		06/08/2023	7.940		12,674	220,000
3310053330	PLEASANT GROVE	AL		06/08/2023	8.876		3,312	198,000
3310053347	ST. AUGUSTINE	FL		06/08/2023	8.813		23,911	750,000
3310053350	ROTONDA WEST	FL		06/08/2023	8.498		5,747	376,000
3310053438	MONTICELLO	NY		06/08/2023	8.806		7,871	225,000
3310053494	NASHVILLE	TN		06/08/2023	8.806		7,054	431,000
3310053528	DETROIT	MI		06/08/2023	8.841		6,571	161,000
3310053565	MASSAPEQUA	NY		06/08/2023	7.940		21,978	620,000
3310053592	CINNAMINSON	NJ		06/08/2023	8.603		24,707	567,000
3310053620	DETROIT	MI		06/08/2023	8.841		10,296	134,000
3310053655	PHILADELPHIA	PA		06/08/2023	8.596		28,037	405,000
3310053718	BALTIMORE	MD		06/08/2023	8.841		10,558	250,000
3310053720	PHILADELPHIA	PA		06/08/2023	8.750		34,348	418,000
3310053726	HOLLYWOOD	FL		06/08/2023	8.603		8,687	1,050,000
3310053937	CLEVELAND	OH		06/08/2023	8.841		5,940	180,000
3310053960	GOOSE CREEK	SC		06/08/2023	8.596		6,994	275,000
3310053989	WILMINGTON	NC		06/08/2023	8.323		19,387	243,000
3310054006	PHILADELPHIA	PA		06/08/2023	8.323		11,954	300,000
3310054044	CHICAGO	IL		06/08/2023	8.841		3,980	340,000
3310054120	DETROIT	MI		06/08/2023	8.841		11,152	150,000
3320048244	SOUTHAMPTON	NY		06/08/2023	9.308		479,257	5,135,000
3320051340	PASSAIC	NJ		06/08/2023	9.291		9,405	540,000
3320052631	STATEN ISLAND	NY		06/08/2023	9.297		78,260	630,000
3320052772	CHICAGO	IL		06/08/2023	9.534		20,912	270,000
3320052932	RIVERHEAD	NY		06/08/2023	9.291		23,042	511,000
3320053061	GLENWOOD	IL		06/08/2023	9.542		54,450	300,000
3320053180	PHILADELPHIA	PA		06/08/2023	9.950		8,712	321,000
3320054174	CENTRAL ISLIP	NY		06/08/2023	9.303		65,786	519,000
3300004408	SOMERS POINT	NJ		06/09/2023	9.555		45,898	675,000
3300004468	SPRING VALLEY	NY		06/09/2023	9.555		234,984	2,600,000
3300004472	SPRING VALLEY	NY		06/09/2023	9.555		268,780	2,600,000
3300004497	CLOSTER	NJ		06/09/2023	9.555		14,337	1,050,000
3300004505	BLOOMFIELD	NJ		06/09/2023	9.555		22,949	750,000
3300004511	SPARTA	NJ		06/09/2023	9.555		18,387	635,000
3310045467	LOS ANGELES	CA		06/21/2023	7.890		12,153	910,000
3310048181	ATLANTA	GA		06/21/2023	9.457		6,081	350,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310049558	SUFFOLK	VA		06/21/2023	9.366		25,225	252,000
3310050296	EAST ORANGE	NJ		06/21/2023	8.841		10,947	433,000
3310050488	NEWARK	NJ		06/21/2023	8.638		16,266	732,000
3310050665	LEHIGH ACRES	FL		06/21/2023	8.638		89,060	500,000
3310050822	NEW ORLEANS	LA		06/21/2023	9.100		28,857	345,000
3310051177	BROOKLYN	NY		06/21/2023	7.940		23,908	5,750,000
3310051476	RIVERVIEW	FL		06/21/2023	8.666		16,127	480,000
3310051793	CAROLINA SHORES	NC		06/21/2023	9.156		63,258	397,000
3310051846	MARSHALL	NC		06/21/2023	8.498		11,347	323,000
3310052339	HOLLISTON	MA		06/21/2023	8.442		9,546	508,000
3310052385	PHILADELPHIA	PA		06/21/2023	8.148		18,280	295,000
3310052515	BALTIMORE	MD		06/21/2023	9.366		23,170	480,000
3310052918	CHICAGO	IL		06/21/2023	8.323		20,434	320,000
3310052950	IRVINGTON	NJ		06/21/2023	8.288		38,907	600,000
3310052969	MARLTON	NJ		06/21/2023	7.950		9,699	300,000
3310052970	JERSEY CITY	NJ		06/21/2023	7.940		4,307	555,000
3310052992	NEWARK	NJ		06/21/2023	7.950		6,184	671,000
3310053023	ATLANTA	GA		06/21/2023	8.596		41,279	4,400,000
3310053073	NORTH BAY VILLAGE	FL		06/21/2023	8.323		6,172	1,214,000
3310053232	AKRON	OH		06/21/2023	8.925		2,404	180,000
3310053245	HOMEWOOD	IL		06/21/2023	8.666		17,820	312,000
3310053258	SMITHTOWN	NY		06/21/2023	9.107		17,696	560,000
3310053268	PHILADELPHIA	PA		06/21/2023	8.610		12,121	174,000
3310053404	MEMPHIS	TN		06/21/2023	8.596		4,121	105,000
3310053455	JERSEY CITY	NJ		06/21/2023	8.596		22,817	600,000
3310053524	COPIAGUE	NY		06/21/2023	8.295		12,152	634,000
3310053657	LAKEWOOD	CO		06/21/2023	8.946		41,031	760,000
3310053730	IRVINGTON	NJ		06/21/2023	8.596		13,484	370,000
3310053747	DEPTFORD	NJ		06/21/2023	8.841		15,673	370,000
3310053824	LEHIGH ACRES	FL		06/21/2023	8.946		22,463	340,000
3310053898	HAVRE DE GRACE	MD		06/21/2023	8.596		7,337	460,000
3310053907	MIDDLETOWN	NY		06/21/2023	8.610		11,501	330,000
3310054015	DUNEDIN	FL		06/21/2023	8.596		13,677	470,000
3310054091	STONE MOUNTAIN	GA		06/21/2023	8.876		9,611	320,000
3310054109	ATLANTA	GA		06/21/2023	8.610		25,757	385,000
3310054122	JERSEY CITY	NJ		06/21/2023	8.610		105,036	3,760,000
3310054144	TAMPA	FL		06/21/2023	8.876		4,351	288,000
3310054166	DETROIT	MI		06/21/2023	8.603		4,893	261,000
3310054192	COLUMBUS	OH		06/21/2023	8.673		7,079	208,000
3310054422	HALETHORPE	MD		06/21/2023	8.638		53,891	635,000
3320042441	DEERFIELD BEACH	FL		06/21/2023	9.303		27,606	190,000
3320047407	LINDENHURST	NY		06/21/2023	8.930		54,203	620,000
3320048070	BALTIMORE	MD		06/21/2023	9.291		10,979	430,000
3320049976	CHICAGO	IL		06/21/2023	9.534		132,749	300,000
3320050271	PHILADELPHIA	PA		06/21/2023	9.534		42,756	410,000
3320051072	HALESITE	NY		06/21/2023	9.291		193,090	1,500,000
3320051715	EAST QUOGUE	NY		06/21/2023	9.600		183,071	1,300,000
3320052050	TAMPA	FL		06/21/2023	9.534		26,037	325,000
3320052145	NORFOLK	VA		06/21/2023	9.475		31,878	330,000
3320052298	CHICAGO	IL		06/21/2023	9.059		63,221	315,000
3320052376	BALTIMORE	MD		06/21/2023	9.505		14,553	126,000
3320052703	HUNTINGTON	NY		06/21/2023	9.059		130,235	1,275,000
3320052735	ALLENDALE	NJ		06/21/2023	9.326		213,531	1,641,000
3320052755	FAIRPLAY	CO		06/21/2023	8.930		188,892	560,000
3320052861	DAYTON	OH		06/21/2023	9.356		54,034	135,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320053074	HOUSTON	TX		06/21/2023	9.208		38,622	578,000
3320053206	NEWPORT NEWS	VA		06/21/2023	9.534		14,618	279,000
3320053231	THE BRONX	NY		06/21/2023	9.303		27,473	835,000
3320053276	GLENVIEW	IL		06/21/2023	9.208		111,230	1,450,000
3320053277	DETROIT	MI		06/21/2023	9.291		13,860	105,000
3320053299	ATLANTA	GA		06/21/2023	8.930		24,750	290,000
3320053304	BERNARDSVILLE	NJ		06/21/2023	9.291		46,926	1,100,000
3320053310	PENNINGTON	NJ		06/21/2023	9.297		58,757	535,000
3320053357	MONTGOMERY	AL		06/21/2023	9.208		8,333	120,000
3320053393	AUSTELL	GA		06/21/2023	9.059		29,700	355,000
3320053414	GLENVIEW	IL		06/21/2023	9.208		107,978	1,450,000
3320053430	CORDOVA	SC		06/21/2023	8.930		11,311	140,000
3320053451	MICHIGAN CITY	IN		06/21/2023	9.208		9,207	137,000
3320053481	PHILADELPHIA	PA		06/21/2023	9.303		103,803	480,000
3320053526	CHICAGO	IL		06/21/2023	9.208		44,006	355,000
3320053529	COUNTRY CLUB HILLS	IL		06/21/2023	9.350		24,008	235,000
3320053684	PHILADELPHIA	PA		06/21/2023	9.297		38,160	232,000
3320053703	SANTA FE	NM		06/21/2023	9.534		37,373	410,000
3320053744	EGG HARBOR CITY	NJ		06/21/2023	8.930		40,788	315,000
3320053813	INDIANAPOLIS	IN		06/21/2023	9.059		10,519	200,000
3320053818	LYNCHBURG	VA		06/21/2023	9.291		44,897	325,000
3320053841	CHICAGO	IL		06/21/2023	9.730		29,205	200,000
3320053901	CHATTANOOGA	TN		06/21/2023	9.297		59,123	360,000
3320053955	ATLANTA	GA		06/21/2023	9.291		81,972	570,000
3320054070	BRIDGEPORT	CT		06/21/2023	9.291		42,323	395,000
3320054150	PINSON	AL		06/21/2023	9.291		12,375	175,000
3320054188	CENTEREACH	NY		06/21/2023	8.930		32,373	425,000
3320054349	PHILADELPHIA	PA		06/21/2023	9.505		60,535	310,000
3320054554	EWING	NJ		06/21/2023	9.736		34,697	390,000
3320054576	LAS VEGAS	NV		06/21/2023	9.291		43,983	550,000
3320054628	EAST STROUDSBURG	PA		06/21/2023	9.427		19,899	338,000
3300004175	CHICAGO	IL		06/23/2023	9.960		49,809	366,000
3300004517	PARAMUS	NJ		06/23/2023	9.645		12,089	2,200,000
3300004518	PARAMUS	NJ		06/23/2023	9.645		11,633	2,500,000
3300004523	PARAMUS	NJ		06/23/2023	9.645		10,297	2,400,000
3300004539	PARAMUS	NJ		06/23/2023	9.645		11,177	2,075,000
3300004543	SPRING VALLEY	NY		06/23/2023	9.645		12,219	2,450,000
3300004550	PORT SAINT LUCIE	FL		06/23/2023	9.645		16,521	750,000
3310046123	FORT PIERCE	FL		06/29/2023	8.323		8,176	247,000
3310047456	STUART	FL		06/29/2023	9.156		44,766	430,000
3310047664	WINTER HAVEN	FL		06/29/2023	9.709		743	238,000
3310047806	DETROIT	MI		06/29/2023	9.016		21,070	117,000
3310048452	NANUET	NY		06/29/2023	7.940		3,861	700,000
3310050958	MEDFORD	NY		06/29/2023	8.596		5,918	610,000
3310051806	PHILADELPHIA	PA		06/29/2023	7.940		13,365	500,000
3310051999	HOUSTON	TX		06/29/2023	9.359		60,802	328,000
3310052001	HOUSTON	TX		06/29/2023	9.359		59,614	328,000
3310052067	TAMPA	FL		06/29/2023	8.841		6,890	576,000
3310052249	SCOTCH PLAINS	NJ		06/29/2023	8.666		6,386	957,000
3310052286	BUFFALO	NY		06/29/2023	8.323		1,188	195,000
3310052327	NEWARK	NJ		06/29/2023	8.148		29,911	625,000
3310052498	ALBANY	NY		06/29/2023	8.323		6,668	338,000
3310052500	ALBANY	NY		06/29/2023	8.288		5,500	335,000
3310052501	ALBANY	NY		06/29/2023	8.288		5,974	327,000
3310052502	ALBANY	NY		06/29/2023	8.288		4,143	341,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052561	ROCHESTER	NY		06/29/2023	7.940		10,033	145,000
3310052740	WASHINGTON	NC		06/29/2023	8.631		50,227	267,000
3310052762	REDONDO BEACH	CA		06/29/2023	8.288		39,727	4,880,000
3310052774	WASHINGTON	NC		06/29/2023	8.631		52,580	265,000
3310052783	CHICAGO	IL		06/29/2023	8.666		17,426	260,000
3310052821	WASHINGTON	NC		06/29/2023	8.631		53,007	267,000
3310052825	WASHINGTON	NC		06/29/2023	8.631		54,216	265,000
3310052826	WASHINGTON	NC		06/29/2023	8.631		48,230	265,000
3310052827	WASHINGTON	NC		06/29/2023	8.631		54,216	265,000
3310052828	WASHINGTON	NC		06/29/2023	8.631		54,960	265,000
3310052869	NEW ROCHELLE	NY		06/29/2023	8.295		3,121	880,000
3310052912	CHICAGO	IL		06/29/2023	8.323		13,418	195,000
3310052917	CHICAGO	IL		06/29/2023	8.323		25,750	315,000
3310052961	ALBANY	NY		06/29/2023	8.596		5,309	339,000
3310053060	CHICAGO	IL		06/29/2023	8.596		8,338	290,000
3310053193	BALTIMORE	MD		06/29/2023	8.610		11,391	225,000
3310053215	PHILADELPHIA	PA		06/29/2023	9.366		1,311	285,000
3310053302	AMITYVILLE	NY		06/29/2023	8.295		20,812	478,000
3310053329	MILFORD	NJ		06/29/2023	8.603		14,999	850,000
3310053333	SAINT ALBANS	NY		06/29/2023	8.750		11,227	740,000
3310053376	BELLPORT	NY		06/29/2023	8.631		16,965	480,000
3310053379	BELLPORT	NY		06/29/2023	8.596		10,603	520,000
3310053380	BELLPORT	NY		06/29/2023	8.596		8,417	510,000
3310053386	LEHIGH ACRES	FL		06/29/2023	8.673		52,556	485,000
3310053387	LEHIGH ACRES	FL		06/29/2023	8.673		21,053	485,000
3310053388	LEHIGH ACRES	FL		06/29/2023	8.673		36,238	480,000
3310053399	PHILADELPHIA	PA		06/29/2023	8.750		10,989	243,000
3310053504	CHICAGO	IL		06/29/2023	8.666		15,414	325,000
3310053512	CENTRAL ISLIP	NY		06/29/2023	8.610		13,191	597,000
3310053541	CORAM	NY		06/29/2023	8.610		2,020	610,000
3310053563	JERSEY CITY	NJ		06/29/2023	8.316		51,827	4,300,000
3310053626	MIDDLE ISLAND	NY		06/29/2023	8.610		7,681	535,000
3310053676	HIGHLAND PARK	MI		06/29/2023	8.596		5,097	180,000
3310053686	CHICAGO	IL		06/29/2023	8.666		15,836	365,000
3310053706	MANCHESTER	CT		06/29/2023	8.498		54,223	700,000
3310053716	BROOKLYN	NY		06/29/2023	8.806		89,100	1,800,000
3310053809	LAKE HAVASU CITY	AZ		06/29/2023	7.940		58,984	950,000
3310053834	ATLANTA	GA		06/29/2023	7.940		28,096	427,000
3310053894	ST. PETERSBURG	FL		06/29/2023	8.596		3,950	240,000
3310053917	CHICAGO	IL		06/29/2023	7.940		4,309	625,000
3310053949	BERWYN	IL		06/29/2023	8.596		12,296	515,000
3310053951	WARREN	MI		06/29/2023	7.950		5,432	115,000
3310053968	PALM SPRINGS	FL		06/29/2023	7.950		11,598	455,000
3310054005	NEW ORLEANS	LA		06/29/2023	8.596		14,383	208,000
3310054024	RICHMOND	VA		06/29/2023	8.750		3,416	655,000
3310054060	FAIR LAWN	NJ		06/29/2023	8.288		35,334	845,000
3310054062	THROOP	PA		06/29/2023	8.876		12,001	200,000
3310054093	RED BANK	NJ		06/29/2023	7.940		12,233	655,000
3310054094	PHILADELPHIA	PA		06/29/2023	7.940		14,256	287,000
3310054134	CHICAGO	IL		06/29/2023	8.596		5,521	270,000
3310054137	DETROIT	MI		06/29/2023	8.750		20,401	230,000
3310054176	PHILADELPHIA	PA		06/29/2023	7.940		22,097	250,000
3310054185	MANORVILLE	NY		06/29/2023	8.610		4,574	735,500
3310054206	PHILADELPHIA	PA		06/29/2023	8.596		18,867	445,000
3310054262	PRAIRIE VILLAGE	KS		06/29/2023	8.323		9,353	662,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310054280	ALIQUIPPA	PA		06/29/2023	8.603		14,479	120,000
3310054282	CHICAGO	IL		06/29/2023	8.288		15,258	275,000
3310054288	CONCORD	NC		06/29/2023	8.596		5,376	185,000
3310054299	HACKETTSTOWN	NJ		06/29/2023	8.603		3,861	268,000
3310054313	YORK	PA		06/29/2023	8.596		1,550	210,000
3310054327	ROCKY MOUNT	NC		06/29/2023	8.876		14,553	391,600
3310054409	TIMONIUM	MD		06/29/2023	8.148		15,593	670,000
3310054412	MONROE	MI		06/29/2023	8.288		2,957	134,000
3310054438	LOS ANGELES	CA		06/29/2023	7.440		87,998	2,700,000
3310054531	SHERMAN OAKS	CA		06/29/2023	7.440		54,239	1,450,000
3310054565	NEWTON	NJ		06/29/2023	8.498		5,086	340,000
3310054572	WINCHENDON	MA		06/29/2023	8.806		9,664	432,000
3310054618	POCONO LAKE	PA		06/29/2023	8.750		17,404	675,000
3310054630	FORT LAUDERDALE	FL		06/29/2023	8.610		29,480	1,950,000
3310054642	BRIDGEPORT	CT		06/29/2023	8.666		40,823	750,000
3310054676	WEST HILLS	CA		06/29/2023	8.246		10,579	1,180,000
3310054693	YORK	SC		06/29/2023	8.610		19,209	694,000
3310054762	IRVINGTON	NJ		06/29/2023	8.610		14,850	371,000
3310054783	LINDEN	NJ		06/29/2023	8.603		8,910	700,000
3310054784	BROOKLYN	NY		06/29/2023	8.596		28,319	920,000
3310054792	NEW BEDFORD	MA		06/29/2023	8.876		3,089	320,000
3310054828	CHICAGO	IL		06/29/2023	8.841		17,315	325,000
3310054898	CHICAGO	IL		06/29/2023	8.610		2,714	299,000
3310054906	MIAMI	FL		06/29/2023	8.876		20,790	766,000
3310054959	PITTSBURGH	PA		06/29/2023	8.596		12,427	155,000
3310055002	LAWRENCEVILLE	GA		06/29/2023	8.596		4,920	458,000
3310055005	FORT MYERS BEACH	FL		06/29/2023	7.940		26,730	1,170,000
3310055064	ORANGE	NJ		06/29/2023	8.610		9,994	550,000
3310055085	PHILADELPHIA	PA		06/29/2023	8.603		2,784	330,000
3310055111	PUNTA GORDA	FL		06/29/2023	8.596		4,455	375,000
3310055128	MONROE	NY		06/29/2023	7.940		14,405	690,000
3310055178	HAMILTON TOWNSHIP	NJ		06/29/2023	8.603		17,196	485,000
3310055200	ST. AUGUSTINE	FL		06/29/2023	8.610		14,850	555,000
3310055250	ELLICOTT CITY	MD		06/29/2023	7.940		25,037	1,060,000
3310055255	NEWARK	NJ		06/29/2023	8.603		10,098	520,000
3310055264	INDIANAPOLIS	IN		06/29/2023	8.806		18,176	195,000
3310055272	CHESTER	PA		06/29/2023	8.603		10,989	120,000
3310055340	NEWARK	NJ		06/29/2023	8.876		12,300	355,000
3310055391	ATLANTA	GA		06/29/2023	8.610		8,539	385,000
3310055403	HACKENSACK	NJ		06/29/2023	8.806		11,910	628,000
3310055430	ELIZABETH	NJ		06/29/2023	7.940		14,850	650,000
3310055479	CINCINNATI	OH		06/29/2023	8.841		1,337	300,000
3310055543	WESTBURY	NY		06/29/2023	8.141		1,212	1,527,000
100110845	BOAZ	AL		06/29/2023	11.004		51,559	100,000
100110858	DOTHAN	AL		06/29/2023	9.468		28,788	21,900
100110884	ST LOUIS	MO		06/29/2023	6.870		5,835	95,000
100111137	HALEYVILLE	AL		06/29/2023	9.541		7,033	140,000
100111139	MILLPORT	NY		06/29/2023	10.530		20,541	98,000
100111152	TIPTONVILLE	TN		06/29/2023	9.139		8,140	75,000
100111154	GLOVERSVILLE	NY		06/29/2023	1.999		24,103	114,000
100111371	AKRON	OH		06/29/2023	9.375		14,352	67,000
100111389	BAYBORO	NC		06/29/2023	11.440		13,159	53,000
100111641	FITZGERALD	GA		06/29/2023	10.450		17,096	70,500
100112852	KANSAS CITY	MO		06/29/2023	10.875		29,734	210,000
100113686	TONAWANDA	NY		06/29/2023	6.840		34,106	191,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114028	COLUMBUS	OH		06/29/2023	3.750		2,623	168,000
100114128	ROSSVILLE	GA		06/29/2023	5.000		6,187	135,000
323020307	BAKERSFIELD	CA		06/30/2023	10.255		799,050	3,210,000
323050151	EDEN	UT		06/30/2023	9.885		205,610	855,000
323050168	EDEN	UT		06/30/2023	9.885		201,865	1,060,000
323050188	BAKERSFIELD	CA		06/30/2023	10.260		939,960	6,600,000
323050307	EDEN	UT		06/30/2023	9.885		162,346	1,120,000
323050319	EDEN	UT		06/30/2023	9.885		236,500	1,120,000
323050354	EDEN	UT		06/30/2023	9.885		136,969	1,060,000
323050463	PASCO	WA		06/30/2023	10.255		360,150	765,000
323050514	TUCSON	AZ		06/30/2023	9.630		166,260	1,250,000
323050717	PORTLAND	OR		06/30/2023	9.020		36,500	1,440,000
323060676	BAKERSFIELD	CA		06/30/2023	10.260		957,125	4,324,000
100114729	MINNEAPOLIS	MN		07/07/2023	8.749	192,057		385,000
100114730	BOCA RATON	FL		07/07/2023	7.999	767,965		940,000
100114731	LAUDERHILL	FL		07/07/2023	7.499	420,361		520,000
100114732	RODANTHE	NC		07/07/2023	7.499	782,141		1,110,000
100114733	PORT SAINT LUCIE	FL		07/07/2023	8.374	389,512		432,000
100114734	TOPEKA	KS		07/07/2023	7.999	78,448		117,000
100114735	DEER PARK	NY		07/07/2023	7.124	462,973		570,000
100114736	OAKHURST	NJ		07/07/2023	7.624	782,560		990,000
100114737	SCOTTSDALE	AZ		07/07/2023	9.624	541,196		664,000
100114738	CAPE CORAL	FL		07/07/2023	8.250	434,615		535,000
100114739	WAVERLY	GA		07/07/2023	8.375	163,548		238,000
100114740	FREDERICK	MD		07/07/2023	8.249	407,371		595,000
100114742	BRENTWOOD	NY		07/07/2023	6.990	467,467		585,000
100114743	ROCKVILLE	MD		07/07/2023	7.499	822,644		1,480,000
100114744	HUNTINGTON	NY		07/07/2023	9.500	1,051,583		1,365,000
100114745	CATHEDRAL CITY	CA		07/07/2023	9.249	485,170		550,000
100114746	RAYMOND	CA		07/07/2023	7.999	485,659		596,000
100114747	PISMO BEACH	CA		07/07/2023	8.124	893,576		1,250,000
100114748	PATERSON	NJ		07/07/2023	8.750	268,878		375,000
100114749	PHOENIX	AZ		07/07/2023	9.124	384,209		535,000
100114750	MIAMI	FL		07/07/2023	6.999	2,148,519		3,000,000
100114751	HILTON HEAD ISLAND	SC		07/07/2023	8.874	585,527		830,000
100114752	CARPINTERIA	CA		07/07/2023	7.874	461,269		950,000
100114753	PALM SPRINGS	CA		07/07/2023	6.874	403,267		860,000
100114754	SEVIERVILLE	TN		07/07/2023	8.875	510,469		640,000
100114755	DALLAS	TX		07/07/2023	7.500	698,760		1,070,000
100114756	MOUNT HOLLY	NJ		07/07/2023	6.999	177,239		365,000
100114757	HOLMES BEACH	FL		07/07/2023	8.499	1,026,880		4,200,000
100114758	MURRIETA	CA		07/07/2023	7.749	548,258		675,000
100114759	SEABROOK	NH		07/07/2023	8.749	469,766		585,000
100114760	MERCED	CA		07/07/2023	8.499	393,489		510,000
100114761	NAPLES	FL		07/07/2023	7.999	330,476		520,000
100114762	NEW YORK	NY		07/07/2023	8.249	356,885		510,000
100114763	SEDONA	AZ		07/07/2023	8.749	852,828		1,050,000
100114764	NOVATO	CA		07/07/2023	7.124	1,397,818		2,275,000
100114765	BROOKLYN	NY		07/07/2023	8.750	1,855,125		2,400,000
100114766	LA BELLE	FL		07/07/2023	8.749	175,279		265,000
100114767	HUNTINGTON BEACH	CA		07/07/2023	7.625	311,344		1,150,000
100114768	LAS VEGAS	NV		07/07/2023	9.000	402,438		535,000
100114769	PITTSBURG	CA		07/07/2023	8.499	510,715		620,000
100114770	LOS ANGELES	CA		07/07/2023	7.250	455,531		565,000
100114771	TALLAHASSEE	FL		07/07/2023	8.500	122,232		159,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114772	COLORADO SPRINGS	CO		07/07/2023	7.875	389,940		485,000
100114773	HEMET	CA		07/07/2023	7.374	295,833		420,000
100114774	BOCA RATON	FL		07/07/2023	8.499	774,870		935,000
100114775	NORRIDGE	IL		07/07/2023	7.875	837,743		1,090,000
100114776	MANVEL	TX		07/07/2023	7.000	401,354		500,000
100114779	LEANDER	TX		07/07/2023	6.875	1,359,120		1,680,000
100114780	LOXLEY	AL		07/07/2023	8.625	207,277		252,500
100114781	SEATTLE	WA		07/07/2023	7.750	1,487,545		1,975,000
100114782	FORT WORTH	TX		07/07/2023	7.875	4,016,303		5,650,000
100114786	TWINSBURG	OH		07/07/2023	10.250	374,881		480,000
100114788	CHICAGO	IL		07/07/2023	9.375	328,800		470,000
100114789	HOLLYWOOD	FL		07/07/2023	7.625	2,497,980		3,100,000
100114791	MESA	AZ		07/07/2023	7.625	336,439		465,000
100114793	SEVIERVILLE	TN		07/10/2023	7.625	422,054		514,000
100114795	HOLMES BEACH	FL		07/10/2023	7.125	433,068		1,528,000
100114796	BERLIN	MD		07/10/2023	6.625	301,056		1,100,000
100114797	LAS VEGAS	NV		07/10/2023	7.625	334,420		415,000
100114798	NAPLES	FL		07/10/2023	6.750	726,953		1,090,000
100114799	HEBER	UT		07/10/2023	6.000	283,188		808,000
100114800	LAKE FOREST	CA		07/10/2023	5.990	340,446		1,450,000
100114801	OAKLAND PARK	FL		07/10/2023	7.625	354,369		416,000
100114802	PORT CHARLOTTE	FL		07/10/2023	6.624	324,175		427,000
100114803	SEASIDE PARK	NJ		07/10/2023	7.125	431,461		525,000
100114804	PORT SAINT LUCIE	FL		07/10/2023	7.625	320,263		382,000
100114805	MINNEAPOLIS	MN		07/10/2023	7.375	246,073		325,000
100114806	LAKE ARROWHEAD	CA		07/10/2023	7.375	623,922		825,000
100114807	PORT BOLIVAR	TX		07/10/2023	7.625	471,868		770,000
100114808	PALM BAY	FL		07/10/2023	5.750	266,619		356,000
100114809	MARIPOSA	CA		07/10/2023	7.625	317,624		395,000
100114811	LEWES	DE		07/10/2023	6.990	260,426		360,000
100114812	MAGGIE VALLEY	NC		07/10/2023	6.125	297,461		505,000
100114813	THE VILLAGES	FL		07/10/2023	7.250	265,580		339,000
100114814	KISSIMMEE	FL		07/10/2023	6.990	531,475		630,000
100114815	NIANTIC	CT		07/10/2023	7.375	283,316		420,000
100114816	WILLOW SPRING	NC		07/10/2023	6.500	256,896		460,000
100114817	PEORIA	AZ		07/10/2023	6.499	448,032		615,000
100114819	FORT LAUDERDALE	FL		07/10/2023	5.875	295,319		640,000
100114820	SURPRISE	AZ		07/10/2023	5.875	326,771		452,000
100114821	DUNEDIN	FL		07/10/2023	7.125	608,208		775,000
100114822	MILLVILLE	DE		07/10/2023	6.250	295,428		390,000
100114824	BOCA RATON	FL		07/10/2023	6.750	525,492		1,100,000
100114825	PALMETTO	FL		07/10/2023	7.000	393,275		514,000
100114826	HUTCHINSON ISLAND	FL		07/10/2023	6.500	328,877		450,000
100114827	VENICE	FL		07/10/2023	7.625	319,476		520,000
100114829	THORNTON	CO		07/10/2023	6.875	401,057		840,000
100114830	OCEAN PINES	MD		07/10/2023	7.500	272,390		370,000
100114831	ELLENWOOD	GA		07/10/2023	6.625	332,770		425,000
100114832	NORTH FORT MYERS	FL		07/10/2023	7.000	456,681		575,000
100114833	CRESTVIEW	FL		07/10/2023	7.125	282,780		360,000
100114834	ALVIN	TX		07/10/2023	6.625	308,395		445,000
100114835	WEST GLACIER	MT		07/10/2023	5.875	447,098		656,000
100114836	MYRTLE BEACH	SC		07/10/2023	5.250	295,924		432,000
100114837	LAS VEGAS	NV		07/10/2023	5.375	343,370		904,000
100114838	BRYSON CITY	NC		07/10/2023	6.625	370,857		624,000
100114840	SAINT MARYS	GA		07/10/2023	5.500	240,811		368,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114842	MILLVILLE	DE		07/10/2023	5.250	252,147		439,000
100114843	FREDERICK	MD		07/10/2023	6.375	323,298		435,000
100114844	FULSHEAR	TX		07/10/2023	5.750	239,669		340,000
100114846	SAN ANTONIO	TX		07/10/2023	5.750	223,160		276,000
100114847	FRANKLIN	TX		07/10/2023	7.125	310,211		520,000
100114848	CLAREMONT	NC		07/10/2023	7.625	357,896		510,000
100114849	FOWLERVILLE	MI		07/10/2023	6.625	476,124		680,000
100114853	COOLIN	ID		07/10/2023	6.625	316,845		485,000
100114854	FALLON	NV		07/10/2023	5.750	279,232		365,000
100114856	WENONAH	NJ		07/10/2023	7.125	453,175		655,000
100114857	OCEAN ISLE BEACH	NC		07/10/2023	6.750	243,491		328,000
100114858	BROKEN BOW	OK		07/10/2023	6.499	416,206		735,000
100114859	FUQUAY VARINA	NC		07/10/2023	5.625	275,348		390,000
100114861	FULSHEAR	TX		07/10/2023	7.500	415,758		490,000
100114862	ORLANDO	FL		07/10/2023	7.375	411,768		560,000
100114863	VENICE	FL		07/10/2023	6.125	257,358		565,000
100114865	VERO BEACH	FL		07/10/2023	7.625	256,090		439,000
100114866	AUSTIN	TX		07/10/2023	6.990	347,385		415,000
100114867	MONETA	VA		07/10/2023	7.250	444,063		690,000
100114868	COVINGTON	GA		07/10/2023	7.500	240,585		286,000
100114870	SURPRISE	AZ		07/10/2023	6.750	266,769		358,000
100114871	ATLANTIC BEACH	NC		07/10/2023	7.625	241,131		333,000
100114872	KISSIMMEE	FL		07/10/2023	6.875	320,037		405,000
100114874	VENICE	FL		07/10/2023	5.875	446,502		620,000
100114875	FORT WORTH	TX		07/10/2023	7.500	393,530		520,000
100114877	CLERMONT	FL		07/10/2023	7.500	335,191		443,000
100114878	SUSSEX	NJ		07/10/2023	7.375	238,998		315,000
100114883	THOUSAND OAKS	CA		07/13/2023	8.375	3,595,681		4,975,000
100114884	LAGUNA BEACH	CA		07/13/2023	7.250	3,574,375		8,450,000
100114885	SAN DIEGO	CA		07/13/2023	7.250	891,000		1,600,000
100114886	HOUSTON	TX		07/13/2023	7.875	252,774		312,000
100114887	ODESSA	TX		07/13/2023	7.125	291,640		390,000
100114888	VAN NUYS	CA		07/13/2023	7.875	1,068,375		1,500,000
100114889	PALM DESERT	CA		07/13/2023	8.750	3,610,031		6,049,000
100114890	NAPLES	FL		07/13/2023	7.250	433,913		580,000
100114891	BURBANK	CA		07/13/2023	7.625	805,400		1,000,000
100114892	LAKE FOREST	CA		07/13/2023	7.125	249,745		545,000
100114893	DULUTH	GA		07/13/2023	6.875	398,970		495,000
100114894	NAMPA	ID		07/13/2023	7.375	291,088		374,000
100114895	PACE	FL		07/13/2023	8.500	211,276		285,000
100114896	ATLANTA	GA		07/13/2023	7.750	174,225		233,000
100114897	HOUSTON	TX		07/13/2023	8.875	161,438		210,000
100114898	LAUDERHILL	FL		07/13/2023	8.500	389,672		510,000
100114899	SAN DIEGO	CA		07/13/2023	7.625	626,763		950,000
100114900	PACE	FL		07/13/2023	8.500	211,276		280,000
100114901	RICHMOND	VA		07/13/2023	7.625	888,961		1,183,000
100114902	PACE	FL		07/13/2023	8.500	211,276		280,000
100114903	PACE	FL		07/13/2023	8.500	211,276		285,000
100114904	MALIBU	CA		07/13/2023	7.500	1,526,250		3,500,000
100114905	PASADENA	CA		07/13/2023	6.875	1,108,140		1,380,000
100114906	PACE	FL		07/13/2023	8.500	211,276		285,000
100114907	CUMMING	GA		07/13/2023	6.625	420,788		600,000
100114908	PACE	FL		07/13/2023	8.500	211,276		285,000
100114909	PEACHTREE CITY	GA		07/13/2023	9.500	662,131		821,503
100114910	MIAMI	FL		07/13/2023	8.500	822,106		1,150,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114911	ODESSA	TX		07/13/2023	8.750	272,693		340,000
100114912	BELLEVIEW	FL		07/13/2023	8.875	202,137		395,000
100114913	CALABASAS	CA		07/13/2023	7.625	904,200		1,100,000
100114914	SANTA ANA	CA		07/13/2023	7.625	545,756		668,000
100114915	ENCINO	CA		07/13/2023	7.625	2,054,949		2,500,000
100114916	LOS ANGELES	CA		07/13/2023	7.500	637,311		885,000
100114917	TARZANA	CA		07/13/2023	8.125	846,361		975,000
100114918	VISALIA	CA		07/13/2023	7.250	1,012,413		1,265,000
100114919	ROSWELL	GA		07/13/2023	7.250	377,200		557,000
100114920	HIGHLANDS RANCH	CO		07/13/2023	8.375	709,485		870,000
100114921	AURORA	CO		07/13/2023	7.625	407,898		499,990
100114922	ANAHEIM	CA		07/13/2023	8.125	714,875		1,000,000
100114923	STOCKTON	CA		07/13/2023	8.500	369,900		450,000
100114924	COSTA MESA	CA		07/13/2023	7.250	1,011,024		1,239,000
100114925	SAN ANTONIO	TX		07/13/2023	8.500	238,123		309,000
100114926	WINTER GARDEN	FL		07/13/2023	7.250	433,059		603,740
100114927	PHELAN	CA		07/13/2023	9.250	255,780		407,000
100114928	HOLLYWOOD	FL		07/13/2023	8.125	339,188		450,000
100114929	GARLAND	TX		07/13/2023	7.500	568,510		695,000
100114930	ANAHEIM	CA		07/13/2023	7.875	609,410		795,700
100114931	LA CRESCENTA	CA		07/13/2023	7.250	612,000		2,100,000
100114932	PFLUGERVILLE	TX		07/13/2023	8.625	257,869		375,000
100114933	HOUSTON	TX		07/13/2023	7.500	331,980		411,500
100114934	LAKE HAVASU CITY	AZ		07/13/2023	7.875	399,350		560,000
100114935	ELK GROVE	CA		07/13/2023	9.125	607,743		738,000
100114936	HOUSTON	TX		07/13/2023	7.875	268,406		375,000
100114937	SHERWOOD FOREST	CA		07/13/2023	7.999	1,063,929		1,600,000
100114938	WAUSAU	WI		07/13/2023	7.000	359,901		510,000
100114939	LODI	CA		07/13/2023	9.125	720,694		840,000
100114940	JACKSONVILLE	FL		07/13/2023	10.000	239,033		290,000
100114941	WAIKOLOA	HI		07/13/2023	8.500	1,104,300		1,375,000
100114942	WAIKOLOA	HI		07/13/2023	8.250	1,532,749		2,015,000
100114943	LAKE FOREST	CA		07/13/2023	8.375	2,462,112		2,994,000
100114944	PASADENA	CA		07/13/2023	8.125	1,349,029		1,925,000
100114945	CONCORD	CA		07/13/2023	7.625	480,563		1,100,000
100114946	WEST CHESTER	PA		07/13/2023	8.375	1,730,448		2,025,000
100114947	FONTANA	CA		07/13/2023	7.375	621,625		770,000
100114948	NAPLES	FL		07/13/2023	8.125	655,604		772,000
100114949	JACKSONVILLE	FL		07/13/2023	7.250	576,846		765,000
100114950	RED LION	PA		07/13/2023	6.750	498,856		624,000
100114951	PORTERVILLE	CA		07/13/2023	7.375	352,486		503,000
100114952	HOUSTON	TX		07/13/2023	8.250	126,894		195,000
100114953	DENVER	CO		07/14/2023	8.375	557,550		675,000
100114954	TACOMA	WA		07/14/2023	7.625	1,251,534		1,630,000
100114955	VAIL	CO		07/14/2023	7.625	677,280		830,000
100114956	NASHVILLE	TN		07/14/2023	7.875	170,613		215,000
100114957	SALT LAKE CITY	UT		07/14/2023	7.000	1,258,120		1,775,000
100114958	VAN NUYS	CA		07/14/2023	7.250	610,773		930,000
100114959	PALM SPRINGS	CA		07/14/2023	7.750	996,447		1,225,000
100114960	ARLINGTON	WA		07/14/2023	6.875	466,325		1,000,000
100114961	ELK GROVE	CA		07/14/2023	7.875	436,260		575,000
100114962	REDWOOD CITY	CA		07/14/2023	7.625	1,460,388		2,600,000
100114965	BALDWIN PARK	CA		07/14/2023	8.500	523,322		690,000
100114966	DALLAS	TX		07/14/2023	8.875	157,957		191,000
100114967	LOS ANGELES	CA		07/14/2023	8.375	562,002		855,000

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	2	3					Additional	
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100114968	HOUSTON	TX		07/14/2023	7.375	337,803		485,000
100114969	SAN ANTONIO	TX		07/14/2023	8.750	164,421		230,000
100114970	WOODSTOCK	GA		07/14/2023	7.625	331,755		445,000
100114971	DRIPPING SPRINGS	TX		07/14/2023	7.625	276,714		380,000
100114972	ANNA	TX		07/14/2023	7.375	298,690		394,000
100114973	MARANA	AZ		07/14/2023	6.990	202,608		310,000
100114974	DRIPPING SPRINGS	TX		07/14/2023	6.375	296,957		430,000
100114975	KISSIMMEE	FL		07/14/2023	7.500	277,852		365,000
100114976	DRIPPING SPRINGS	TX		07/14/2023	6.500	308,504		423,000
100114977	ANNA	TX		07/14/2023	7.125	282,238		368,000
100114978	HOUSTON	TX		07/14/2023	6.250	240,037		355,000
100114979	CHARLOTTE	NC		07/14/2023	6.125	297,863		390,000
100114980	BAKERSFIELD	CA		07/14/2023	7.625	205,063		255,000
100114981	CHARLOTTE	NC		07/14/2023	6.125	236,099		323,500
100114982	HOUSTON	TX		07/14/2023	6.250	244,568		365,000
100114983	FORT MYERS	FL		07/14/2023	7.500	328,171		436,000
100114984	PRINCETON	TX		07/14/2023	7.500	231,942		306,900
100114985	LAWRENCEVILLE	GA		07/14/2023	7.500	290,249		409,000
100114986	RALEIGH	NC		07/14/2023	7.375	290,471		395,000
100114987	PUEBLO	CO		07/14/2023	6.990	231,506		300,000
100114988	CHARLOTTE	NC		07/14/2023	7.500	265,145		350,000
100114989	CHARLOTTE	NC		07/14/2023	7.625	256,198		340,000
100114990	DENTON	TX		07/14/2023	6.500	310,030		423,000
100114991	HORSHAM	PA		07/14/2023	7.625	281,031		352,500
100114992	CHICAGO	IL		07/14/2023	7.500	208,636		290,000
100114993	RICHMOND	TX		07/14/2023	7.125	238,457		300,000
100114994	LAKE HAVASU CITY	AZ		07/14/2023	7.500	232,842		295,000
100114995	RALEIGH	NC		07/14/2023	6.125	239,829		325,000
100114996	SAN ANTONIO	TX		07/14/2023	7.250	205,861		275,000
100114997	MELISSA	TX		07/14/2023	6.990	312,563		429,000
100114998	AUBURN	CA		07/14/2023	6.990	283,996		380,000
100114999	KANSAS CITY	MO		07/14/2023	6.990	201,765		269,000
100115000	FRESNO	CA		07/14/2023	7.500	311,913		420,000
100115001	ORO VALLEY	AZ		07/14/2023	7.500	204,010		332,000
100115002	LINCOLN	CA		07/14/2023	6.625	395,407		532,000
100115003	STOCKTON	CA		07/14/2023	7.125	272,691		425,000
100115004	LADY LAKE	FL		07/14/2023	7.500	300,115		375,000
100115005	KNOXVILLE	TN		07/14/2023	6.990	482,986		650,000
100115006	KNOXVILLE	TN		07/14/2023	6.990	471,840		635,000
100115007	KNOXVILLE	TN		07/14/2023	6.990	438,491		590,000
100115008	TRACY	CA		07/14/2023	7.125	397,582		525,000
100115009	BARSTOW	CA		07/14/2023	7.125	213,937		285,000
100115010	OXNARD	CA		07/14/2023	6.625	430,085		635,000
100115011	PLAINSBORO	NJ		07/14/2023	7.625	203,340		270,000
100115012	LAS VEGAS	NV		07/14/2023	6.125	216,580		355,000
100115013	SAN DIEGO	CA		07/14/2023	6.500	507,373		695,000
100115014	MANASSAS	VA		07/14/2023	6.125	291,629		426,000
100115015	MAPLE GROVE	MN		07/14/2023	7.990	424,064		530,000
100115016	NAVARRE	FL		07/14/2023	6.990	292,252		390,000
100115017	KISSIMMEE	FL		07/14/2023	7.500	418,929		530,000
100115018	NEW BRAUNFELS	TX		07/14/2023	7.125	278,235		365,000
100115019	CELINA	TX		07/14/2023	7.125	362,499		494,000
100115020	OAKLAND	CA		07/14/2023	7.500	273,505		400,000
100115021	WINTER GARDEN	FL		07/14/2023	6.990	316,924		460,000
100115022	MALVERN	PA		07/14/2023	6.990	415,690		631,000

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100115023	BAYONNE	NJ		07/14/2023	6.625	511,253		750,000
100115024	KNOXVILLE	TN		07/14/2023	7.500	254,307		318,000
100115025	DAWSONVILLE	GA		07/14/2023	7.500	266,034		350,000
100115026	FONTANA	CA		07/14/2023	6.990	494,235		665,000
100115027	LAWRENCEVILLE	GA		07/14/2023	6.990	297,020		405,000
100115028	LAKE HAVASU CITY	AZ		07/14/2023	6.990	243,672		480,000
100115029	MESA	AZ		07/14/2023	6.990	209,809		345,000
100115030	SPRING	TX		07/14/2023	7.500	248,408		315,000
100115031	PORT ARANSAS	TX		07/14/2023	6.625	269,135		367,000
100115032	PALM SPRINGS	CA		07/14/2023	7.125	314,523		416,500
100115033	BAKERSFIELD	CA		07/14/2023	7.990	229,048		300,000
100115034	FLORIDA CITY	FL		07/14/2023	7.500	219,677		278,000
100115035	TAMPA	FL		07/14/2023	7.125	348,479		470,000
100115036	FLORIDA CITY	FL		07/14/2023	7.500	223,671		280,000
100115037	NAMPA	ID		07/14/2023	7.500	289,464		382,000
100115038	NORTH BRANCH	MN		07/14/2023	7.500	204,316		295,000
100115039	BEND	OR		07/14/2023	7.125	431,504		570,000
100115040	MALAKOFF	TX		07/14/2023	6.625	308,239		460,000
100115041	QUARTZ HILL	CA		07/14/2023	6.990	302,834		450,000
100115042	SANGER	CA		07/14/2023	7.500	242,622		320,000
100115043	GALVESTON	TX		07/14/2023	7.250	201,694		309,000
100115044	LANCASTER	CA		07/14/2023	7.500	340,782		460,000
100115045	ITASCA	IL		07/14/2023	7.990	218,428		288,000
100115046	FORT LAUDERDALE	FL		07/14/2023	6.990	424,883		730,000
100115047	LAVEEN	AZ		07/14/2023	7.990	333,203		416,000
100115048	RIO RANCHO	NM		07/14/2023	7.990	209,182		285,000
100115049	WENTZVILLE	MO		07/14/2023	7.125	203,148		270,000
100115050	MORGANTOWN	WV		07/14/2023	6.125	249,371		350,000
100115051	KINGSLAND	GA		07/14/2023	7.500	304,769		405,000
100115052	CHARLESTON	SC		07/14/2023	6.990	227,513		355,000
100115053	LAGUNA BEACH	CA		07/14/2023	6.990	252,800		2,700,000
100115054	WENTZVILLE	MO		07/14/2023	6.125	240,885		330,000
100115055	WAIKOLOA	HI		07/14/2023	7.375	204,063		650,000
100115056	DAVENPORT	FL		07/14/2023	6.990	274,368		349,000
100115057	SPRING HILL	FL		07/14/2023	6.500	232,236		315,000
100115058	ANCHORAGE	AK		07/14/2023	6.990	235,794		455,000
100115059	MEBANE	NC		07/14/2023	6.125	302,996		415,000
100115060	AUBURN	CA		07/14/2023	6.500	200,440		428,000
100115061	DULUTH	MN		07/14/2023	6.750	214,730		292,000
100115062	YOUNGSVILLE	NC		07/14/2023	7.500	265,428		336,000
100115063	WAKEFIELD	RI		07/14/2023	5.750	355,474		835,000
100115064	BUCKLEY	WA		07/14/2023	6.625	354,303		540,000
100115065	PRINCETON	TX		07/14/2023	6.625	272,628		365,500
100115066	PRINCETON	TX		07/14/2023	6.625	217,040		365,000
100115067	PRINCETON	TX		07/14/2023	6.625	239,763		321,000
100115068	CHARLOTTE	NC		07/14/2023	6.125	231,357		320,000
100115069	CHARLOTTE	NC		07/14/2023	7.500	260,751		379,000
100115070	DAVENPORT	FL		07/14/2023	6.125	236,184		324,000
100115071	CHARLOTTE	NC		07/14/2023	7.625	260,898		335,000
100115072	MANTECA	CA		07/14/2023	6.625	565,328		761,000
100115073	MELROSE PARK	IL		07/14/2023	7.125	245,115		325,000
100115074	MELISSA	TX		07/14/2023	6.625	380,785		517,000
100115075	PRINCETON	TX		07/14/2023	6.990	221,050		365,000
100115076	HUTTO	TX		07/14/2023	5.375	228,375		360,000
100115077	FORT WORTH	TX		07/14/2023	5.990	220,927		378,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115078	FORT WORTH	TX		07/14/2023	5.990	224,720		380,000
100115079	PARRISH	FL		07/14/2023	7.500	284,002		361,000
100115080	ARLINGTON	TX		07/14/2023	7.125	208,611		284,000
100115081	SAINT CLOUD	FL		07/14/2023	6.125	267,223		460,000
100115082	SALEM	OR		07/14/2023	6.125	243,328		331,000
100115083	PRINCETON	TX		07/14/2023	6.990	222,187		295,000
100115084	PRINCETON	TX		07/14/2023	6.990	222,187		295,000
100115085	ROXBORO	NC		07/14/2023	7.375	286,838		365,000
100115086	DUBLIN	CA		07/14/2023	6.250	849,984		1,165,000
100115087	BAY HARBOR ISLANDS	FL		07/14/2023	6.625	630,640		937,000
100115088	MANTECA	CA		07/14/2023	6.875	551,498		736,000
100115089	DAWSONVILLE	GA		07/14/2023	6.990	283,205		359,000
100115090	CANTON	MA		07/14/2023	7.500	327,120		420,000
100115091	FARMINGTON	MN		07/14/2023	7.125	240,897		346,000
100115092	SMYRNA	GA		07/14/2023	6.625	312,956		420,000
100115093	APOLLO BEACH	FL		07/14/2023	6.125	696,112		1,015,000
100115094	RICHMOND	TX		07/14/2023	6.500	274,999		353,000
100115095	GEORGETOWN	TX		07/14/2023	6.990	222,007		348,000
100115096	PHILADELPHIA	PA		07/14/2023	6.990	208,606		295,000
100115097	VALENCIA	CA		07/14/2023	5.750	245,866		651,140
100115098	MILFORD	CT		07/14/2023	7.500	409,680		750,000
100115099	SAN DIEGO	CA		07/14/2023	6.990	667,385		1,050,000
100115100	CHICAGO	IL		07/14/2023	7.500	317,122		450,000
100115101	EAGLE MOUNTAIN	UT		07/14/2023	7.990	221,471		300,000
100115102	DAYTONA BEACH SHORES	FL		07/14/2023	6.125	420,746		570,000
100115103	ISLAND PARK	ID		07/14/2023	7.125	350,088		505,000
100115104	KAILUA KONA	HI		07/14/2023	6.625	408,700		1,425,000
100115105	ELK GROVE	CA		07/14/2023	6.625	353,188		505,000
100115106	WILMINGTON	NC		07/14/2023	6.625	267,873		375,000
100115107	ROYSE CITY	TX		07/14/2023	7.500	206,511		275,000
100115108	JENSEN BEACH	FL		07/14/2023	6.875	341,144		435,000
100115109	MINNEAPOLIS	MN		07/14/2023	6.500	351,983		580,000
100115110	GERMANTOWN	MD		07/14/2023	6.500	209,328		312,000
100115111	CATHEDRAL CITY	CA		07/14/2023	6.125	346,220		515,000
100115112	PHOENIX	AZ		07/17/2023	8.250	4,117,000		7,000,000
100115113	BEVERLY HILLS	CA		07/17/2023	8.125	4,077,000		8,000,000
100115114	SACRAMENTO	CA		07/17/2023	7.750	883,650		1,075,000
100115115	BEVERLY HILLS AREA LOS ANGELE	CA		07/17/2023	8.875	2,690,461		3,750,000
100115119	KEY WEST	FL		07/17/2023	8.125	1,044,420		1,300,000
100115120	PHILADELPHIA	PA		07/17/2023	8.875	162,742		190,000
100115122	MIAMI	FL		07/17/2023	8.125	2,691,450		4,060,000
100115123	NEWARK	NJ		07/17/2023	7.810	566,933		740,000
100115124	CINCINNATI	OH		07/17/2023	7.754	129,213		180,000
100115125	WATERBURY	CT		07/17/2023	8.560	319,187		415,000
100115126	CINCINNATI	OH		07/17/2023	7.904	138,545		193,000
100115127	CINCINNATI	OH		07/17/2023	7.904	135,674		189,000
100115128	CINCINNATI	OH		07/17/2023	7.904	229,712		320,000
100115129	HAVERSTRAW	NY		07/17/2023	8.251	371,632		485,000
100115130	CINCINNATI	OH		07/17/2023	7.904	179,463		250,000
100115131	TRENTON	NJ		07/17/2023	7.506	147,267		205,000
100115132	BORDENTOWN	NJ		07/17/2023	7.695	203,390		285,000
100115133	CHICAGO	IL		07/17/2023	8.268	185,194		255,000
100115134	EAST ORANGE	NJ		07/17/2023	7.931	489,360		640,000
100115135	SAINT JOSEPH	MO		07/17/2023	8.188	76,463		100,000
100115136	PORT JERVIS	NY		07/17/2023	7.900	221,706		290,000

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	2	3					Additional	
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100115137	CHICAGO	IL		07/17/2023	7.960	139,496		225,000
100115138	SAINT JOSEPH	MO		07/17/2023	7.888	77,074		108,000
100115139	LOS ANGELES	CA		07/17/2023	7.800	1,938,834		2,724,000
100115140	HAMMOND	IN		07/17/2023	8.654	94,425		165,000
100115141	TRENTON	NJ		07/17/2023	8.060	130,293		170,000
100115142	WATERBURY	CT		07/17/2023	7.768	269,148		341,000
100115143	ANDOVER	NJ		07/17/2023	7.723	275,310		380,000
100115144	LOCH SHELDRAKE	NY		07/17/2023	8.131	193,125		250,000
100115145	WATERBURY	CT		07/17/2023	7.904	298,204		390,000
100115146	CHICAGO	IL		07/17/2023	9.219	245,404		335,000
100115147	SCRANTON	PA		07/17/2023	8.238	112,339		161,000
100115148	DETROIT	MI		07/17/2023	8.231	152,954		210,000
100115149	ROOSEVELT	NY		07/17/2023	7.877	474,089		670,000
100115150	CHICAGO	IL		07/17/2023	8.933	241,873		330,000
100115151	SHIRLEY	NY		07/17/2023	7.783	374,920		520,000
100115152	BERKELEY	MO		07/17/2023	8.131	88,579		115,000
100115153	MASTIC BEACH	NY		07/17/2023	7.919	359,975		500,000
100115154	MIAMI BEACH	FL		07/17/2023	8.000	189,348		250,000
100115155	JOHNSON CITY	TN		07/17/2023	8.210	162,019		242,000
100115156	NEWARK	NJ		07/17/2023	7.627	537,243		700,000
100115157	SCHENECTADY	NY		07/17/2023	8.377	196,988		255,000
100115158	NEWARK	NJ		07/17/2023	7.678	550,530		675,000
100115159	WINSLOW TOWNSHIP	NJ		07/17/2023	7.908	145,040		200,000
100115160	PHILADELPHIA	PA		07/17/2023	7.970	130,553		169,000
100115161	NEWARK	NJ		07/17/2023	7.588	490,545		610,000
100115162	MONTICELLO	NY		07/17/2023	7.864	243,937		338,000
100115163	PATERSON	NJ		07/17/2023	8.981	520,678		675,000
100115164	CHICAGO	IL		07/17/2023	8.068	259,918		335,000
100115165	MONROE	NY		07/17/2023	7.961	233,984		325,000
100115166	NEWARK	NJ		07/17/2023	7.778	493,438		605,000
100115167	NEWARK	NJ		07/17/2023	7.285	410,542		575,000
100115168	NEWARK	NJ		07/17/2023	7.778	509,750		625,000
100115169	NEWARK	NJ		07/17/2023	7.678	509,750		625,000
100115170	NEWARK	NJ		07/17/2023	7.688	490,545		600,000
100115171	NEWARK	NJ		07/17/2023	7.735	477,126		585,000
100115172	NEWARK	NJ		07/17/2023	7.850	552,344		720,000
100115173	EAST MOLINE	IL		07/17/2023	8.431	116,381		155,000
100115174	TRENTON	NJ		07/17/2023	7.491	122,595		185,000
100115175	ELMWOOD PARK	IL		07/17/2023	8.081	425,292		550,000
100115176	TRENTON	NJ		07/17/2023	7.765	130,410		180,000
100115177	CLEVELAND	OH		07/17/2023	8.404	84,109		110,000
100115178	QUEENS	NY		07/17/2023	8.545	515,420		905,000
100115179	BALTIMORE	MD		07/17/2023	8.370	105,833		137,000
100115180	CLEVELAND	OH		07/17/2023	8.377	123,869		162,000
100115181	RICHMOND	VA		07/17/2023	8.113	143,363		230,000
100115182	GLENWOOD	IL		07/17/2023	7.550	155,666		285,000
100115183	KANSAS CITY	MO		07/17/2023	7.981	126,163		165,000
100115184	BERKLEY	MI		07/17/2023	8.200	468,821		650,000
100115185	LINDEN	NJ		07/17/2023	8.308	567,067		847,000
100115186	TRENTON	NJ		07/17/2023	7.577	124,601		180,000
100115187	OKLAHOMA CITY	OK		07/17/2023	8.460	179,590		284,000
100115188	CHARLEROI	PA		07/17/2023	8.973	77,925		100,000
100115189	WATERBURY	CT		07/17/2023	8.211	185,015		238,000
100115190	KALAMAZOO	MI		07/17/2023	7.838	137,903		180,000
100115191	CLEVELAND	OH		07/17/2023	8.720	85,638		112,000

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100115192	BROOKHAVEN	NY		07/17/2023	7.990	363,696		510,000
100115193	PHILADELPHIA	PA		07/17/2023	8.164	159,978		240,000
100115194	FORT VALLEY	GA		07/17/2023	8.184	117,332		153,000
100115195	BRONX	NY		07/17/2023	8.045	364,350		700,000
100115196	WEBSTER	MA		07/17/2023	7.958	307,063		395,000
100115197	CHICAGO	IL		07/17/2023	7.950	184,813		240,000
100115198	ELIZABETH	NJ		07/17/2023	7.508	356,618		535,000
100115199	SCRANTON	PA		07/17/2023	7.683	172,274		288,000
100115200	HUNTINGTON STATION	NY		07/17/2023	8.600	394,743		485,000
100115201	HUMBLE	TX		07/17/2023	7.269	129,742		255,000
100115202	HUNTINGTON	NY		07/17/2023	8.450	491,343		630,000
100115203	RICHMOND	VA		07/17/2023	7.383	151,537		267,000
100115204	JACKSONVILLE	AR		07/17/2023	7.960	122,291		160,000
100115205	KANSAS CITY	MO		07/17/2023	7.769	136,532		191,000
100115206	KANSAS CITY	MO		07/17/2023	7.869	181,981		255,000
100115207	BALTIMORE	MD		07/17/2023	7.138	119,750		180,000
100115208	BEVERLEY	NJ		07/17/2023	8.148	172,536		240,000
100115209	WATERBURY	CT		07/17/2023	8.700	262,288		360,000
100115210	TAMPA	FL		07/17/2023	7.731	207,213		271,000
100115211	ADA COUNTY	ID		07/17/2023	7.327	359,249		595,000
100115212	WOODBURY	NY		07/17/2023	7.677	302,803		450,000
100115213	BRIDGETON	NJ		07/17/2023	9.014	163,029		195,000
100115214	INDIANAPOLIS	IN		07/17/2023	8.004	75,188		100,000
100115216	BRONX	NY		07/17/2023	8.445	638,484		1,120,000
100115217	HAMILTON	NJ		07/17/2023	8.619	87,289		125,000
100115218	CARPENTERSVILLE	IL		07/17/2023	7.920	146,441		210,000
100115219	MIAMI	FL		07/17/2023	7.850	595,012		1,050,000
100115220	HAMILTON	NJ		07/17/2023	8.548	96,563		145,000
100115221	BALTIMORE	MD		07/17/2023	7.877	193,323		265,000
100115222	HAZEL PARK	MI		07/17/2023	8.010	105,311		138,000
100115223	TAMPA	FL		07/17/2023	8.328	225,262		335,000
100115224	KANSAS CITY	MO		07/17/2023	7.020	171,948		240,000
100115225	ONONDAGA HILL	NY		07/17/2023	7.750	116,393		175,000
100115227	SOUTHFIELD	MI		07/17/2023	7.848	85,099		150,000
100115228	SLIDELL	LA		07/17/2023	8.281	138,963		196,000
100115229	TOMS RIVER	NJ		07/17/2023	7.964	167,375		250,000
100115230	PHILADELPHIA	PA		07/17/2023	8.088	122,820		200,000
100115231	BLOOMINGBURG	NY		07/17/2023	7.783	338,023		565,000
100115232	HAVERSTRAW	NY		07/17/2023	7.781	267,619		350,000
100115233	STONY POINT	NY		07/17/2023	7.945	445,551		585,000
100115234	HAVERSTRAW	NY		07/17/2023	7.710	409,074		535,000
100115235	WEST PALM BEACH	FL		07/17/2023	8.152	242,191		333,000
100115236	HAVERSTRAW	NY		07/17/2023	7.699	451,660		590,000
100115237	TRENTON	NJ		07/17/2023	7.931	153,225		200,000
100115238	SPRING HILL	FL		07/17/2023	7.427	241,020		442,000
100115239	COLUMBUS	GA		07/17/2023	8.358	124,524		150,000
100115240	GARLAND	TX		07/17/2023	7.748	181,388		250,000
100115241	FAIRFIELD COUNTY	CT		07/17/2023	7.770	261,485		390,000
100115242	FLEMINGTON	NJ		07/17/2023	7.731	345,240		750,000
100115243	MILWAUKEE	WI		07/17/2023	7.470	188,490		305,000
100115244	JERSEY CITY	NJ		07/17/2023	7.681	1,537,737		2,400,000
100115245	TRENTON	NJ		07/17/2023	7.840	129,294		180,000
100115246	GREENSBORO	NC		07/17/2023	8.311	116,667		173,000
100115247	CHARLEROI	PA		07/17/2023	8.212	108,360		140,000
100115248	LONG BRANCH	NJ		07/17/2023	8.058	206,662		390,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115249	OKLAHOMA CITY	OK		07/17/2023	8.332	107,174		151,000
100115250	WASHINGTON TOWNSHIP	NJ		07/17/2023	7.986	172,410		240,000
100115251	PATERSON	NJ		07/17/2023	7.810	442,231		577,000
100115252	TRENTON	NJ		07/17/2023	7.994	153,375		200,000
100115253	DAPHNE	AL		07/17/2023	7.604	190,015		332,000
100115254	DAPHNE	AL		07/17/2023	7.619	190,361		332,000
100115255	ATLANTIC CITY	NJ		07/17/2023	8.327	400,558		550,000
100115256	SCRANTON	PA		07/17/2023	7.619	163,807		290,000
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023	7.883	166,644		250,000
100115258	KANSAS CITY	MO		07/17/2023	7.464	118,982		155,000
100115259	WASHINGTON TOWNSHIP	NJ		07/17/2023	8.603	311,535		430,000
100115260	DOLTON	IL		07/17/2023	7.657	102,250		165,000
100115261	DOLTON	IL		07/17/2023	7.811	100,733		165,000
100115262	ACCORD	NY		07/17/2023	8.119	114,565		242,000
100115263	LUTZ	FL		07/17/2023	7.814	124,941		220,000
100115264	KINGSTON	NY		07/17/2023	7.969	340,351		470,000
100115265	PARK FOREST	IL		07/17/2023	7.831	122,883		170,000
100115266	CHICAGO	IL		07/17/2023	7.845	161,453		225,000
100115267	LAKE WORTH	FL		07/17/2023	7.853	341,727		475,000
100115268	ALLENTOWN	PA		07/17/2023	7.850	191,413		255,000
100115269	SOUTHHAMPTON	NY		07/17/2023	7.093	465,527		900,000
100115270	MADRID	IA		07/17/2023	7.899	329,925		530,000
100115271	BALTIMORE	MD		07/17/2023	7.764	149,102		195,000
100115273	NEW ORLEANS	LA		07/17/2023	8.109	284,923		370,000
100115274	GALLOWAY	NJ		07/17/2023	8.536	104,780		155,000
100115275	HICKORY	NC		07/17/2023	7.582	173,447		225,000
100115276	HENRYETTA	OK		07/17/2023	8.208	106,064		137,000
100115277	PHILADELPHIA	PA		07/17/2023	8.019	573,367		760,000
100115278	BROOKLYN	NY		07/17/2023	7.625	567,488		1,090,000
100115279	HENRYETTA	OK		07/17/2023	8.286	79,484		125,000
100115280	HENRYETTA	OK		07/17/2023	8.286	81,144		112,000
100115281	HENRYETTA	OK		07/17/2023	7.886	108,675		150,000
100115282	PITTSTON	PA		07/17/2023	7.708	178,640		230,000
100115283	MARKHAM	IL		07/17/2023	8.401	77,400		110,000
100115285	MOBILE	AL		07/17/2023	8.460	191,719		250,000
100115286	BRIDGETON	NJ		07/17/2023	8.267	125,854		165,000
100115287	NORTHFIELD	OH		07/17/2023	7.698	177,309		266,000
100115288	BROCKTON	MA		07/17/2023	8.433	507,533		657,000
100115289	GARY	IN		07/17/2023	7.691	126,101		165,000
100115290	ELIZABETH	NJ		07/17/2023	8.895	489,216		672,000
100115291	NORTH CHARLESTON	SC		07/17/2023	7.827	145,230		235,000
100115292	NEWBURGH	NY		07/17/2023	7.931	283,780		400,000
100115293	PERTH AMBOY	NJ		07/17/2023	7.682	171,023		550,000
100115294	STRATFORD	CT		07/17/2023	7.600	272,801		450,000
100115295	SOUTH GATE	CA		07/17/2023	7.375	575,763		740,000
100115296	THORNTON	CO		07/17/2023	6.750	310,140		468,000
100115297	VALENCIA	CA		07/17/2023	7.875	601,050		698,990
100115298	SEVIERVILLE	TN		07/17/2023	7.250	391,477		490,000
100115299	CORONA	CA		07/17/2023	7.499	499,749		635,000
100115300	YUCCA VALLEY	CA		07/17/2023	7.999	628,967		820,000
100115301	CHANNELVIEW	TX		07/17/2023	7.499	358,024		445,000
100115302	BELLFLOWER	CA		07/17/2023	7.999	669,057		880,000
100115303	LANCASTER	CA		07/17/2023	8.250	375,949		460,000
100115304	DAVENPORT	FL		07/17/2023	7.375	304,478		415,000
100115305	FONTANA	CA		07/17/2023	6.750	272,760		435,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115306	MONTCLAIR	CA		07/17/2023	7.999	647,863		860,000
100115307	ONTARIO	CA		07/17/2023	6.750	351,106		560,000
100115308	INDIO	CA		07/17/2023	8.375	293,074		360,000
100115309	PUYALLUP	WA		07/17/2023	7.999	508,055		660,000
100115310	MILTON	WA		07/17/2023	8.499	514,686		660,000
100115311	HOUSTON	TX		07/17/2023	7.250	1,010,535		1,285,000
100115312	OAKLAND	CA		07/17/2023	7.625	564,226		705,000
100115313	PALM COAST	FL		07/17/2023	7.250	294,088		365,000
100115314	CAMANO ISLAND	WA		07/17/2023	6.999	1,540,790		2,775,000
100115315	LONG BEACH	CA		07/17/2023	7.750	809,167		1,150,000
100115316	WEBSTER	WI		07/17/2023	9.625	336,160		475,000
100115318	CELINA	TX		07/17/2023	8.375	1,169,882		1,300,000
100115319	SUNRISE	FL		07/17/2023	7.750	298,039		355,000
100115320	WINDSOR	CO		07/17/2023	7.375	837,077		1,072,000
100115321	LOS ANGELES	CA		07/17/2023	8.750	1,761,492		1,900,000
100115322	PHOENIX	AZ		07/17/2023	8.499	116,255		330,000
100115323	LONG BEACH	CA		07/17/2023	9.250	353,724		430,000
100115324	RENO	NV		07/17/2023	7.125	776,912		993,000
100115325	PASADENA	TX		07/17/2023	8.999	343,658		370,000
100115326	CHATSWORTH	CA		07/17/2023	6.499	1,916,238		2,600,000
100115327	MORENO VALLEY	CA		07/17/2023	9.750	446,603		620,000
100115328	HOLLY HILL	FL		07/17/2023	8.375	240,931		290,000
100115329	SAN DIEGO	CA		07/17/2023	7.875	1,325,432		1,640,000
100115330	BAKERSFIELD	CA		07/17/2023	7.999	189,868		230,000
100115332	MIAMI	FL		07/17/2023	6.999	496,502		671,000
100115333	MINNEOLA	FL		07/17/2023	7.999	380,174		482,000
100115334	BOYNTON BEACH	FL		07/17/2023	6.999	289,134		432,000
100115336	NORTH MIAMI BEACH	FL		07/17/2023	7.250	751,341		1,250,000
100115337	SAINT AUGUSTINE	FL		07/17/2023	7.750	1,497,153		3,100,000
100115338	HOLIDAY	FL		07/17/2023	8.499	175,766		238,000
100115339	VANCOUVER	WA		07/17/2023	8.999	399,506		478,000
100115340	HONOLULU	HI		07/17/2023	8.999	470,484		550,000
100115341	ANDOVER	MA		07/17/2023	8.250	906,233		1,068,000
100115342	OAKLAND	CA		07/17/2023	7.875	661,572		869,000
100115343	WHITTIER	CA		07/17/2023	6.999	524,561		720,000
100115344	NEWARK	NJ		07/17/2023	7.250	310,547		470,000
100115345	VENICE	FL		07/17/2023	9.125	852,637		1,212,000
100115346	LOS ANGELES	CA		07/17/2023	8.125	431,209		700,000
100115347	HUNTINGTON PARK	CA		07/17/2023	7.499	245,582		502,000
100115348	ELIZABETH	NJ		07/17/2023	9.250	525,169		690,000
100115349	CYPRESS	TX		07/17/2023	7.625	313,024		410,000
100115350	PUEBLO	CO		07/17/2023	6.999	164,619		242,000
100115351	PATERSON	NJ		07/17/2023	8.499	161,808		550,000
100115352	OAKLAND	CA		07/17/2023	8.875	622,859		780,000
100115353	HENDERSON	NV		07/17/2023	6.999	186,952		375,000
100115354	OCEAN RIDGE	FL		07/17/2023	7.999	1,214,010		1,625,000
100115355	LITTLEROCK	CA		07/17/2023	9.499	517,071		560,000
100115356	UPLAND	CA		07/17/2023	7.250	478,683		810,000
100115357	MAKAWAO	HI		07/17/2023	8.999	1,293,431		1,650,000
100115359	LAREDO	TX		07/17/2023	7.750	241,618		324,000
100115360	WHITTIER	CA		07/17/2023	7.750	436,839		575,000
100115361	HARDEEVILLE	SC		07/17/2023	8.125	215,934		280,000
100115362	ATLANTA	GA		07/17/2023	6.875	385,394		574,000
100115363	DESTREHAN	LA		07/17/2023	7.875	235,732		283,000
100115364	EAST ORANGE	NJ		07/17/2023	8.999	388,862		480,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115365	CRESSKILL	NJ		07/17/2023	8.250	605,632		740,000
100115367	TAMPA	FL		07/17/2023	8.999	692,169		771,000
100115368	PALM COAST	FL		07/17/2023	7.125	359,459		563,000
100115369	HIALEAH	FL		07/17/2023	8.999	422,951		465,000
100115371	PARK RAPIDS	MN		07/17/2023	7.250	255,273		1,250,000
100115372	LOS ANGELES	CA		07/17/2023	7.499	251,989		481,250
100115373	FREEDOM	NH		07/17/2023	7.625	258,353		367,000
100115375	CHICAGO	IL		07/17/2023	8.250	310,117		375,000
100115376	CHICAGO	IL		07/17/2023	8.875	301,537		370,000
100115377	MONTCLAIR	CA		07/17/2023	7.999	418,422		620,000
100115378	MANCHESTER	PA		07/17/2023	7.875	155,395		215,000
100115379	CLUTE	TX		07/17/2023	7.375	210,982		285,000
100115380	FREDERICKSBURG	VA		07/17/2023	7.999	421,774		515,000
100115381	OXNARD	CA		07/17/2023	8.999	471,056		623,000
100115382	RICHMOND	TX		07/17/2023	7.750	400,097		485,000
100115383	SUNRISE	FL		07/17/2023	6.999	152,256		480,000
100115384	SOUTH GATE	CA		07/17/2023	6.750	528,784		840,000
100115385	NORTH LAUDERDALE	FL		07/17/2023	7.875	307,464		405,000
100115386	MESA	AZ		07/17/2023	9.625	306,423		340,000
100115387	SALINAS	CA		07/17/2023	7.375	345,032		600,000
100115388	TAYLOR	TX		07/17/2023	7.750	173,896		243,000
100115389	RIVERSIDE	CA		07/17/2023	8.875	1,205,769		1,300,000
100115390	ATLANTA	GA		07/17/2023	6.999	312,019		780,000
100115391	PALM COAST	FL		07/17/2023	8.625	297,156		351,000
100115392	ATLANTA	GA		07/17/2023	6.999	311,978		780,000
100115393	JACKSONVILLE	FL		07/17/2023	7.499	199,260		285,000
100115394	ATLANTA	GA		07/17/2023	6.999	312,017		780,000
100115395	ATLANTA	GA		07/17/2023	6.999	311,979		780,000
100115396	ATLANTA	GA		07/17/2023	6.999	312,070		780,000
100115397	LAKE GENEVA	WI		07/17/2023	6.999	304,962		421,000
100115398	ATLANTA	GA		07/17/2023	6.999	1,026,921		2,151,000
100115399	SACRAMENTO	CA		07/17/2023	6.999	358,661		595,000
100115400	NORWALK	CT		07/17/2023	7.999	405,384		505,000
100115401	BOWIE	MD		07/17/2023	8.375	450,937		590,000
100115402	ARCADIA	CA		07/17/2023	6.875	1,098,848		2,065,000
100115403	DAWSONVILLE	GA		07/17/2023	8.625	245,038		290,000
100115404	VIRGINIA BEACH	VA		07/17/2023	6.999	232,686		330,000
100115405	FRESNO	CA		07/17/2023	6.999	257,847		389,000
100115406	DALY CITY	CA		07/17/2023	7.375	233,654		500,000
100115407	KISSIMMEE	FL		07/17/2023	7.499	492,946		782,000
100115408	RALEIGH	NC		07/17/2023	7.499	322,629		461,000
100115409	WASHINGTON	DC		07/17/2023	7.750	362,450		476,000
100115410	ORLANDO	FL		07/17/2023	6.875	184,199		500,000
100115411	DOWNEY	CA		07/17/2023	6.999	1,495,613		1,880,000
100115412	PALM COAST	FL		07/17/2023	7.750	179,677		272,000
100115413	BRAWLEY	CA		07/17/2023	7.750	256,469		313,000
100115414	KNOXVILLE	TN		07/17/2023	9.125	199,054		212,000
100115415	FORT WORTH	TX		07/17/2023	8.875	237,161		283,999
100115416	FAYETTEVILLE	GA		07/17/2023	9.499	596,998		690,000
100115417	PANORAMA CITY	CA		07/17/2023	7.999	376,518		485,000
100115418	LOS ANGELES	CA		07/17/2023	7.625	476,348		610,000
100115419	MISSION VIEJO	CA		07/17/2023	7.250	968,304		1,380,000
100115420	ATLANTA	GA		07/17/2023	7.499	258,871		380,000
100115421	ORMOND BEACH	FL		07/17/2023	7.625	316,326		420,000
100115422	FONTANA	CA		07/17/2023	7.499	424,575		560,000

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1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115423	SNOWMASS VILLAGE	CO		07/17/2023	7.375	148,634		795,000
100115424	MIAMI	FL		07/17/2023	6.999	417,419		610,000
100115425	NEW BRAUNFELS	TX		07/17/2023	7.625	232,391		331,000
100115426	SAN DIEGO	CA		07/17/2023	7.125	1,694,336		2,110,000
100115427	DEL HAVEN	NJ		07/17/2023	6.999	482,136		740,000
100115428	HAWTHORNE	CA		07/17/2023	7.999	823,367		1,060,000
100115429	YAKIMA	WA		07/17/2023	7.999	292,840		355,000
100115430	FORT LAUDERDALE	FL		07/17/2023	7.125	219,538		345,000
100115431	PHOENIX	AZ		07/17/2023	7.499	426,583		600,000
100115432	MENIFEE	CA		07/17/2023	8.625	700,215		870,000
100115433	TAMPA	FL		07/17/2023	7.750	253,218		342,000
100115434	VISALIA	CA		07/17/2023	6.999	169,888		267,000
100115435	NEW BRAUNFELS	TX		07/17/2023	7.125	467,890		825,000
100115436	ANAHEIM	CA		07/17/2023	8.375	1,008,001		1,163,000
100115437	LODI	CA		07/17/2023	9.499	839,466		930,000
100115438	FORT LAUDERDALE	FL		07/17/2023	7.125	270,294		425,000
100115439	LOS ANGELES	CA		07/17/2023	8.250	577,837		860,000
100115441	NATIONAL CITY	CA		07/17/2023	8.375	984,822		1,500,000
100115442	LONG BEACH	CA		07/17/2023	7.999	482,060		885,000
100115443	NORTH CHESTERFIELD	VA		07/17/2023	9.625	201,053		230,000
100115444	SANTA ANA	CA		07/17/2023	7.750	506,271		880,000
100115445	PHOENIX	AZ		07/17/2023	6.750	417,872		930,000
100115446	ESSEX	MD		07/17/2023	8.875	270,257		325,000
100115447	SAINT GEORGE	UT		07/17/2023	6.750	159,438		390,000
100115448	LOS ANGELES	CA		07/17/2023	7.125	682,466		845,000
100115449	LONG BEACH	CA		07/17/2023	8.999	851,539		953,000
100115450	NEW CANEY	TX		07/17/2023	8.625	185,576		252,000
100115451	RANCHO CUCAMONGA	CA		07/17/2023	7.125	874,923		1,084,000
100115452	CROWLEY	TX		07/17/2023	8.499	255,386		309,000
100115453	AURORA	CO		07/17/2023	6.750	219,314		365,000
100115454	LOS ANGELES	CA		07/17/2023	8.375	2,205,210		2,850,000
100115455	WEST PALM BEACH	FL		07/17/2023	7.125	272,815		430,000
100115456	LOS ANGELES	CA		07/17/2023	9.250	703,750		765,000
100115458	SANTA ROSA	CA		07/17/2023	6.999	296,557		615,000
100115459	RANCHO CUCAMONGA	CA		07/17/2023	6.875	1,481,337		1,875,000
100115460	MCDONOUGH	GA		07/17/2023	7.750	430,105		563,000
100115461	PHILLIPSBURG	NJ		07/17/2023	8.375	132,424		225,000
100115462	LITCHFIELD PARK	AZ		07/17/2023	6.875	342,829		670,000
100115463	SAINT CLOUD	FL		07/17/2023	6.499	242,229		610,000
100115464	ROCK HILL	SC		07/17/2023	9.375	156,786		229,886
100115465	FOSTER CITY	CA		07/17/2023	7.999	926,846		1,130,000
100115466	LAS VEGAS	NV		07/17/2023	7.999	239,049		420,000
100115467	WEST YARMOUTH	MA		07/17/2023	9.375	361,007		430,000
100115468	DISTRICT HEIGHTS	MD		07/17/2023	7.750	291,734		369,000
100115469	LOS ANGELES	CA		07/17/2023	7.999	511,184		625,000
100115470	ELKRIDGE	MD		07/17/2023	6.999	220,744		410,000
100115471	LOS ANGELES	CA		07/17/2023	8.625	650,975		785,000
100115472	BERMUDA DUNES	CA		07/17/2023	6.999	1,488,042		2,500,000
100115473	MIDDLEBURG	FL		07/17/2023	7.250	307,797		395,000
100115474	LOS ANGELES	CA		07/17/2023	8.250	1,021,121		1,100,000
100115475	COEUR D'ALENE	ID		07/17/2023	8.999	419,740		452,000
100115476	CHARLOTTE	NC		07/17/2023	7.250	312,230		386,000
100115477	GLENDALE	CA		07/17/2023	8.999	1,269,250		1,454,000
100115478	ARCADIA	CA		07/17/2023	7.499	1,285,964		1,600,000
100115479	PARK ROW	TX		07/17/2023	6.999	252,974		370,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115480	SNELLVILLE	GA		07/17/2023	8.999	330,824		355,000
100115481	TEMPE	AZ		07/17/2023	6.999	639,610		990,000
100115482	BEND	OR		07/17/2023	7.125	467,082		711,000
100115483	SALINAS	CA		07/17/2023	8.999	564,257		825,000
100115484	RANCHO PALOS VERDES	CA		07/17/2023	6.999	763,040		1,760,000
100115485	LAKE PLACID	FL		07/17/2023	7.999	221,200		275,000
100115486	CONCORD	CA		07/17/2023	8.250	544,022		670,000
100115487	OXNARD	CA		07/17/2023	8.750	432,481		535,000
100115488	ANAHEIM	CA		07/17/2023	7.499	356,379		755,000
100115489	WEST CHICAGO	IL		07/17/2023	8.999	178,820		220,000
100115490	BAXTER	TN		07/17/2023	8.999	228,143		276,000
100115491	LAKE SAINT LOUIS	MO		07/17/2023	6.999	216,049		270,000
100115492	POOLER	GA		07/17/2023	7.499	236,928		298,000
100115493	HACIENDA HEIGHTS	CA		07/17/2023	8.999	821,105		900,000
100115494	TEMPE	AZ		07/17/2023	7.250	254,901		335,000
100115495	GAINESVILLE	GA		07/17/2023	7.499	210,252		285,000
100115496	DAVENPORT	FL		07/17/2023	6.999	271,201		385,000
100115497	PALISADE	CO		07/17/2023	8.875	513,622		591,000
100115498	DAVIDSONVILLE	MD		07/17/2023	6.999	1,061,739		1,340,000
100115499	APPLE VALLEY	CA		07/17/2023	8.375	275,528		375,000
100115500	NORTH LAS VEGAS	NV		07/17/2023	7.999	226,994		370,000
100115501	LAKELAND	FL		07/17/2023	7.999	162,965		360,000
100115502	GRANBURY	TX		07/17/2023	7.499	625,197		774,000
100115503	FONTANA	CA		07/17/2023	8.875	556,526		830,000
100115504	AUSTIN	TX		07/17/2023	8.999	388,209		500,000
100115505	GILBERT	AZ		07/17/2023	7.499	701,317		890,000
100115506	STOCKTON	CA		07/17/2023	9.875	323,447		370,000
100115507	KENNEWICK	WA		07/17/2023	7.375	275,005		429,500
100115508	COLUMBIA	SC		07/17/2023	8.999	133,359		158,000
100115509	LOS ANGELES	CA		07/17/2023	7.999	496,478		850,000
100115510	DALLAS	TX		07/17/2023	6.999	196,765		245,000
100115511	LAS VEGAS	NV		07/17/2023	10.499	457,645		523,000
100115512	STOCKTON	CA		07/17/2023	6.999	232,021		365,000
100115514	SALIDA	CA		07/17/2023	9.375	419,873		476,000
100115515	LONG BEACH	CA		07/17/2023	9.625	871,796		960,000
100115516	STOCKTON	CA		07/17/2023	6.999	238,114		375,000
100115517	COLTON	CA		07/17/2023	7.499	182,306		500,000
100115518	STOCKTON	CA		07/17/2023	6.999	293,697		550,000
100115519	GRANITE BAY	CA		07/17/2023	9.125	1,932,395		2,100,000
100115520	FRIDLEY	MN		07/17/2023	8.250	441,535		576,000
100115521	LONG BEACH	CA		07/17/2023	7.499	648,202		800,000
100115522	HOUSTON	TX		07/17/2023	7.999	193,651		265,000
100115523	LOS ANGELES	CA		07/17/2023	9.499	1,940,235		2,550,000
100115524	CAVE SPRINGS	AR		07/17/2023	7.875	129,798		373,000
100115525	LOS ANGELES	CA		07/17/2023	6.999	786,702		1,050,000
100115526	TAMPA	FL		07/17/2023	8.999	374,273		414,000
100115527	FLORIDA CITY	FL		07/17/2023	7.375	323,040		400,000
100115528	LOS ANGELES	CA		07/17/2023	6.999	969,515		1,800,000
100115529	BOCA RATON	FL		07/19/2023	7.999	706,073		915,000
100115530	PALM SPRINGS	FL		07/19/2023	8.749	249,803		350,000
100115531	PARKLAND	FL		07/19/2023	7.749	701,028		1,154,000
100115532	PHOENIX	AZ		07/19/2023	8.249	640,880		900,000
100115533	OCEAN CITY	MD		07/19/2023	9.124	199,627		260,000
100115534	MIAMI	FL		07/19/2023	7.624	368,643		540,000
100115535	BRADENTON BEACH	FL		07/19/2023	7.749	1,095,635		1,450,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115536	SAINT ALBANS	WV		07/19/2023	7.874	80,173		122,000
100115537	PHOENIX	AZ		07/19/2023	8.249	640,880		900,000
100115538	SAINT JAMES	NY		07/19/2023	7.124	1,731,841		2,475,000
100115539	BROWNSBURG	IN		07/19/2023	8.124	223,730		300,000
100115540	ORLANDO	FL		07/19/2023	7.874	117,229		260,000
100115541	ROCKWALL	TX		07/19/2023	7.874	133,004		501,000
100115542	CORAL SPRINGS	FL		07/19/2023	8.125	447,241		585,000
100115543	PROVIDENCE	RI		07/19/2023	8.000	274,219		442,000
100115544	GEORGETOWN	TX		07/19/2023	8.374	511,760		752,000
100115545	NEW YORK	NY		07/19/2023	7.874	501,811		650,000
100115546	LEHIGH ACRES	FL		07/19/2023	7.624	306,182		375,000
100115547	SACRAMENTO	CA		07/19/2023	7.875	272,355		335,000
100115548	JACKSONVILLE BEACH	FL		07/19/2023	7.249	605,964		1,100,000
100115549	INDIANAPOLIS	IN		07/19/2023	9.375	287,700		410,000
100115550	PLANTATION	FL		07/19/2023	6.999	469,741		585,000
100115551	FLORENCE	OR		07/19/2023	6.999	305,619		485,000
100115552	KEY LARGO	FL		07/19/2023	6.999	417,380		650,000
100115553	ATTLEBORO	MA		07/19/2023	7.874	398,581		525,000
100115554	LEOMINSTER	MA		07/19/2023	7.624	210,037		300,000
100115555	PHILADELPHIA	PA		07/19/2023	7.249	367,851		505,000
100115556	RIVERSIDE	CA		07/19/2023	6.999	791,487		1,200,000
100115557	APOLLO BEACH	FL		07/19/2023	7.624	587,353		715,000
100115558	NORTH LAS VEGAS	NV		07/19/2023	8.000	235,187		333,000
100115559	LAS VEGAS	NV		07/19/2023	8.000	242,314		340,000
100115560	RIVERSIDE	NJ		07/19/2023	8.374	400,322		490,000
100115561	MYRTLE BEACH	SC		07/19/2023	9.749	138,423		180,000
100115562	GLENDALE	AZ		07/19/2023	7.249	954,184		1,199,900
100115563	CONCORD	NC		07/19/2023	8.499	230,845		285,000
100115564	LOS ANGELES	CA		07/19/2023	8.500	4,067,500		8,000,000
100115565	ATLANTA	GA		07/19/2023	8.375	209,484		344,000
100115566	GAITHERSBURG	MD		07/19/2023	8.499	311,150		380,000
100115567	ARLINGTON	TX		07/19/2023	8.374	268,615		332,000
100115568	HOUSTON	TX		07/19/2023	8.624	168,262		220,000
100115569	KISSIMMEE	FL		07/19/2023	7.999	470,244		575,000
100115570	MODESTO	CA		07/19/2023	7.999	527,082		644,500
100115571	DEER PARK	NY		07/19/2023	7.874	461,595		570,000
100115572	STERLING	MA		07/19/2023	9.374	287,171		354,000
100115573	GULF SHORES	AL		07/19/2023	7.499	556,909		744,000
100115574	BALTIMORE	MD		07/19/2023	7.124	184,031		245,000
100115575	BALTIMORE	MD		07/19/2023	8.374	256,072		340,000
100115576	SAN TAN VALLEY	AZ		07/19/2023	7.374	401,481		670,000
100115577	WESLEY CHAPEL	FL		07/19/2023	7.624	529,740		655,000
100115578	LOXAHATCHEE	FL		07/19/2023	8.374	336,074		367,000
100115579	BALTIMORE	MD		07/19/2023	9.249	179,769		280,000
100115580	HOPKINTON	MA		07/19/2023	8.124	442,251		550,000
100115581	CLEARWATER	FL		07/19/2023	8.999	759,360		1,020,000
100115582	GAFFNEY	SC		07/19/2023	10.249	277,285		316,000
100115583	VENICE	FL		07/19/2023	7.499	268,073		365,000
100115584	BAY POINT	CA		07/19/2023	9.249	476,284		575,000
100115585	NEW CASTLE	DE		07/19/2023	8.874	157,858		230,000
100115586	BALTIMORE	MD		07/19/2023	9.624	88,090		130,000
100115587	BALTIMORE	MD		07/19/2023	9.374	88,301		130,000
100115588	COLUMBUS	OH		07/19/2023	8.749	76,210		117,000
100115589	BROOKELAND	TX		07/19/2023	7.374	354,689		470,000
100115590	CERES	CA		07/19/2023	9.999	372,974		450,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115591	JACKSONVILLE	FL		07/19/2023	7.999	184,839		260,000
100115592	FREDERICK	MD		07/19/2023	7.999	193,635		260,000
100115593	SAN ANTONIO	TX		07/19/2023	8.124	195,315		240,000
100115594	DORAL	FL		07/19/2023	7.249	861,556		1,277,000
100115595	HOUSTON	TX		07/19/2023	7.499	273,339		370,000
100115596	MIAMI	FL		07/19/2023	7.999	387,671		450,000
100115597	POMPANO BEACH	FL		07/19/2023	8.624	293,399		415,000
100115598	INDIAN LAND	SC		07/19/2023	7.874	186,043		245,000
100115599	CAPE MAY	NJ		07/19/2023	7.249	861,198		1,325,000
100115600	WELLINGTON	FL		07/19/2023	8.124	2,719,149		3,550,000
100115601	FRESNO	TX		07/19/2023	8.499	240,729		300,000
100115602	CRESTLINE	CA		07/19/2023	7.999	208,706		367,000
100115603	MIAMI BEACH	FL		07/19/2023	7.249	840,279		2,100,000
100115604	CRESTLINE	CA		07/19/2023	7.999	205,964		338,000
100115605	CHICAGO	IL		07/19/2023	7.624	199,992		316,000
100115606	BRONX	NY		07/19/2023	7.624	431,787		620,000
100115607	RYE	NY		07/19/2023	7.625	2,738,475		4,200,000
100115608	SUBLIMITY	OR		07/19/2023	7.374	422,642		590,000
100115609	OTHELLO	WA		07/19/2023	9.624	289,361		381,500
100115610	COLLEYVILLE	TX		07/19/2023	8.374	1,226,336		1,435,000
100115611	CASTALIAN SPRINGS	TN		07/19/2023	8.749	287,162		375,000
100115612	FRESNO	CA		07/19/2023	8.499	323,375		421,000
100115613	HOLLYWOOD	FL		07/19/2023	8.499	251,520		377,000
100115614	BULLHEAD CITY	AZ		07/19/2023	8.124	190,529		270,000
100115615	GAITHERSBURG	MD		07/19/2023	7.624	363,816		485,000
100115616	DALY CITY	CA		07/19/2023	8.250	678,300		1,130,000
100115617	NORFOLK	VA		07/19/2023	9.499	202,679		275,000
100115618	FORT LAUDERDALE	FL		07/19/2023	7.749	110,408		1,200,000
100115619	MAYVIEW	MO		07/19/2023	8.499	496,548		615,000
100115620	GRANBY	CO		07/19/2023	8.999	224,875		295,000
100115621	SCOTTSDALE	AZ		07/19/2023	7.249	573,968		900,000
100115622	PHELAN	CA		07/19/2023	8.124	410,052		505,000
100115623	WESTERVILLE	OH		07/19/2023	8.250	335,922		405,000
100115624	PINOLE	CA		07/19/2023	8.600	518,784		640,000
100115625	PARKER	CO		07/19/2023	8.124	1,001,617		1,223,000
100115626	BROOKLYN	NY		07/19/2023	7.999	2,402,682		2,970,000
100115627	INDIO	CA		07/19/2023	9.375	113,935		530,000
100115628	WESTLAKE VILLAGE	CA		07/19/2023	8.750	1,720,260		2,000,000
100115629	MIAMI	FL		07/19/2023	8.250	166,221		258,000
100115630	TULARE	CA		07/19/2023	8.750	124,433		220,000
100115631	LUBBOCK	TX		07/19/2023	9.375	88,522		147,500
100115632	VENTNOR CITY	NJ		07/19/2023	7.250	209,056		415,000
100115633	HEMET	CA		07/19/2023	8.249	316,877		415,000
100115634	ANAHEIM	CA		07/19/2023	7.499	744,700		915,000
100115635	CATHEDRAL CITY	CA		07/19/2023	8.500	455,391		550,000
100115636	POMONA	CA		07/19/2023	8.250	474,609		625,000
100115637	PHOENIX	OR		07/19/2023	6.874	331,488		410,000
100115638	KATY	TX		07/19/2023	8.875	292,520		357,000
100115639	BELVIDERE	IL		07/19/2023	7.874	108,899		160,000
100115640	VERO BEACH	FL		07/19/2023	8.750	182,965		255,000
100115641	REUNION	FL		07/19/2023	8.499	262,803		353,000
100115642	FONTANA	CA		07/19/2023	8.250	464,698		572,000
100115643	KISSIMMEE	FL		07/19/2023	8.249	263,672		324,000
100115644	BEVERLY HILLS	CA		07/19/2023	7.874	1,089,719		1,360,000
100115645	STANHOPE	NJ		07/19/2023	9.249	311,063		400,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115646	GARDEN GROVE	CA		07/19/2023	7.249	871,318		1,075,000
100115647	PENNSAUKEN	NJ		07/19/2023	9.875	217,624		295,000
100115648	HOWELL	NJ		07/19/2023	9.175	295,715		360,000
100115649	TAMARAC	FL		07/19/2023	9.999	387,592		545,000
100115650	LAS VEGAS	NV		07/19/2023	7.375	1,097,794		1,400,000
100115651	BALTIMORE	MD		07/19/2023	8.874	323,512		390,000
100115652	MOORPARK	CA		07/19/2023	8.374	579,353		699,000
100115653	DAVENPORT	FL		07/19/2023	8.374	206,279		420,000
100115654	TEWKSBURY	MA		07/19/2023	8.374	533,893		650,000
100115655	AUSTIN	AR		07/19/2023	6.499	536,477		698,000
100115656	DEERFIELD BEACH	FL		07/19/2023	8.874	328,607		440,000
100115657	SACRAMENTO	CA		07/19/2023	8.249	352,951		430,000
100115658	NAVARRE	FL		07/19/2023	8.499	386,415		465,000
100115659	BRIDGEPORT	CT		07/19/2023	9.749	282,027		341,000
323050192	CHARLOTTE	NC		07/20/2023	10.018	635,000		1,060,000
323060069	CLE ELUM	WA		07/20/2023	9.365	374,500		535,000
323060178	CLE ELUM	WA		07/20/2023	9.365	574,000		820,000
323060459	BAKERSFIELD	CA		07/20/2023	10.115	1,058,030		3,765,000
323060497	CLE ELUM	WA		07/20/2023	9.365	577,500		840,000
323060678	BAKERSFIELD	CA		07/20/2023	10.365	1,096,997		3,260,000
323060780	CLE ELUM	WA		07/20/2023	9.365	560,000		800,000
100097265	SAN FRANCISCO	NY		07/20/2023	7.350	782,900		
100097266	IRVINE	FL		07/20/2023	6.750	325,649		
100097267	BRIDGEPORT	FL		07/20/2023	5.875	227,041		
100097268	LUBBOCK	TX		07/20/2023	6.500	83,534		
100097269	ANKENY	FL		07/20/2023	7.125	269,509		
100097270	HEWLETT	LA		07/20/2023	6.130	975,650		
100097271	SAN RAMON	TX		07/20/2023	5.150	1,209,090		
100097272	MIAMI BEACH	AL		07/20/2023	8.710	124,724		
100097273	VALENCIA	NJ		07/20/2023	5.500	171,110		
100097274	GATLINBURG	GA		07/20/2023	7.750	678,758		
100097275	LOWELL	NY		07/20/2023	5.750	191,255		
100097276	KISSIMMEE	PA		07/20/2023	5.490	185,465		
100097277	LAS VEGAS	TX		07/20/2023	6.625	217,556		
100097278	DAVENPORT	TN		07/20/2023	4.375	205,220		
100097279	GRASS VALLEY	OH		07/20/2023	3.000	188,315		
100097280	MIAMI BEACH	CA		07/20/2023	9.875	271,601		
100097281	SUGAR LAND	TX		07/20/2023	11.000	137,306		
100097282	INVERNESS	OH		07/20/2023	9.990	124,912		
100097283	GULF SHORES	TX		07/20/2023	10.125	194,361		
100097284	KAMUELA	OK		07/20/2023	5.030	358,101		
100097285	CHARLOTTE	OK		07/20/2023	6.000	59,633		
100097286	CALHOUN	NJ		07/20/2023	5.630	232,131		
100097287	CORONA	FL		07/20/2023	4.000	92,290		
100097288	SURFSIDE	FL		07/20/2023	10.000	280,965		
100097289	SMYRNA	FL		07/20/2023	8.241	355,082		
100097290	LAKELAND	TX		07/20/2023	8.375	184,306		
100097291	URBANNA	AL		07/20/2023	11.625	166,357		
100097292	MIAMI	VA		07/20/2023	9.750	825,278		
100097293	HIDDEN VALLEY	TN		07/20/2023	7.580	108,095		
100097294	IRVINE	CA		07/20/2023	6.580	902,613		
100097295	PHILADELPHIA	VA		07/20/2023	7.500	342,638		
100097296	CLEVELAND HEIGHTS	CA		07/20/2023	7.000	187,988		
100097297	GARDEN GROVE	TX		07/20/2023	5.000	543,941		
100097298	LOS ANGELES	CA		07/20/2023	5.750	469,806		

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100097299	LOS ANGELES	FL		07/20/2023	6.880	788,709		
100097300	GLENDALE	OK		07/20/2023	7.250	406,151		
100097301	ALPHARETTA	CA		07/20/2023	7.125	119,150		
100097302	MARIETTA	IN		07/20/2023	7.625	121,721		
100097303	DAVENPORT	OK		07/20/2023	10.875	298,901		
100097304	ORO VALLEY	IN		07/20/2023	10.000	369,086		
100097305	RENO	CA		07/20/2023	6.130	494,663		
100097306	CAPE CORAL	CA		07/20/2023	10.250	177,429		
100097307	LAS VEGAS	FL		07/20/2023	11.084	339,391		
100097308	RICHMOND	CA		07/20/2023	9.375	160,252		
100097309	IRVINE	PA		07/20/2023	8.125	1,272,184		
100097310	FOUNTAIN VALLEY	NM		07/20/2023	9.000	534,368		
100097311	HOLLY HILLS	TX		07/20/2023	7.500	456,632		
100097312	DUNWOODY	NY		07/20/2023	7.250	259,432		
100097313	SAFFORD	VA		07/20/2023	10.875	173,084		
100097314	CEDAR HILL	WI		07/20/2023	9.875	586,117		
100097315	REUNION	FL		07/20/2023	4.500	82,514		
100097316	CLEVELAND HEIGHTS	FL		07/20/2023	4.625	90,275		
100097317	GALVESTON	VA		07/20/2023	11.000	136,413		
100097318	SUWANEE	FL		07/20/2023	9.500	870,588		
100097319	MAGNA	KS		07/20/2023	10.375	208,784		
100097320	MIAMI	TX		07/20/2023	9.425	439,435		
100097321	KISSIMMEE	TX		07/20/2023	7.725	516,453		
100097322	THOUSAND OAKS	OR		07/20/2023	5.500	587,735		
100097323	FULSHEAR	CO		07/20/2023	6.000	440,349		
100097324	HOUSTON	NJ		07/20/2023	5.580	262,460		
100115660	MARYSVILLE	WA		07/20/2023	7.500	479,540		750,000
100115661	AVENTURA	FL		07/20/2023	7.625	425,835		575,000
100115662	CUMMING	GA		07/20/2023	6.999	385,225		541,000
100115663	HIGHLANDS	NC		07/20/2023	6.999	585,963		830,000
100115664	SOUTH PLAINFIELD	NJ		07/20/2023	7.125	277,448		365,000
100115665	LINDEN	NJ		07/20/2023	6.875	399,487		530,000
100115666	WASILLA	AK		07/20/2023	6.990	916,041		1,270,000
100115667	LINCOLN CITY	OR		07/20/2023	6.500	303,835		390,000
100115668	ATLANTA	GA		07/20/2023	6.999	359,370		568,000
100115669	BASYE	VA		07/20/2023	7.625	297,992		393,000
100115670	FERNANDINA BEACH	FL		07/20/2023	7.625	459,779		640,000
100115671	ATHENS	GA		07/20/2023	6.999	302,227		425,000
100115672	ASTORIA	NY		07/20/2023	7.625	742,166		1,400,000
100115673	PHOENIX	AZ		07/20/2023	7.625	386,113		513,000
100115674	JACKSONVILLE	FL		07/20/2023	6.375	241,930		349,000
100115675	OCALA	FL		07/20/2023	6.625	248,166		316,000
100115676	WESLEY CHAPEL	FL		07/20/2023	6.999	554,939		758,000
100115677	FOUNTAIN	CO		07/20/2023	7.625	269,647		340,000
100115678	ALPHARETTA	GA		07/20/2023	6.625	423,106		564,000
100115679	ROCKWALL	TX		07/20/2023	6.625	252,525		320,000
100115680	MINNEAPOLIS	MN		07/20/2023	6.999	237,358		318,000
100115681	STATELINE	NV		07/20/2023	7.625	716,338		951,000
100115682	FRANKLIN	TN		07/20/2023	6.500	319,479		430,000
100115683	LAS VEGAS	NV		07/20/2023	6.125	259,187		350,000
100115684	BAKERSFIELD	CA		07/20/2023	7.625	394,305		495,000
100115685	RENTON	WA		07/20/2023	6.999	557,561		735,000
100115686	BROOMFIELD	CO		07/20/2023	6.999	285,648		378,000
100115687	DULUTH	MN		07/20/2023	6.250	226,921		291,000
100115688	AUBREY	TX		07/20/2023	6.125	273,501		370,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115689	RALEIGH	NC		07/20/2023	7.125	265,740		350,000
100115690	ARROYO GRANDE	CA		07/20/2023	6.624	629,907		850,000
100115691	APPLE VALLEY	CA		07/20/2023	7.500	255,300		335,000
100115692	WALDORF	MD		07/20/2023	6.375	226,560		345,000
100115693	KENT	WA		07/20/2023	5.999	895,463		1,220,000
100115694	NAPLES	FL		07/20/2023	7.125	533,198		705,000
100115695	OMAHA	NE		07/20/2023	6.625	281,170		450,000
100115696	LOS ANGELES	CA		07/20/2023	6.624	839,085		1,170,000
100115697	BROADLANDS	VA		07/20/2023	6.500	457,745		615,000
100115698	OAKLAND	CA		07/20/2023	7.375	562,361		860,000
100115699	LAKEWOOD	NJ		07/20/2023	7.125	263,454		350,000
100115700	LOGAN	UT		07/20/2023	5.999	234,458		385,000
100115701	VERONA	NJ		07/20/2023	7.125	535,536		765,000
100115702	EL CAJON	CA		07/20/2023	7.125	447,874		605,000
100115703	GLASSBORO	NJ		07/20/2023	6.625	239,696		310,000
100115704	SPARKS	NV		07/20/2023	7.250	447,375		630,000
100115705	HOWELL	NJ		07/20/2023	7.125	381,929		515,000
100115706	HARTFORD	CT		07/20/2023	7.250	274,535		385,000
100115707	BUFORD	GA		07/20/2023	6.990	230,076		326,000
100115708	TUCKER	GA		07/20/2023	6.624	253,359		338,000
100115709	RANCHO CORDOVA	CA		07/20/2023	6.750	448,954		595,000
100115710	LAKE HAVASU CITY	AZ		07/20/2023	7.625	517,160		673,000
100115711	KATY	TX		07/20/2023	6.625	330,717		460,000
100115712	RICHARDSON	TX		07/20/2023	6.499	323,806		436,000
100115713	YARDLEY	PA		07/20/2023	6.500	236,417		335,000
100115714	CHICKASHA	OK		07/20/2023	6.625	254,579		371,000
100115715	BRADENTON	FL		07/20/2023	6.990	327,626		470,000
100115716	HALLANDALE BEACH	FL		07/20/2023	7.625	244,482		340,000
100115717	PHILADELPHIA	PA		07/20/2023	7.000	287,764		380,000
100115718	SPOKANE	WA		07/20/2023	7.000	335,446		490,000
100115719	SCOTTSDALE	AZ		07/20/2023	7.125	305,879		405,000
100115720	NORTH MYRTLE BEACH	SC		07/20/2023	7.375	263,627		345,000
100115721	COLUMBUS	OH		07/20/2023	6.500	267,250		380,000
100115722	WINTER PARK	FL		07/20/2023	7.125	316,693		415,000
100115723	DELRAY BEACH	FL		07/20/2023	6.990	438,882		615,000
100115724	WILMINGTON	NC		07/20/2023	7.500	247,156		305,000
100115725	RED OAK	TX		07/20/2023	6.499	299,397		403,500
100115726	WASHINGTON	DC		07/20/2023	6.990	365,232		485,000
100115727	LAS VEGAS	NV		07/20/2023	6.990	573,115		765,000
100115728	RENTON	WA		07/20/2023	6.499	236,928		315,000
100115729	VIRGINIA BEACH	VA		07/20/2023	7.500	302,256		375,000
100115730	SEMINOLE	FL		07/20/2023	6.990	356,028		460,000
100115731	SOUTH GATE	CA		07/20/2023	6.624	662,277		950,000
100115732	ARLINGTON	TX		07/20/2023	6.500	233,274		312,000
100115733	WEST HAVEN	CT		07/20/2023	6.625	294,316		460,000
100115734	KAILUA KONA	HI		07/20/2023	6.624	1,056,174		1,400,000
100115735	PALMETTO BAY	FL		07/20/2023	7.625	639,397		1,020,000
100115736	LUTZ	FL		07/20/2023	6.375	254,259		370,000
100115737	BALTIMORE	MD		07/20/2023	6.624	228,033		302,000
100115738	TULARE	CA		07/20/2023	7.625	245,931		375,000
100115739	SCHWENKSVILLE	PA		07/20/2023	6.625	279,773		375,000
100115740	SCHWENKSVILLE	PA		07/20/2023	6.625	300,370		400,000
100115741	LAWRENCEVILLE	GA		07/20/2023	7.375	309,174		410,000
100115742	RICHMOND HILL	GA		07/20/2023	5.990	302,930		427,000
100115743	GAINESVILLE	GA		07/20/2023	7.625	264,937		347,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115744	GAINESVILLE	GA		07/20/2023	7.625	273,946		356,500
100115745	OLDSMAR	FL		07/20/2023	5.875	278,955		405,000
100115746	SAVAGE	MN		07/20/2023	7.625	451,955		595,000
100115747	BAKERSFIELD	CA		07/20/2023	7.375	273,588		370,000
100115748	OPELIKA	AL		07/20/2023	6.624	292,939		393,000
100115749	HOUSTON	TX		07/20/2023	7.500	293,242		400,000
100115750	FORT WORTH	TX		07/20/2023	7.000	270,478		380,000
100115751	HOWELL	NJ		07/20/2023	6.624	387,515		535,000
100115752	KISSIMMEE	FL		07/20/2023	7.500	440,956		590,000
100115753	FORT WORTH	TX		07/20/2023	7.500	336,231		442,000
100115754	CAROLINA BEACH	NC		07/20/2023	6.624	280,394		378,000
100115755	WARWICK	RI		07/20/2023	6.625	274,387		365,000
100115756	IONE	CA		07/20/2023	7.125	380,601		500,000
100115757	KISSIMMEE	FL		07/20/2023	7.625	301,747		400,000
100115758	LINWOOD	NJ		07/20/2023	7.500	491,101		650,000
100115759	TAMPA	FL		07/20/2023	7.500	264,326		348,000
100115760	BASTROP	TX		07/20/2023	7.625	291,711		425,000
100115761	LAKE LURE	NC		07/20/2023	7.625	239,996		320,000
100115762	HERNDON	VA		07/20/2023	7.500	346,135		490,000
100115763	GRAND PRAIRIE	TX		07/20/2023	7.625	325,016		458,000
100115764	ROSHARON	TX		07/20/2023	4.990	214,993		316,000
100115765	WOODSTOCK	GA		07/20/2023	7.500	323,043		444,000
100115766	PALMER	AK		07/20/2023	7.125	230,113		290,000
100115767	MAPLE SHADE	NJ		07/20/2023	7.625	238,091		310,000
100115768	CAPE CORAL	FL		07/20/2023	6.990	238,794		335,000
100115769	BRADENTON	FL		07/20/2023	7.125	315,221		512,000
100115770	LAS VEGAS	NV		07/20/2023	6.624	301,976		415,000
100115771	FORT LAUDERDALE	FL		07/20/2023	6.625	337,922		500,000
100115772	PRESCOTT VALLEY	AZ		07/20/2023	7.625	303,315		395,000
100115773	HOMESTEAD	FL		07/20/2023	6.875	326,534		431,000
100115774	COLUMBIA	SC		07/20/2023	7.125	243,952		325,000
100115775	ALBUQUERQUE	NM		07/20/2023	7.125	626,961		825,000
100115776	SMITHVILLE	TN		07/20/2023	6.875	320,227		452,000
100115777	MALVERN	PA		07/20/2023	6.625	248,671		328,000
100115778	DALLAS	TX		07/20/2023	6.624	442,674		645,000
100115779	CAPTAIN COOK	HI		07/20/2023	7.625	277,462		370,000
100115780	MORENO VALLEY	CA		07/20/2023	7.250	340,084		450,000
100115781	FAYETTEVILLE	AR		07/20/2023	6.625	352,954		447,000
100115782	WAUWATOSA	WI		07/20/2023	7.625	262,649		350,000
100115783	NEW ALBANY	OH		07/20/2023	6.624	279,228		370,000
100115784	ROCKLIN	CA		07/20/2023	7.375	436,448		577,000
100115785	SHELTON	CT		07/20/2023	6.624	382,710		545,000
100115786	ANNA	TX		07/20/2023	6.624	285,629		385,000
100115787	STATEN ISLAND	NY		07/20/2023	6.500	580,759		780,000
100115788	PAYSON	AZ		07/20/2023	6.500	268,225		358,000
100115789	ORLANDO	FL		07/20/2023	7.625	435,632		545,000
100115790	MIDLOTHIAN	VA		07/20/2023	7.625	285,525		354,000
100115791	KODAK	TN		07/20/2023	7.625	259,517		555,000
100115792	ROGERS	AR		07/20/2023	7.500	289,964		384,000
100115793	WESTON	TX		07/20/2023	7.625	372,374		483,000
100115794	NORTH MYRTLE BEACH	SC		07/20/2023	7.625	509,895		640,000
100115795	PALM COAST	FL		07/20/2023	6.625	299,577		475,000
100115796	BRONX	NY		07/20/2023	7.000	604,889		800,000
100115797	NEW SMYRNA BEACH	FL		07/20/2023	7.000	626,590		880,500
100115798	DURHAM	NC		07/20/2023	6.500	301,923		402,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115799	MURRELLS INLET	SC		07/20/2023	7.500	303,608		455,000
100115800	LAKE ARROWHEAD	CA		07/20/2023	7.500	395,794		490,000
100115801	WINCHESTER	CA		07/20/2023	6.625	608,507		810,000
100115802	RENO	NV		07/20/2023	6.499	320,552		440,000
100115803	LOS ANGELES	CA		07/20/2023	7.375	431,395		580,000
100115804	RALEIGH	NC		07/20/2023	5.625	232,575		323,000
100115805	SOCIAL CIRCLE	GA		07/20/2023	7.500	284,676		378,500
100115806	OCEAN CITY	MD		07/20/2023	7.625	301,728		401,000
100115807	SURPRISE	AZ		07/20/2023	5.875	319,211		440,000
100115808	CENTRAL FALLS	RI		07/20/2023	7.500	389,332		520,000
100115809	DORAL	FL		07/20/2023	7.500	400,141		585,000
100115810	WESLEY CHAPEL	FL		07/20/2023	5.625	220,436		305,000
100115811	EVERETT	WA		07/20/2023	6.990	676,643		900,000
100115812	NOKOMIS	FL		07/20/2023	7.500	400,712		525,000
100115813	BELLEVILLE	NJ		07/20/2023	6.624	449,813		620,000
100115814	BIG BEAR LAKE	CA		07/20/2023	7.625	365,928		475,000
100115815	EL MONTE	CA		07/20/2023	7.250	871,765		1,150,000
100115816	MARATHON	FL		07/20/2023	7.500	422,011		587,500
100115817	SANTA ROSA BEACH	FL		07/20/2023	7.250	297,161		450,000
100115818	LONG BRANCH	NJ		07/20/2023	7.500	300,896		400,000
100115819	COCONUT CREEK	FL		07/20/2023	7.500	486,456		645,000
100115820	HOUSTON	TX		07/20/2023	7.625	268,893		350,000
100115821	ROSEMOUNT	MN		07/20/2023	6.000	255,346		465,000
100115822	COLUMBUS	OH		07/20/2023	6.875	453,109		645,000
100115823	BENTONVILLE	AR		07/20/2023	7.375	278,695		366,000
100115824	TUCSON	AZ		07/20/2023	7.625	302,603		375,000
100115825	NORTH MYRTLE BEACH	SC		07/20/2023	5.990	254,694		345,000
100115826	FREDERICKSBURG	TX		07/20/2023	6.375	1,035,757		1,402,000
100115827	RENO	NV		07/20/2023	7.375	302,322		400,000
100115828	GLENDALE	AZ		07/20/2023	7.125	238,982		335,000
100115829	SEATTLE	WA		07/20/2023	7.125	488,007		645,000
100115830	NORTH PORT	FL		07/20/2023	6.000	254,453		360,000
100115831	KISSIMMEE	FL		07/20/2023	7.125	235,441		309,000
100115832	SPOKANE VALLEY	WA		07/20/2023	6.125	323,653		445,000
100115833	SAINT AUGUSTINE	FL		07/20/2023	6.000	240,913		326,100
100115834	NORTH MYRTLE BEACH	SC		07/20/2023	7.625	501,417		660,000
100115835	DAVENPORT	FL		07/20/2023	6.875	267,907		360,000
100115836	RICHMOND HILL	GA		07/20/2023	4.990	253,286		360,000
100115837	FORT WORTH	TX		07/20/2023	5.750	249,492		350,000
100115838	GLASSBORO	NJ		07/20/2023	7.500	272,414		340,000
100115839	RIO RANCHO	NM		07/20/2023	5.250	253,680		350,000
100115840	CHESTERTOWN	MD		07/20/2023	5.250	235,506		330,000
100115841	FORT WORTH	TX		07/20/2023	6.000	284,051		370,000
100115842	DENTON	TX		07/20/2023	5.750	259,009		358,000
100115843	AZLE	TX		07/20/2023	5.750	234,450		320,000
100115844	FORT WORTH	TX		07/20/2023	5.990	254,340		350,000
100115845	BENTONVILLE	AR		07/20/2023	6.625	259,602		345,000
100115846	NEW MARKET	AL		07/20/2023	5.750	233,195		309,900
100115847	HIALEAH	FL		07/20/2023	7.125	343,748		475,000
100115848	ATLANTA	GA		07/20/2023	6.624	305,861		450,000
100115849	FORT COLLINS	CO		07/20/2023	7.125	232,964		305,000
100115850	ATLANTA	GA		07/20/2023	6.500	330,928		480,000
100115851	LAS VEGAS	NV		07/20/2023	6.875	385,719		552,000
100115852	BIG BEAR LAKE	CA		07/20/2023	7.125	287,198		380,000
100115853	TIGARD	OR		07/20/2023	7.625	472,360		585,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115854	GRAFTON	OH		07/20/2023	7.625	283,253		365,000
100115855	SARASOTA	FL		07/20/2023	6.125	396,926		537,000
100115856	RIO RANCHO	NM		07/20/2023	7.500	286,248		375,000
100115857	MIAMI	FL		07/20/2023	7.625	344,230		485,000
100115858	CHARLOTTE	NC		07/20/2023	7.625	235,091		351,000
100115859	AUBURN	GA		07/20/2023	7.375	256,723		332,000
100115860	POOLER	GA		07/20/2023	7.125	312,370		425,000
100115861	PUEBLO WEST	CO		07/20/2023	7.000	295,837		400,000
100115862	AURORA	IL		07/20/2023	7.375	253,500		320,000
100115863	NEWARK	NJ		07/20/2023	7.625	534,453		700,000
100115864	AUBREY	TX		07/20/2023	6.750	286,682		385,000
100115865	MANCHESTER	MO		07/20/2023	7.000	266,179		350,000
100115866	CHANDLER	AZ		07/20/2023	6.875	235,660		302,000
100115867	SULTAN	WA		07/20/2023	7.375	444,690		555,000
100115868	PORT RICHEY	FL		07/20/2023	6.875	249,131		332,000
100115869	MYRTLE BEACH	SC		07/20/2023	7.125	240,181		326,000
100115870	READING	PA		07/20/2023	7.625	246,927		305,000
100115871	BELTON	MO		07/20/2023	5.875	274,728		380,000
100115872	GORE	OK		07/20/2023	7.250	290,778		438,000
100115873	FORT MYERS	FL		07/20/2023	6.125	397,541		625,000
100115874	DURHAM	NC		07/20/2023	6.625	289,298		388,000
100115875	COLORADO SPRINGS	CO		07/20/2023	6.625	341,740		448,000
100115876	PHOENIX	AZ		07/20/2023	5.875	306,779		420,000
100115877	SEMINOLE	FL		07/20/2023	7.625	319,633		420,000
100115878	LEHI	UT		07/20/2023	6.000	301,952		409,000
100115879	OAK ISLAND	NC		07/20/2023	7.625	409,296		506,000
100115880	EATONTON	GA		07/20/2023	6.990	535,728		730,000
100115881	OAK ISLAND	NC		07/20/2023	7.375	341,499		515,000
100115882	DECATUR	GA		07/20/2023	6.499	281,672		405,000
100115883	HUTTO	TX		07/20/2023	6.375	239,154		342,000
100115884	ORLANDO	FL		07/20/2023	7.125	575,357		760,000
100115885	GREENVILLE	SC		07/20/2023	7.500	249,390		325,000
100115886	NEW ORLEANS	LA		07/20/2023	7.625	349,590		460,000
100115887	NORTH PORT	FL		07/20/2023	6.624	251,186		355,000
100115888	SAINT CLOUD	FL		07/20/2023	7.125	292,294		365,000
100115889	CORPUS CHRISTI	TX		07/20/2023	6.990	296,427		411,000
100115890	NORTH MIAMI BEACH	FL		07/20/2023	7.125	391,997		576,000
100115891	GREENSBORO	NC		07/20/2023	7.125	341,740		450,000
100115892	FAIR OAKS	CA		07/20/2023	7.125	493,351		660,000
100115893	KATY	TX		07/20/2023	6.990	348,512		469,000
100115894	CYPRESS	TX		07/20/2023	6.875	253,252		390,000
100115895	QUEEN CREEK	AZ		07/20/2023	5.000	328,706		470,000
100115896	FORT WORTH	TX		07/20/2023	7.625	302,582		462,000
100115897	BROOKLYN	NY		07/20/2023	6.990	621,171		930,000
100115898	KYLE	TX		07/20/2023	6.125	249,858		346,000
100115899	ELLIJAY	GA		07/20/2023	6.750	244,697		315,000
100115900	GLASSBORO	NJ		07/20/2023	6.375	242,268		327,000
100115901	SPRING HILL	TN		07/20/2023	6.750	315,628		432,000
100115902	WESLEY CHAPEL	FL		07/20/2023	7.625	354,188		459,000
100115903	HUTTO	TX		07/20/2023	7.500	276,221		363,000
100115904	SAN ANTONIO	TX		07/20/2023	7.625	254,280		340,000
100115905	MESQUITE	TX		07/20/2023	6.000	237,336		326,000
100115906	FORTH WORTH	TX		07/20/2023	5.750	240,305		328,000
100115907	CONROE	TX		07/20/2023	6.250	254,003		416,000
100115908	CARMICHAEL	CA		07/20/2023	7.625	487,574		660,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115909	ROSHARON	TX		07/20/2023	5.500	226,707		304,000
100115910	HUTTO	TX		07/20/2023	6.625	264,372		355,000
100115911	EL MONTE	CA		07/20/2023	7.500	963,003		1,340,000
100115912	EUGENE	OR		07/20/2023	7.500	428,019		575,000
100115913	SACRAMENTO	CA		07/20/2023	7.125	456,771		610,000
100115914	MIAMI	FL		07/20/2023	7.500	289,179		388,000
100115915	IRVINE	CA		07/20/2023	7.125	426,495		560,000
100115916	FLOWERY BRANCH	GA		07/20/2023	7.625	541,549		716,000
100115917	SPRING HILL	FL		07/20/2023	6.625	251,596		345,000
100115918	GAINESVILLE	FL		07/20/2023	6.875	256,404		325,000
100115919	WINTHROP	MA		07/20/2023	7.500	570,389		760,000
100115920	LINCOLN	RI		07/20/2023	7.500	323,462		450,000
100115921	WASHINGTON	DC		07/20/2023	7.250	348,981		530,000
100115922	TEMPE	AZ		07/20/2023	6.499	236,126		315,000
100115923	SEMINOLE	FL		07/20/2023	7.500	437,514		578,000
100115924	NAPLES	FL		07/20/2023	7.500	346,398		465,000
100115925	GOODYEAR	AZ		07/20/2023	7.125	388,286		585,000
100115926	FLORIDA CITY	FL		07/20/2023	6.990	362,336		455,000
100115927	AURORA	CO		07/20/2023	7.625	245,328		320,000
100115928	ELK GROVE VILLAGE	IL		07/20/2023	7.125	318,953		420,000
100115929	PHOENIX	AZ		07/20/2023	6.499	257,683		410,000
100115930	LEWISVILLE	TX		07/20/2023	7.125	324,015		454,000
100115931	ROCKVILLE	MD		07/20/2023	6.875	422,733		575,000
100115932	EXPORT	PA		07/20/2023	7.625	367,909		490,000
100115933	REEDVILLE	VA		07/20/2023	7.125	357,060		470,000
100115934	OVIEDO	FL		07/20/2023	6.500	321,546		429,000
100115935	CAPE CORAL	FL		07/20/2023	6.625	267,113		370,000
100115936	HENDERSON	NV		07/20/2023	6.625	548,022		695,000
100115937	NASHVILLE	TN		07/20/2023	7.250	534,206		735,000
100115938	GARNET VALLEY	PA		07/20/2023	6.990	344,597		465,000
100115939	SURFSIDE BEACH	SC		07/20/2023	7.625	729,441		965,000
100115940	SEVIERVILLE	TN		07/20/2023	7.500	523,733		690,000
100115941	JACKSONVILLE	FL		07/20/2023	7.625	306,782		418,000
100115942	FORT WALTON BEACH	FL		07/20/2023	7.125	249,595		320,000
100115943	PORT CHARLOTTE	FL		07/20/2023	6.625	261,838		376,000
100115944	HIALEAH	FL		07/20/2023	7.125	391,058		515,000
100115945	BOTHELL	WA		07/20/2023	7.000	679,571		900,000
100115946	MADISON	TN		07/20/2023	6.875	313,454		415,000
100115947	BUFORD	GA		07/20/2023	5.250	233,619		368,000
100115948	METAIRIE	LA		07/20/2023	6.125	332,960		454,000
100115949	WALLINGTON	NJ		07/20/2023	7.125	456,193		610,000
100115950	HILTON HEAD ISLAND	SC		07/20/2023	6.990	256,733		340,000
100115951	KINGSLAND	TX		07/20/2023	6.624	360,802		485,000
100115952	BUDD LAKE	NJ		07/20/2023	7.625	355,054		445,000
100115953	WAREHAM	MA		07/20/2023	7.625	320,276		420,000
100115954	YREKA	CA		07/20/2023	7.625	251,392		309,000
100115955	LAS VEGAS	NV		07/20/2023	7.625	305,914		402,000
100115956	SURPRISE	AZ		07/20/2023	5.500	324,380		452,000
100115957	ROSWELL	GA		07/20/2023	7.625	490,996		645,000
100115958	BAYONNE	NJ		07/20/2023	7.500	516,088		685,000
100115959	ARLINGTON	TX		07/20/2023	6.625	293,484		393,500
100115960	WESTFIELD	IN		07/20/2023	6.625	243,138		329,000
100115961	SALISBURY	MD		07/20/2023	6.625	351,416		549,000
100115962	LITTLEROCK	CA		07/20/2023	7.625	418,363		550,000
100115963	GARLAND	TX		07/20/2023	7.625	250,634		350,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115964	LELAND	NC		07/20/2023	7.625	250,371		311,000
100115965	LILBURN	GA		07/20/2023	6.990	270,111		400,000
100115966	BILLINGS	MT		07/20/2023	6.500	276,871		382,000
100115967	BEAUMONT	CA		07/20/2023	6.625	292,638		472,000
100115968	SEASIDE HEIGHTS	NJ		07/20/2023	7.375	274,850		360,000
100115969	WESLEY CHAPEL	FL		07/20/2023	7.625	471,518		617,500
100115970	RALEIGH	NC		07/20/2023	6.875	385,174		510,000
100115971	MARIETTA	GA		07/20/2023	6.500	244,608		343,000
100115972	SHOREWOOD	MN		07/20/2023	6.624	271,970		386,000
100115973	TULLAHOMA	TN		07/20/2023	7.625	379,367		591,000
100115974	LAMOINE	ME		07/20/2023	7.500	365,301		498,000
100115975	HUTTO	TX		07/20/2023	6.625	238,060		320,000
100115976	BEAUFORT	SC		07/20/2023	7.500	251,523		326,000
100115977	CLEMSON	SC		07/20/2023	7.625	380,493		498,000
100115978	UPLAND	CA		07/20/2023	7.625	493,060		649,000
100115979	AUSTIN	TX		07/20/2023	7.375	606,639		810,000
100115980	ORLANDO	FL		07/20/2023	7.375	287,356		380,000
100115981	REDLANDS	CA		07/20/2023	7.625	302,186		470,000
100115982	LAKE LOTAWANA	MO		07/20/2023	6.990	260,349		354,000
100115983	DELTONA	FL		07/20/2023	7.375	247,700		308,000
100115984	MELISSA	TX		07/20/2023	7.625	292,453		385,000
100115985	CHATTANOOGA	TN		07/20/2023	7.625	258,843		321,000
100115986	BENBROOK	TX		07/20/2023	7.625	236,296		305,000
100115987	AUSTIN	TX		07/20/2023	7.125	502,974		660,000
100115988	AUSTIN	TX		07/20/2023	7.625	473,260		625,000
100115989	RICHMOND	VA		07/20/2023	7.625	241,840		286,500
100115990	OLNEY	MD		07/20/2023	6.990	410,563		540,000
100115991	KISSIMMEE	FL		07/20/2023	6.624	542,721		726,000
100115992	KISSIMMEE	FL		07/20/2023	5.750	235,189		320,000
100115993	WESTAMPTON	NJ		07/20/2023	7.625	262,820		348,000
100115994	HOUSTON	TX		07/20/2023	7.125	329,962		440,000
100115995	KENNEWICK	WA		07/20/2023	7.375	241,717		318,000
100115996	CAPE CORAL	FL		07/20/2023	7.000	362,718		461,000
100115997	ROCKWALL	TX		07/20/2023	7.625	247,387		313,000
100115998	ROSHARON	TX		07/20/2023	5.250	232,877		330,000
100115999	TEMPE	AZ		07/20/2023	7.625	278,845		365,000
100116000	SARATOGA SPRINGS	UT		07/20/2023	5.625	227,021		328,000
100116001	KISSIMMEE	FL		07/20/2023	7.125	535,592		670,000
100116002	LEONIA	NJ		07/20/2023	7.125	619,607		820,000
100116003	CAPE CORAL	FL		07/20/2023	7.375	237,603		310,000
100116004	COARSEGOLD	CA		07/20/2023	6.750	302,511		445,000
100116005	RENO	NV		07/20/2023	7.500	325,472		458,000
100116006	NASHVILLE	TN		07/20/2023	7.125	690,546		870,000
100116007	FAIRHOPE	AL		07/20/2023	7.375	252,623		330,000
100116008	VISTA	CA		07/20/2023	7.500	307,607		800,000
100116009	SACRAMENTO	CA		07/20/2023	7.625	275,195		340,000
100116010	FORT WORTH	TX		07/20/2023	6.625	235,715		318,000
100116011	LEXINGTON PARK	MD		07/20/2023	7.625	229,564		321,000
100116012	OWINGS MILLS	MD		07/20/2023	7.375	255,729		332,000
100116013	SUGAR LAND	TX		07/20/2023	6.375	276,538		370,000
100116014	BEND	OR		07/20/2023	7.125	583,782		730,000
100116015	BLOOMINGTON	MN		07/20/2023	7.500	386,929		480,000
100116016	AUSTIN	TX		07/20/2023	7.500	442,441		578,000
100116017	SUWANEE	GA		07/20/2023	6.625	358,697		478,000
100116018	TAMPA	FL		07/20/2023	6.990	273,658		360,000

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100116019	HILLSBORO	OR		07/20/2023	6.625	261,955		480,000
100116020	SAINT LOUIS	MO		07/20/2023	7.625	236,431		324,000
100116021	BRASELTON	GA		07/20/2023	6.490	275,068		400,000
100116022	NASHVILLE	GA		07/20/2023	6.990	273,335		346,000
100116023	FAIR LAWN	NJ		07/20/2023	7.625	303,541		405,000
100116024	CELEBRATION	FL		07/20/2023	6.125	215,225		440,000
100116025	KISSIMMEE	FL		07/20/2023	11.875	254,873		528,000
100116026	NAPLES	FL		07/20/2023	6.525	188,662		538,000
100116027	MIAMI BEACH	FL		07/20/2023	6.500	97,745		190,000
100116028	ST. PETERSBURG	FL		07/20/2023	7.125	175,594		347,000
100116029	ORLANDO	FL		07/20/2023	7.500	151,258		330,000
100116030	THOUSAND OAKS	CA		07/20/2023	8.375	709,016		1,185,000
100116031	CHARLOTTE	NC		07/20/2023	6.750	269,870		370,000
100116032	DOWNEY	CA		07/20/2023	6.000	182,769		850,000
100116037	NORTH MYRTLE BEACH	SC		07/20/2023	5.500	396,508		745,000
100116039	LONG BEACH	CA		07/20/2023	10.500	427,271		700,000
100116040	MERCED	CA		07/20/2023	10.584	358,103		509,900
100116041	PORTERVILLE	CA		07/20/2023	11.000	114,571		210,000
100116044	DELTONA	FL		07/20/2023	10.750	252,226		318,000
100116045	SYLMAR	CA		07/20/2023	10.750	994,575		1,000,000
100116048	SANDY SPRINGS	GA		07/20/2023	9.625	567,056		698,000
100116049	INCLINE VILLAGE	NV		07/20/2023	9.000	727,276		808,000
100116050	HALLANDALE BEACH	FL		07/20/2023	7.490	331,473		475,000
100116051	RENO	NV		07/20/2023	7.125	998,456		1,300,000
100116052	JACKSONVILLE	FL		07/20/2023	7.209	731,424		865,000
100116053	PALMDALE	CA		07/20/2023	7.875	447,032		565,000
100116055	REDINGTON BEACH	FL		07/20/2023	7.375	402,340		870,000
100116056	MILWAUKEE	WI		07/20/2023	10.125	149,117		205,000
100116057	LAS VEGAS	NV		07/20/2023	8.125	310,221		290,000
100116058	GULF SHORES	AL		07/20/2023	9.250	361,401		440,000
100116059	WEST ALLIS	WI		07/20/2023	10.990	104,411		175,000
100116061	THE VILLAGES	FL		07/20/2023	7.375	275,260		375,000
100116062	MIRAMAR	FL		07/20/2023	10.125	645,109		830,000
100116063	OJAI	CA		07/20/2023	7.000	423,809		675,000
100116064	NORWALK	CT		07/20/2023	7.865	357,396		455,000
100116065	BEAVERTON	OR		07/20/2023	8.417	1,149,360		1,375,000
100116066	RAMSEY	NJ		07/20/2023	9.875	247,685		275,000
100116067	MARYSVILLE	WA		07/20/2023	7.115	291,393		540,000
100116068	LAUDERHILL	FL		07/20/2023	8.125	100,706		133,000
100116069	SPARKS	NV		07/20/2023	6.875	354,848		450,000
100116070	PEARLAND	TX		07/20/2023	10.875	352,958		428,000
100116071	UPLAND	CA		07/20/2023	7.250	1,430,594		1,700,000
100116072	PASADENA	CA		07/20/2023	3.500	668,627		2,000,000
100116073	MIAMI GARDENS	FL		07/20/2023	8.625	306,429		410,000
100116074	IRVINE	CA		07/20/2023	3.500	1,245,249		2,248,000
100116075	BOULDER	CO		07/20/2023	6.750	258,761		462,275
100116076	(SHADOW HILLS AREA)LOS ANGELES	CA		07/20/2023	3.865	670,949		1,275,000
100116077	AMERICAN CANYON	CA		07/20/2023	10.750	636,645		917,000
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023	5.375	582,113		730,000
100116079	EDGARTOWN	MA		07/20/2023	4.750	229,330		2,175,000
100116080	ROYSE CITY	TX		07/20/2023	4.500	192,893		375,000
100116081	SAN JOSE	CA		07/20/2023	4.125	810,182		1,205,000
100116082	ORLANDO	FL		07/20/2023	4.000	433,964		1,100,000
100116083	THORNTON	CO		07/20/2023	5.500	212,038		585,500
100116084	TARZANA AREA LOS ANGELES	CA		07/20/2023	5.500	1,117,508		1,920,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116085	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	4.750	209,581		820,000
100116086	MOUNTAIN VIEW	CA		07/20/2023	4.625	1,064,771		1,858,000
100116087	COMPTON	CA		07/20/2023	4.375	273,045		640,000
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023	5.625	442,547		775,000
100116089	SAN PABLO	CA		07/20/2023	4.125	432,060		1,300,000
100116090	GEORGETOWN	TX		07/20/2023	4.750	219,494		380,000
100116091	SAN DIEGO	CA		07/20/2023	4.875	1,368,630		2,750,000
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023	4.625	205,333		750,000
100116093	(LA JOLLA AREA) SAN DIEGO	CA		07/20/2023	5.000	1,632,269		2,400,000
100116094	DALY CITY	CA		07/20/2023	4.000	689,404		1,210,000
100116095	SAN BERNARDINO	CA		07/20/2023	4.875	360,332		652,000
100116096	KATY	TX		07/20/2023	4.750	216,137		365,000
100116098	ANAHEIM	CA		07/20/2023	4.750	537,028		990,000
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.750	507,778		1,450,000
100116100	FORNEY	TX		07/20/2023	4.875	158,488		315,000
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023	5.000	2,183,026		3,010,000
100116102	FORNEY	TX		07/20/2023	4.875	151,185		310,000
100116103	FORNEY	TX		07/20/2023	4.875	148,673		299,000
100116104	LANCASTER	CA		07/20/2023	5.000	475,614		684,000
100116105	GLENDALE	CA		07/20/2023	5.000	416,497		665,000
100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023	5.250	238,041		486,000
100116107	ELK GROVE	CA		07/20/2023	5.000	526,273		860,000
100116108	KATY	TX		07/20/2023	4.375	216,508		360,000
100116109	PHILADELPHIA	PA		07/20/2023	5.375	181,363		238,000
100116110	GRANADA HILLS	CA		07/20/2023	4.750	742,580		1,213,000
100116111	(NORTH HOLLYWOOD AREA) LOS ANG	CA		07/20/2023	5.000	476,848		785,000
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023	4.750	1,117,091		900,000
100116113	TEMECULA	CA		07/20/2023	5.500	602,308		1,200,000
100116114	(NORTH HOLLYWOOD AREA) LOS AN	CA		07/20/2023	5.375	835,479		1,350,000
100116115	ORLANDO	FL		07/20/2023	4.875	303,445		550,000
100116116	CYPRESS	CA		07/20/2023	4.500	281,799		803,000
100116117	SAN FRANCISCO	CA		07/20/2023	4.875	809,674		2,207,000
100116118	HUNTINGTON BEACH	CA		07/20/2023	5.250	979,453		1,430,000
100116119	HERRIMAN	UT		07/20/2023	5.250	273,254		525,000
100116120	LAREDO	TX		07/20/2023	5.000	230,937		390,000
100116121	ALHAMBRA	CA		07/20/2023	5.125	208,829		725,000
100116122	HAMPTON	VA		07/20/2023	4.750	197,918		350,000
100116123	LOS ANGELES	CA		07/20/2023	4.500	732,073		1,350,000
100116124	MIAMI	FL		07/20/2023	5.000	377,996		623,000
100116125	ELGIN	IL		07/20/2023	5.500	369,300		615,000
100116126	ENCINO	CA		07/20/2023	5.500	1,396,245		7,900,000
100116127	SAN FRANCISCO	CA		07/20/2023	5.000	414,246		1,398,000
100116128	GLENDALE	CA		07/20/2023	5.375	161,572		600,000
100116129	MADERA	CA		07/20/2023	5.500	108,772		300,000
100116131	SAN FRANCISCO	CA		07/20/2023	5.000	572,958		880,000
100116132	HOUSTON	TX		07/20/2023	5.375	184,429		335,000
100116133	GARDEN GROVE	CA		07/20/2023	5.500	608,076		1,000,000
100116134	TRACY	CA		07/20/2023	5.125	507,784		895,000
100116135	DOWNEY	CA		07/20/2023	5.375	1,292,173		1,925,000
100116136	FRAZIER PARK AREA	CA		07/20/2023	5.375	311,307		555,000
100116137	PICO RIVERA	CA		07/20/2023	5.000	337,282		720,000
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023	4.750	669,900		1,460,000
100116139	FISHERS	IN		07/20/2023	5.500	245,898		380,000
100116140	ORLANDO	FL		07/20/2023	5.000	183,014		335,000
100116141	MONTEREY PARK	CA		07/20/2023	5.000	327,766		1,325,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116142	CLARKSBURG	MD		07/20/2023	5.250	355,439		540,000
100116143	SAN FRANCISCO	CA		07/20/2023	5.000	1,774,523		3,602,000
100116144	DALY CITY	CA		07/20/2023	5.375	857,069		1,585,000
100116145	ALACHUA	FL		07/20/2023	5.500	153,300		292,000
100116146	SAN JOSE	CA		07/20/2023	5.250	765,245		1,347,000
100116147	LA CANADA FLINTRIDGE	CA		07/20/2023	5.500	930,537		4,200,000
100116148	SAN FRANCISCO	CA		07/20/2023	5.125	427,636		1,499,000
100116149	HOUSTON	TX		07/20/2023	5.250	221,846		351,000
100116150	BURBANK	CA		07/20/2023	5.375	910,110		1,710,000
100116151	SUNLAND	CA		07/20/2023	5.625	826,981		1,525,000
100116152	WILDOMAR	CA		07/20/2023	5.625	370,832		650,000
100116153	FLORENCE	SC		07/20/2023	5.375	159,863		390,000
100116154	SAN LORENZO	CA		07/20/2023	5.375	506,850		730,000
100116155	WINTER GARDEN	FL		07/20/2023	5.625	333,623		673,000
100116156	WESTMINSTER	CA		07/20/2023	4.750	977,713		831,000
100116157	LAWRENCEVILLE	GA		07/20/2023	5.625	246,842		415,000
100116158	TOTOWA	NJ		07/20/2023	5.125	276,828		640,000
100116159	EMERSON	NJ		07/20/2023	5.625	352,694		699,000
100116161	RIDGEFIELD	NJ		07/20/2023	5.250	460,788		800,000
100116162	LAWRENCEVILLE	GA		07/20/2023	4.125	161,836		295,000
100116163	RIVERSIDE	CA		07/20/2023	3.500	208,512		683,000
100116164	(HOLLYWOOD AREA) LOS ANGELES	CA		07/20/2023	4.500	643,006		1,250,000
100116168	ST. GEORGE	UT		07/20/2023	3.875	208,811		525,000
100116170	MORENO VALLEY	CA		07/20/2023	4.500	182,395		537,900
100116171	JURUPA VALLEY	CA		07/20/2023	4.875	362,255		670,000
100116172	MARSHFIELD	WI		07/20/2023	6.575	58,453		82,000
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023	4.875	460,566		750,000
100116174	HAYWARD	CA		07/20/2023	3.750	320,324		634,000
100116175	SALT LAKE CITY	UT		07/20/2023	5.500	363,323		710,000
100116176	FORT PIERCE	FL		07/20/2023	5.625	161,418		350,000
100116177	DIAMOND BAR (WALNUT AREA)	CA		07/20/2023	6.125	429,194		1,000,000
100116179	ELK GROVE	CA		07/20/2023	3.990	288,138		645,000
100116180	SPRING VALLEY	CA		07/20/2023	6.375	280,214		470,000
100116181	MORENO VALLEY	CA		07/20/2023	3.990	135,334		465,000
100116182	MIAMI BEACH	FL		07/20/2023	4.750	424,591		987,000
100116183	CHICAGO	IL		07/20/2023	3.875	154,887		369,000
100116184	WOODBRIDGE	NJ		07/20/2023	4.500	197,575		380,000
100116185	TAYLORSVILLE	UT		07/20/2023	4.500	248,315		500,000
100116186	ELLENWOOD	GA		07/20/2023	3.990	163,811		350,000
100116187	FLORIDA CITY	FL		07/20/2023	5.000	170,822		425,000
100116188	LOS BANOS	CA		07/20/2023	3.990	173,616		385,000
100116189	SACRAMENTO	CA		07/20/2023	3.990	102,465		350,000
100116190	INDIO	CA		07/20/2023	4.990	347,206		699,000
100116192	ANTIOCH	CA		07/20/2023	3.875	187,060		655,000
100116193	HEBER	UT		07/20/2023	3.990	115,324		418,000
100116194	HAMPTON BAYS	NY		07/20/2023	4.375	522,397		869,000
100116195	SEABROOK	TX		07/20/2023	4.500	106,727		200,000
100116197	HAINES CITY	FL		07/20/2023	5.250	19,256		304,000
100116198	JACKSONVILLE BEACH	FL		07/20/2023	4.750	243,439		580,000
100116199	RIDGEWOOD	NY		07/20/2023	5.250	815,032		1,300,000
100116200	BROOKLYN	NY		07/20/2023	4.250	579,468		1,689,000
100116201	BEVERLY HILLS	CA		07/20/2023	3.625	506,495		1,225,000
100116202	DELTONA	FL		07/20/2023	4.750	104,468		217,000
100116203	MESA	AZ		07/20/2023	5.125	133,144		220,000
100116204	LAGUNA BEACH	CA		07/20/2023	4.375	1,754,044		3,800,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116206	BROOKLYN	NY		07/20/2023	4.250	357,214		880,000
100116207	KISSIMMEE	FL		07/20/2023	4.500	185,051		393,000
100116208	LOS ANGELES	CA		07/20/2023	4.375	1,220,193		1,315,000
100116210	CLIFTON HEIGHTS	PA		07/20/2023	5.875	89,761		176,000
100116211	PLYMOUTH	MI		07/20/2023	5.625	555,811		1,900,000
100116212	BROOKLYN	NY		07/20/2023	4.125	1,287,986		1,311,000
100116213	WOODBURY	NY		07/20/2023	4.375	879,600		1,100,000
100116214	ORANGE PARK	FL		07/20/2023	4.750	141,245		350,000
100116215	AUBURN	AL		07/20/2023	5.500	121,169		255,500
100116216	HOUSTON	TX		07/20/2023	5.500	172,140		280,000
100116218	LINDENHURST	NY		07/20/2023	5.125	289,096		450,000
100116219	WEST HARTFORD	CT		07/20/2023	4.500	175,453		425,000
100116220	BOCA RATON	FL		07/20/2023	4.250	372,779		680,000
100116222	WEST CHICAGO	IL		07/20/2023	4.875	235,596		650,000
100116224	LOS ANGELES	CA		07/20/2023	4.375	504,724		870,000
100116225	EUSTIS	FL		07/20/2023	5.125	146,998		215,000
100116226	PEORIA	AZ		07/20/2023	4.250	270,535		462,000
100116227	PATERSON	NJ		07/20/2023	6.125	230,712		360,000
100116228	ST ALBANS	NY		07/20/2023	4.500	423,180		751,000
100116229	VERO BEACH	FL		07/20/2023	6.375	265,482		425,000
100116230	BAKERSFIELD	CA		07/20/2023	4.250	153,722		283,500
100116231	SUFFOLK	VA		07/20/2023	6.625	125,801		270,000
100116232	LAKE WORTH	FL		07/20/2023	4.500	300,860		545,000
100116233	NEWARK	NJ		07/20/2023	7.250	310,182		660,000
100116234	RIVERSIDE	CA		07/20/2023	4.375	262,654		548,000
100116235	PORTSMOUTH	VA		07/20/2023	4.500	80,079		177,000
100116236	ROYAL PALM BEACH	FL		07/20/2023	4.490	219,569		395,000
100116237	HERRIMAN	UT		07/20/2023	6.750	506,211		725,000
100116238	PANAMA CITY BEACH	FL		07/20/2023	5.375	604,457		1,318,000
100116239	SPOTSWOOD	NJ		07/20/2023	4.750	76,344		160,000
100116240	MARKHAM	IL		07/20/2023	4.625	83,022		95,000
100116241	ATLANTIC CITY	NJ		07/20/2023	6.750	116,209		165,000
100116242	PANAMA CITY BEACH	FL		07/20/2023	6.500	372,420		528,000
100116243	KEY LARGO	FL		07/20/2023	4.990	153,973		650,000
100116244	SHORELINE	WA		07/20/2023	4.375	409,942		750,000
100116245	EL CAJON	CA		07/20/2023	4.750	445,597		774,000
100116246	EASTON	PA		07/20/2023	5.990	252,666		315,000
100116247	STUART	FL		07/20/2023	4.990	2,053,071		2,800,000
100116248	CHICAGO	IL		07/20/2023	7.125	171,765		400,000
100116249	DECATUR	GA		07/20/2023	5.500	87,514		185,000
100116250	AUGUSTA	GA		07/20/2023	4.500	99,485		190,000
100116251	WEST PALM BEACH	FL		07/20/2023	4.375	350,243		730,000
100116252	WINTER PARK	FL		07/20/2023	5.125	112,785		190,000
100116253	DAVENPORT	FL		07/20/2023	4.750	255,211		673,000
100116254	HICKORY	NC		07/20/2023	5.125	166,547		233,900
100116255	BISCAYNE PARK	FL		07/20/2023	5.250	488,466		925,000
100116256	CLIFTON HEIGHTS	PA		07/20/2023	5.490	134,245		215,000
100116257	MIAMI	FL		07/20/2023	5.250	382,205		730,000
100116258	EAST ORANGE	NJ		07/20/2023	5.500	277,047		340,000
100116260	HONEOYE FALLS	NY		07/20/2023	4.500	224,824		395,000
100116261	SILVER SPRING	MD		07/20/2023	4.990	267,395		580,000
100116262	STATEN ISLAND	NY		07/20/2023	7.160	496,666		451,000
100116263	SIMI VALLEY AREA	CA		07/20/2023	4.990	771,473		1,320,000
100116264	MT. PLEASANT	MI		07/20/2023	6.250	97,258		174,500
100116265	STATEN ISLAND	NY		07/20/2023	7.510	455,295		633,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116266	MIAMI	FL		07/20/2023	5.625	114,213		410,000
100116267	MONROE	LA		07/20/2023	6.125	98,150		125,000
100116268	ORLANDO	FL		07/20/2023	5.625	72,450		220,000
100116269	EUCLID	OH		07/20/2023	7.250	70,324		105,000
100116270	PITTSBURGH	PA		07/20/2023	7.250	124,767		165,000
100116271	BRONX	NY		07/20/2023	7.350	127,847		752,000
100116272	NEWARK	NJ		07/20/2023	6.875	161,168		320,000
100116273	DENISON	TX		07/20/2023	5.625	177,220		400,000
100116274	HOPWOOD	PA		07/20/2023	7.000	101,283		105,000
100116275	KISSIMMEE	FL		07/20/2023	11.375	254,297		540,000
100116276	RENSSELAER	NY		07/20/2023	6.625	147,077		260,000
100116277	DAVENPORT	FL		07/20/2023	11.125	320,174		688,000
100116278	STONE MOUNTAIN	GA		07/20/2023	7.750	84,934		220,000
100116279	KISSIMMEE	FL		07/20/2023	11.125	423,927		960,000
100116280	KISSIMMEE	FL		07/20/2023	11.625	264,835		635,000
100116281	WALDORF	MD		07/20/2023	7.750	166,684		357,000
100116282	KISSIMMEE	FL		07/20/2023	12.125	218,970		450,000
100116283	CHAMPIONS GATE	FL		07/20/2023	5.375	238,482		540,000
100116284	ORLANDO	FL		07/20/2023	11.750	243,948		575,000
100116285	SUNNY ISLES BEACH	FL		07/20/2023	7.500	111,173		204,500
100116286	LARGO	FL		07/20/2023	4.875	209,502		304,000
100116287	MIRAMAR	FL		07/20/2023	6.775	161,005		342,000
100116288	FOLSOM	CA		07/20/2023	4.375	809,910		1,330,000
100116289	KISSIMMEE	FL		07/20/2023	3.875	450,968		988,000
100116290	ONTARIO	CA		07/20/2023	4.125	554,676		940,000
100116291	SIMI VALLEY	CA		07/20/2023	3.125	272,944		625,000
100116292	HOUSTON	TX		07/20/2023	5.125	252,310		415,000
100116293	EL CAJON	CA		07/20/2023	5.000	487,088		1,018,000
100116294	ADELANTO	CA		07/20/2023	3.625	166,351		397,000
100116295	TUCSON	AZ		07/20/2023	3.375	181,363		375,000
100116296	ANTIOCH	CA		07/20/2023	4.250	464,403		770,000
100116297	RIVERTON	UT		07/20/2023	4.625	401,024		493,000
100116298	SALT LAKE CITY	UT		07/20/2023	3.625	195,155		675,000
100116299	SUGAR LAND	TX		07/20/2023	3.625	139,257		235,000
100116300	ROSEMEAD	CA		07/20/2023	3.750	658,906		1,490,000
100116301	MISSOURI CITY	TX		07/20/2023	3.875	193,392		360,000
100116302	WOODBRIDGE	NJ		07/20/2023	4.250	148,732		225,000
100116303	CORONA	CA		07/20/2023	4.750	570,368		891,000
100116304	BROOKLYN	NY		07/20/2023	3.750	239,011		1,600,000
100116305	BENJAMIN	UT		07/20/2023	4.500	550,336		850,000
100116306	PALMDALE	CA		07/20/2023	5.250	484,813		599,000
100116307	SYOSSET	NY		07/20/2023	3.625	238,788		815,000
100116308	FLUSHING	NY		07/20/2023	4.500	283,786		615,000
100116309	HOWARD BEACH	NY		07/20/2023	3.750	322,852		835,000
100116310	WOODHAVEN	NY		07/20/2023	3.750	230,777		670,000
100116311	BAYSIDE	NY		07/20/2023	3.375	391,369		1,490,000
100116312	STATEN ISLAND	NY		07/20/2023	4.000	264,830		700,000
100116313	BROOKLYN	NY		07/20/2023	3.875	427,167		990,000
100116314	BROOKLYN	NY		07/20/2023	4.375	663,558		1,500,000
100116315	BROOKLYN	NY		07/20/2023	3.500	659,983		1,500,000
100116316	LITTLE NECK	NY		07/20/2023	4.250	390,175		915,000
100116317	BELLMORE	NY		07/20/2023	3.750	270,370		630,000
100116318	NEW HYDE PARK	NY		07/20/2023	3.875	316,924		1,074,000
100116319	FLUSHING	NY		07/20/2023	3.750	320,616		1,370,000
100116320	BROOKLYN	NY		07/20/2023	4.000	591,773		1,410,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116321	STATEN ISLAND	NY		07/20/2023	4.125	382,413		715,000
100116322	MOUNT LAUREL	NJ		07/20/2023	4.750	126,759		340,000
100116323	STATEN ISLAND	NY		07/20/2023	3.875	343,405		640,000
100116324	STATEN ISLAND	NY		07/20/2023	4.125	357,608		659,000
100116325	FRANKLIN SQUARE	NY		07/20/2023	3.875	305,669		670,000
100116326	STATEN ISLAND	NY		07/20/2023	5.000	491,159		810,000
100116327	ARCADIA	CA		07/20/2023	3.875	525,703		975,000
100116328	THOUSAND OAKS	CA		07/20/2023	3.625	550,022		1,110,000
100116329	LONGVIEW	WA		07/20/2023	4.225	181,418		355,000
100116330	INDIANAPOLIS	IN		07/20/2023	4.700	109,235		125,000
100116331	SCOTTSDALE	AZ		07/20/2023	4.525	710,224		1,550,000
100116332	ENGLEWOOD	CO		07/20/2023	4.300	302,168		685,000
100116333	PACIFIC BEACH	WA		07/20/2023	4.175	243,289		555,000
100116334	HUNTER	NY		07/20/2023	5.125	345,663		880,000
100116335	BAYTOWN	TX		07/20/2023	5.150	135,758		191,000
100116336	OAKHURST	CA		07/20/2023	4.875	549,000		920,000
100116337	SEVIERVILLE	TN		07/20/2023	5.375	664,173		965,750
100116338	LOS ANGELES	CA		07/20/2023	4.625	544,919		860,000
100116339	VISALIA	CA		07/20/2023	5.475	253,497		450,000
100116341	SOUTH PADRE ISLAND	TX		07/20/2023	5.075	317,860		545,000
100116342	SOUTH PADRE ISLAND	TX		07/20/2023	5.075	315,311		545,000
100116343	BROKEN BOW	OK		07/20/2023	5.025	482,079		835,000
100116344	DENVER	NC		07/20/2023	5.525	858,314		1,452,000
100116346	LEANDER	TX		07/20/2023	4.425	180,144		354,945
100116347	BROKEN BOW	OK		07/20/2023	4.975	776,025		1,050,000
100116348	KAHUKU	HI		07/20/2023	5.325	540,452		944,000
100116349	CHARLOTTE	NC		07/20/2023	3.875	264,471		510,000
100116350	DULUTH	GA		07/20/2023	5.125	322,687		535,000
100116351	TUSTIN	CA		07/20/2023	4.500	337,143		960,000
100116352	WINTER GARDEN	FL		07/20/2023	3.875	271,930		460,000
100116353	GALT	CA		07/20/2023	5.500	346,421		428,450
100116354	GAITHERSBURG	MD		07/20/2023	6.125	221,620		375,000
100116355	PALISADES PARK	NJ		07/20/2023	4.500	585,981		1,050,000
100116356	SAN FRANCISCO	CA		07/20/2023	4.875	807,092		1,470,000
100116357	BIG BEAR LAKE	CA		07/20/2023	4.500	274,137		395,000
100116358	LA PUENTE	CA		07/20/2023	3.500	248,291		645,000
100116359	WESLEY CHAPEL	FL		07/20/2023	3.500	191,897		459,942
100116360	(BURBANK AREA) LOS ANGELES	CA		07/20/2023	5.250	1,005,337		1,150,000
100116361	SAN FRANCISCO	CA		07/20/2023	3.375	873,296		1,400,000
100116362	REDWOOD CITY	CA		07/20/2023	3.500	384,109		920,000
100116363	SMITHFIELD	NC		07/20/2023	5.750	133,449		193,000
100116364	SAN FRANCISCO	CA		07/20/2023	3.625	264,455		1,030,000
100116365	PLYMOUTH	PA		07/20/2023	5.750	135,272		157,500
100116367	HOUSTON	TX		07/20/2023	6.125	80,532		107,000
100116368	TEMECULA	CA		07/20/2023	5.750	616,378		675,000
100116369	EAST CLEVELAND	OH		07/20/2023	7.500	74,807		94,000
100116370	TOBYHANNA	PA		07/20/2023	5.625	136,288		252,000
100116372	ALBRIGHTSVILLE	PA		07/20/2023	5.625	197,545		301,000
100116373	PLANT CITY	FL		07/20/2023	5.750	112,797		220,000
100116374	WHITE HAVEN	PA		07/20/2023	6.250	641,350		800,000
100116375	RONKONKOMA	NY		07/20/2023	5.375	357,145		549,000
100116376	LUTZ	FL		07/20/2023	5.500	278,717		485,000
100116377	JACKSONVILLE	FL		07/20/2023	5.875	112,860		195,000
100116378	SEBRING	FL		07/20/2023	6.250	143,781		195,000
100116380	MOORE	OK		07/20/2023	6.000	118,898		175,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116381	WESTERLY	RI		07/20/2023	7.625	340,711		405,000
100116382	DOLTON	IL		07/20/2023	7.500	102,360		122,000
100116383	MIAMI	FL		07/20/2023	6.875	380,471		463,000
100116384	HEWLETT NECK	NY		07/20/2023	6.750	1,656,479		2,955,000
100116385	SOMERDALE	NJ		07/20/2023	5.625	130,901		240,000
100116386	BAYVILLE	NY		07/20/2023	5.875	652,328		1,000,000
100116387	BLUE RIDGE	GA		07/20/2023	5.625	390,611		650,000
100116388	ALLENTOWN	PA		07/20/2023	6.500	241,306		396,000
100116389	LAKELAND	FL		07/20/2023	6.875	147,605		225,000
100116391	PETOSKEY	MI		07/20/2023	7.000	147,864		340,000
100116392	OXNARD	CA		07/20/2023	6.375	391,037		695,000
100116394	FORT WASHINGTON	MD		07/20/2023	6.000	276,930		395,000
100116396	JACKSONVILLE	FL		07/20/2023	6.625	92,341		120,000
100116397	ALTAMONTE SPRINGS	FL		07/20/2023	4.875	118,269		310,000
100116398	WEST JORDAN	UT		07/20/2023	5.500	265,279		500,000
100116399	DORAL	FL		07/20/2023	5.500	263,533		480,000
100116400	TITUSVILLE	FL		07/20/2023	5.375	117,680		263,000
100116401	SPRING	TX		07/20/2023	5.250	349,954		845,000
100116402	LEESBURG	FL		07/20/2023	5.750	210,956		360,000
100116404	BRYAN	TX		07/20/2023	4.750	180,950		325,000
100116405	PHILADELPHIA	PA		07/20/2023	5.990	155,477		232,000
100116406	CALERA	AL		07/20/2023	4.750	119,672		246,700
100116407	OAK BLUFFS	MA		07/20/2023	6.250	884,522		1,200,000
100116408	POMONA	CA		07/20/2023	5.750	391,010		580,000
100116409	KISSIMMEE	FL		07/20/2023	5.875	134,451		340,000
100116410	FLUSHING	NY		07/20/2023	3.750	679,241		1,330,000
100116411	MARIETTA	GA		07/20/2023	4.875	216,453		375,000
100116412	SANTA CRUZ	CA		07/20/2023	4.750	118,085		485,000
100116413	PETALUMA	CA		07/20/2023	4.625	569,200		1,550,000
100116414	LAS VEGAS	NV		07/20/2023	4.875	350,968		610,000
100116415	JAMAICA	NY		07/20/2023	5.875	522,211		870,000
100116416	ANAHEIM	CA		07/20/2023	5.000	316,184		780,000
100116418	FONTANA	CA		07/20/2023	4.750	333,933		625,000
100116419	CORAL GABLES	FL		07/20/2023	5.250	3,538,124		6,400,000
100116421	AVENTURA	FL		07/20/2023	5.750	332,477		555,000
100116422	ANGELS CAMP	CA		07/20/2023	5.000	301,819		984,900
100116423	MARYSVILLE	CA		07/20/2023	6.375	160,663		320,000
100116424	LITCHFIELD PARK	AZ		07/20/2023	5.375	545,634		666,000
100116426	RANGER	GA		07/20/2023	7.375	203,561		285,000
100116427	JACKSONVILLE	FL		07/20/2023	7.825	371,969		480,000
100116428	SEVIERVILLE	TN		07/20/2023	7.575	786,986		1,109,750
100116429	SANTA ROSA	CA		07/20/2023	7.000	1,155,811		1,500,000
100116430	MURRIETA	CA		07/20/2023	4.750	287,291		770,000
100116431	ANDERSON	CA		07/20/2023	6.875	175,621		226,000
100116432	NEWARK	NJ		07/20/2023	8.750	325,783		570,000
100116435	ROME	GA		07/20/2023	8.500	107,175		185,000
100116436	HIALEAH	FL		07/20/2023	7.250	151,796		220,000
100116437	QUEENS VILLAGE	NY		07/20/2023	6.125	361,553		820,000
100116439	BRIGHAM CITY	UT		07/20/2023	6.125	365,281		585,000
100116440	CANYON LAKE	CA		07/20/2023	6.584	438,165		662,000
100116441	CAPE CANAVERAL	FL		07/20/2023	7.875	132,853		187,000
100116442	SAN DIEGO	CA		07/20/2023	7.500	244,508		380,000
100116443	SAN DIEGO	CA		07/20/2023	7.500	227,388		380,000
100116444	RICHMOND HILL	NY		07/20/2023	7.615	487,130		630,000
100116445	PLANO	TX		07/20/2023	6.334	260,272		696,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116446	LOS ANGELES	CA		07/20/2023	6.875	771,250		1,550,000
100116447	NEWARK	CA		07/20/2023	8.375	466,820		645,000
100116448	PALMDALE	CA		07/20/2023	6.250	194,005		245,000
100116449	LIGHTHOUSE POINT	FL		07/20/2023	6.875	2,627,149		4,500,000
100116451	TOMBALL	TX		07/20/2023	7.074	952,889		1,660,000
100116452	WEST PALM BEACH	FL		07/20/2023	8.875	874,922		749,000
100116455	MIAMI	FL		07/20/2023	8.375	101,128		269,000
100116456	METHUEN	MA		07/20/2023	11.990	292,772		395,000
100116457	PATERSON	NJ		07/20/2023	10.750	306,959		380,000
100116458	LAKE PARK	FL		07/20/2023	8.875	161,786		205,000
100116462	NEW HYDE PARK	NY		07/20/2023	9.125	691,376		950,000
100116465	AUSTIN	TX		07/20/2023	7.500	320,322		695,000
100116466	VERDI	NV		07/20/2023	8.875	306,757		610,000
100116468	KISSIMMEE	FL		07/20/2023	3.875	209,103		550,000
100116470	MIAMI	FL		07/20/2023	3.875	213,179		595,000
100116471	KISSIMMEE	FL		07/20/2023	3.875	275,658		205,000
100116472	DORAL	FL		07/20/2023	4.000	237,779		490,000
100116474	MIAMI	FL		07/20/2023	3.875	256,724		582,000
100116475	MIAMI	FL		07/20/2023	4.625	280,502		595,000
100116476	DESTIN	FL		07/20/2023	5.000	207,332		385,000
100116477	STATEN ISLAND	NY		07/20/2023	5.625	353,019		810,000
100116478	KISSIMMEE	FL		07/20/2023	4.875	211,415		400,000
100116480	KISSIMMEE	FL		07/20/2023	4.375	200,765		568,000
100116481	PRINCETON	NJ		07/20/2023	6.875	808,292		1,825,000
100116482	SAN FRANCISCO	CA		07/20/2023	6.125	1,018,653		1,975,000
100116483	DORAL	FL		07/20/2023	4.000	240,277		490,000
100116484	LAGUNA NIGUEL	CA		07/20/2023	6.500	829,901		1,875,000
100116485	BOCA RATON	FL		07/20/2023	4.625	288,776		700,000
100116486	PALMDALE	CA		07/20/2023	6.875	383,986		450,000
100116488	REDONDO BEACH	CA		07/20/2023	4.499	770,233		1,725,000
100116489	WALLINGFORD	PA		07/20/2023	6.000	242,031		330,000
100116490	RUTHERFORDTON	NC		07/20/2023	6.000	305,789		295,000
100116491	CELINA	TX		07/20/2023	6.250	492,020		840,000
100116492	LEAGUE CITY	TX		07/20/2023	5.125	307,092		505,000
100116494	RANCHO CUCAMONGA	CA		07/20/2023	6.375	808,195		1,120,000
100116495	AUSTIN	TX		07/20/2023	7.075	1,589,789		1,410,000
100116496	MIRAMAR BEACH	FL		07/20/2023	7.175	654,973		940,000
100116497	WOFFORD HEIGHTS	CA		07/20/2023	6.750	180,634		260,000
100116498	TWENTYNINE PALMS	CA		07/20/2023	7.175	181,935		200,000
100116501	BLOOMINGTON	IN		07/20/2023	5.675	422,885		800,000
100116503	LAGUNA NIGUEL	CA		07/20/2023	5.625	940,935		1,400,000
100116504	CALABASAS	CA		07/20/2023	6.875	195,177		1,125,000
100116505	COVINA AREA	CA		07/20/2023	5.875	841,657		1,215,000
100116506	RANCHO CUCAMONGA	CA		07/20/2023	6.875	673,479		845,000
100116508	CONCORD	CA		07/20/2023	6.000	291,770		570,000
100116509	TULSA	OK		07/20/2023	6.000	152,525		238,000
100116511	FORT WASHINGTON	MD		07/20/2023	7.125	146,858		240,000
100116512	CONCORD	CA		07/20/2023	4.375	561,825		1,039,000
100116513	GLENDALE	CA		07/20/2023	4.375	2,271,901		4,680,000
100116514	CHATSWORTH	CA		07/20/2023	5.750	1,127,985		1,649,000
100116515	BURBANK	CA		07/20/2023	4.625	970,184		1,710,000
100116516	INDIANAPOLIS	IN		07/20/2023	5.990	184,134		340,000
100116517	TULSA	OK		07/20/2023	5.990	116,569		212,000
100116518	EL CAJON	CA		07/20/2023	5.750	445,383		746,000
100116520	SARATOGA SPRINGS	UT		07/20/2023	6.250	456,945		745,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116521	MIAMI	FL		07/20/2023	5.959	272,176		545,000
100116522	JAMAICA	NY		07/20/2023	6.750	416,153		590,000
100116523	WALNUT	CA		07/20/2023	5.750	1,511,773		3,100,000
100116525	MENTONE	CA		07/20/2023	5.990	107,585		239,000
100116526	OAKLAND	CA		07/20/2023	5.990	724,202		1,145,000
100116528	PANAMA CITY BEACH	FL		07/20/2023	6.625	299,914		500,000
100116529	LAS VEGAS	NV		07/20/2023	6.750	421,893		720,000
100116530	COCOA BEACH	FL		07/20/2023	5.250	348,061		580,000
100116531	STOCKBRIDGE	GA		07/20/2023	9.375	150,489		215,000
100116533	NORWICH	CT		07/20/2023	4.250	240,747		404,000
100116534	CHICAGO	IL		07/20/2023	4.625	151,562		222,000
100116535	PHILADELPHIA	PA		07/20/2023	5.375	181,091		289,000
100116536	PROVIDENCE	RI		07/20/2023	4.500	1,869,549		
100116538	LAS CRUCES	NM		07/20/2023	5.750	359,638		
100116539	PHOENIX	AZ		07/20/2023	5.250	1,643,231		
100116541	KANSAS CITY	MO		07/20/2023	4.750	997,269		
100116542	WACO	TX		07/20/2023	4.250	368,287		
100116543	KEYPORT	NJ		07/20/2023	4.750	218,349		360,000
100116544	PINOLE	CA		07/20/2023	4.000	212,476		475,000
100116545	PATERSON	NJ		07/20/2023	4.000	145,791		540,000
100116546	PITTSBURGH	PA		07/20/2023	4.750	214,436		
100116547	PINOLE	CA		07/20/2023	4.000	215,477		475,000
100116548	CAMILLUS	NY		07/20/2023	6.250	127,131		202,000
100116549	BALTIMORE	MD		07/20/2023	4.625	912,586		
100116550	HOUSTON	TX		07/20/2023	4.750	305,589		300,000
100116551	MIDLOTHIAN	VA		07/20/2023	5.125	168,556		285,000
100116553	SAN ANTONIO	TX		07/20/2023	6.375	515,617		735,000
100116554	CAMDEN	SC		07/20/2023	4.875	88,971		195,000
100116556	ROSENBERG	TX		07/20/2023	8.500	190,487		400,000
100116557	PHILADELPHIA	PA		07/20/2023	4.000	369,015		
100116558	LEBANON	OR		07/20/2023	11.000	193,234		275,000
100116560	KISSIMMEE	FL		07/20/2023	10.500	310,149		405,100
100116561	WINTER GARDEN	FL		07/20/2023	9.000	218,532		438,000
100116562	ARCATA	CA		07/20/2023	9.126	205,854		635,000
100116563	KISSIMMEE	FL		07/20/2023	9.990	151,440		195,000
100116564	WESLEY CHAPEL	FL		07/20/2023	7.750	204,145		265,800
100116565	PEEKSKILL	NY		07/20/2023	10.125	315,554		452,044
100116567	MURRIETA	CA		07/20/2023	9.250	461,297		575,000
100116568	AUSTIN	TX		07/20/2023	11.990	314,942		364,000
100116569	WINTER GARDEN	FL		07/20/2023	9.500	448,689		595,000
100116570	BOKEELIA	FL		07/20/2023	8.001	208,335		650,000
100116571	PHILADELPHIA	PA		07/20/2023	9.875	119,532		90,000
100116572	SAN ANTONIO	TX		07/20/2023	10.750	245,600		270,000
100116574	LOS ANGELES	CA		07/20/2023	9.500	448,099		590,000
100116575	LEESBURG	FL		07/20/2023	8.960	201,493		187,000
100116576	NORTH LAS VEGAS	NV		07/20/2023	10.375	356,561		375,000
100116577	HOUSTON	TX		07/20/2023	9.917	259,842		360,000
100116579	APOLLO BEACH	FL		07/20/2023	8.750	152,707		275,000
100116580	ROCKVILLE	MD		07/20/2023	10.125	147,351		225,000
100116581	PORTLAND	OR		07/20/2023	10.250	460,177		500,000
100116583	SAN DIEGO	CA		07/20/2023	10.250	907,912		1,129,000
100116584	GARDEN GROVE	CA		07/20/2023	9.375	409,989		750,000
100116585	LOS ANGELES	CA		07/20/2023	10.042	443,312		555,000
100116587	BLANCHARD	OK		07/20/2023	9.875	291,617		656,390
100116588	CRESTLINE	CA		07/20/2023	6.125	318,178		713,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116589	SAN FRANCISCO	CA		07/20/2023	9.375	611,140		706,000
100116590	MIAMI BEACH	FL		07/20/2023	8.875	436,517		570,000
100116591	LOS ANGELES	CA		07/20/2023	6.375	648,419		1,900,000
100116592	FORT PIERCE	FL		07/20/2023	9.125	128,893		227,000
100116593	SALINAS	CA		07/20/2023	7.125	905,645		1,450,000
100116594	ONTARIO	CA		07/20/2023	8.000	502,781		645,000
100116595	SAN JOSE	CA		07/20/2023	8.292	1,178,595		1,375,000
100116596	EL CAJON	CA		07/20/2023	9.375	678,547		1,150,000
100116597	COLORADO SPRINGS	CO		07/20/2023	9.990	165,462		375,000
100116598	PERRIS	CA		07/20/2023	9.990	400,333		556,900
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023	9.500	1,010,496		1,146,000
100116600	DINUBA	CA		07/20/2023	7.625	182,173		370,000
100116601	LA JOLLA	CA		07/20/2023	10.375	939,663		6,150,000
100116602	WOODBRIDGE	VA		07/20/2023	4.250	197,062		435,000
100116603	ORANGE PARK	FL		07/20/2023	4.750	129,196		210,000
100116604	DIX HILLS	NY		07/20/2023	5.875	610,831		1,055,000
100116605	WELLINGTON	FL		07/20/2023	7.250	377,998		600,000
100116606	LANCASTER	CA		07/20/2023	4.625	313,312		485,000
100116607	LOS ANGELES	CA		07/20/2023	9.500	830,674		1,495,000
100116608	HOUSTON	TX		07/20/2023	2.500	268,963		610,000
100116609	TOMBALL	TX		07/20/2023	4.500	861,274		1,800,000
100116610	NORTHBROOK	IL		07/20/2023	7.500	1,656,047		2,597,000
100116611	RANCHO PALOS VERDES	CA		07/20/2023	5.125	817,752		1,300,000
100116612	APOPKA	FL		07/20/2023	6.375	290,152		450,000
100116613	CHINO	CA		07/20/2023	4.625	536,510		880,000
100116614	PROSPER	TX		07/20/2023	3.875	271,881		570,000
100116615	BRASELTON	GA		07/20/2023	3.875	261,684		450,000
100116616	CHARLESTON	SC		07/20/2023	5.000	223,682		400,000
100116617	BENSENVILLE	IL		07/20/2023	5.875	395,091		553,000
100116618	MADERA	CA		07/20/2023	4.625	298,917		620,000
100116619	ORLANDO	FL		07/20/2023	4.365	200,612		453,000
100116620	FONTANA	CA		07/20/2023	4.250	303,890		500,000
100116621	CHINO	CA		07/20/2023	3.490	483,905		772,000
100116622	LOS ANGELES	CA		07/20/2023	3.875	550,531		895,000
100116623	WEST HILLS	CA		07/20/2023	4.250	276,409		1,350,000
100116624	SAN DIMAS	CA		07/20/2023	4.115	518,073		755,000
100116625	SUGAR LAND	TX		07/20/2023	4.000	174,731		294,000
100116626	PEMBROKE PINES	FL		07/20/2023	3.875	273,292		630,000
100116627	SAN FRANCISCO	CA		07/20/2023	3.500	489,675		1,200,000
100116629	NORTH HIGHLANDS	CA		07/20/2023	4.750	249,254		350,000
100116630	BUFORD	GA		07/20/2023	4.375	219,394		380,000
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023	3.750	672,421		1,145,000
100116633	FONTANA	CA		07/20/2023	4.000	355,640		745,000
100116634	LOS ANGELES	CA		07/20/2023	4.000	2,296,809		3,295,000
100116635	SAN FRANCISCO	CA		07/20/2023	3.990	697,395		1,460,000
100116636	ARCADIA	CA		07/20/2023	3.875	642,738		3,230,000
100116637	CLARKSVILLE	TN		07/20/2023	3.990	229,333		393,705
100116638	(NORTHRIGE AREA) LOS ANGELES	CA		07/20/2023	3.125	705,927		1,575,000
100116639	ELK GROVE	CA		07/20/2023	3.875	142,398		520,000
100116640	DALY CITY	CA		07/20/2023	3.750	496,646		1,180,000
100116641	LEAGUE CITY	TX		07/20/2023	5.750	226,265		339,000
100116642	CORONA	CA		07/20/2023	3.990	344,457		610,000
100116643	CHICAGO	IL		07/20/2023	4.000	242,488		328,000
100116644	AREA OF TORRANCE	CA		07/20/2023	3.500	232,139		850,000
100116645	AZUSA	CA		07/20/2023	3.625	251,607		685,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116646	LOS ANGELES	CA		07/20/2023	3.990	534,309		1,330,000
100116647	LOS ANGELES	CA		07/20/2023	4.500	777,305		1,315,000
100116648	PLEASANTON	CA		07/20/2023	3.750	2,178,182		3,495,000
100116649	ORLANDO	FL		07/20/2023	4.000	272,091		572,000
100116650	DIAMOND BAR	CA		07/20/2023	3.750	510,531		1,030,000
100116651	FONTANA	CA		07/20/2023	4.240	271,813		575,000
100116652	CEDAR CITY	UT		07/20/2023	4.375	214,496		335,000
100116653	KEY COLONY BEACH	FL		07/20/2023	5.125	514,689		840,000
100116654	FOREST HILLS	NY		07/20/2023	3.750	406,329		1,165,000
100116655	MIAMI BEACH	FL		07/20/2023	5.250	220,355		405,000
100116656	PLAINSBORO	NJ		07/20/2023	6.375	118,815		210,000
100116658	KISSIMMEE	FL		07/20/2023	4.250	206,740		501,500
100116659	NEWBURGH	NY		07/20/2023	4.250	232,077		625,000
100116661	INGLEWOOD	CA		07/20/2023	3.875	475,336		1,250,000
100116662	MIAMI	FL		07/20/2023	3.875	193,686		320,000
100116664	SURFSIDE	FL		07/20/2023	7.875	859,228		1,005,000
100116665	SPICEWOOD	TX		07/20/2023	5.750	632,818		1,125,000
100116667	DORAL	FL		07/20/2023	5.875	240,156		510,000
100116668	MIAMI	FL		07/20/2023	6.625	200,042		375,000
100116669	VICTORVILLE	CA		07/20/2023	4.615	180,549		473,000
100116671	WEST VALLEY	UT		07/20/2023	4.500	218,161		500,000
100116672	PARADISE	CA		07/20/2023	3.500	203,855		459,000
100116673	HOUSTON	TX		07/20/2023	5.125	113,323		290,000
100116674	CALERA	AL		07/20/2023	3.750	94,634		190,000
100116675	HONOLULU	HI		07/20/2023	3.750	653,392		1,918,536
100116676	TUCSON	AZ		07/20/2023	3.750	125,532		390,000
100116677	TITUSVILLE	FL		07/20/2023	3.750	150,365		285,000
100116678	LAS VEGAS	NV		07/20/2023	4.250	110,316		195,000
100116679	AUGUSTA	GA		07/20/2023	4.000	98,185		200,000
100116680	GLENDALE	CA		07/20/2023	3.750	784,019		1,450,000
100116681	SARASOTA	FL		07/20/2023	4.875	236,249		420,000
100116682	LAS VEGAS	NV		07/20/2023	4.125	256,050		460,000
100116683	MESA	AZ		07/20/2023	4.125	268,490		475,000
100116685	HYDE PARK	MA		07/20/2023	4.275	467,710		930,000
100116686	ORLANDO	FL		07/20/2023	4.125	81,508		260,000
100116687	SUGAR LAND	TX		07/20/2023	4.375	267,980		480,000
100116688	RICHMOND	TX		07/20/2023	4.625	174,557		330,000
100116689	WINTER PARK	FL		07/20/2023	4.125	322,976		580,000
100116690	FORT WASHINGTON	MD		07/20/2023	4.125	282,820		410,000
100116691	BROOKSHIRE	TX		07/20/2023	4.000	245,585		424,000
100116692	WALTHAM	MA		07/20/2023	4.125	338,616		805,000
100116693	ELK GROVE	CA		07/20/2023	4.750	242,427		495,000
100116694	SAN DIEGO	CA		07/20/2023	4.500	962,274		2,420,000
100116695	ROCKVILLE	MD		07/20/2023	4.125	278,586		525,000
100116696	LOS ANGELES	CA		07/20/2023	4.375	534,044		1,150,000
100116697	LAS VEGAS	NV		07/20/2023	4.250	350,678		585,000
100116698	LAS VEGAS	NV		07/20/2023	4.125	212,534		441,000
100116699	KATY	TX		07/20/2023	4.000	200,622		362,000
100116701	CLERMONT	FL		07/20/2023	4.500	182,815		355,000
100116702	GARDEN GROVE	CA		07/20/2023	4.250	527,159		810,000
100116703	ATLANTA	GA		07/20/2023	6.625	207,098		285,000
100116704	EASTVALE	CA		07/20/2023	4.500	250,942		530,000
100116705	TOMBALL	TX		07/20/2023	4.250	155,889		259,000
100116707	ANNA	TX		07/20/2023	4.375	201,958		339,000
100116708	CELINA	TX		07/20/2023	4.250	237,884		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116709	UNION CITY	CA		07/20/2023	4.375	626,010		1,260,000
100116710	DAUPHIN ISLAND	AL		07/20/2023	4.375	469,899		918,000
100116711	FERNANDINA BEACH	FL		07/20/2023	4.250	339,599		855,000
100116712	EDMOND	OK		07/20/2023	4.375	186,701		335,000
100116713	WINTER GARDEN	FL		07/20/2023	4.000	192,888		390,000
100116715	PLACENTIA	CA		07/20/2023	5.250	337,588		650,000
100116716	GRANADA HILLS	CA		07/20/2023	4.500	657,799		888,000
100116717	POMONA	CA		07/20/2023	4.500	349,733		630,000
100116718	SAN FRANCISCO	CA		07/20/2023	5.125	544,628		1,030,000
100116719	SAN DIEGO	CA		07/20/2023	4.750	190,846		565,000
100116720	SEATTLE	WA		07/20/2023	5.000	746,199		1,150,000
100116721	(NEWHALL AREA) SANTA CLARITA	CA		07/20/2023	5.000	384,655		764,000
100116722	LOS ANGELES	CA		07/20/2023	4.500	296,085		440,000
100116723	HOMESTEAD	FL		07/20/2023	5.875	232,413		400,000
100116724	ORLANDO	FL		07/20/2023	3.750	151,512		535,000
100116726	SYLMAR	CA		07/20/2023	4.250	462,547		796,000
100116728	BELL	CA		07/20/2023	6.125	198,679		600,000
100116729	BRANDON	FL		07/20/2023	4.625	231,211		430,000
100116732	STATEN ISLAND	NY		07/20/2023	7.250	664,010		970,000
100116733	WINTER PARK	FL		07/20/2023	3.750	213,348		455,000
100116735	ORLANDO	FL		07/20/2023	5.375	123,180		225,000
100116736	DAVENPORT	FL		07/20/2023	5.875	252,725		388,000
100116737	JACKSONVILLE	FL		07/20/2023	4.875	194,965		285,000
100116738	IRVINE	CA		07/20/2023	4.125	1,154,408		1,685,000
100116739	LOS ANGELES	CA		07/20/2023	3.250	596,371		2,155,000
100116740	BURBANK	CA		07/20/2023	3.875	511,628		1,400,000
100116741	FAIRLESS HILLS	PA		07/20/2023	4.500	210,117		330,000
100116742	MIRAMAR	FL		07/20/2023	5.250	332,447		805,000
100116743	ORLANDO	FL		07/20/2023	5.125	462,768		640,000
100116744	CLARKSVILLE	TN		07/20/2023	4.000	168,297		364,900
100116746	BAKERSFIELD	CA		07/20/2023	4.250	205,006		431,500
100116747	WOODBRIDGE	VA		07/20/2023	5.875	261,323		355,000
100116748	MODESTO	CA		07/20/2023	4.375	402,214		500,000
100116749	FORT MYERS	FL		07/20/2023	4.000	209,915		505,000
100116750	CEDAR PARK	TX		07/20/2023	4.375	203,515		555,000
100116751	HOOVER	AL		07/20/2023	4.250	156,301		325,900
100116752	ORLANDO	FL		07/20/2023	4.375	255,643		500,000
100116753	ROUND ROCK	TX		07/20/2023	4.375	229,719		471,000
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.375	472,573		1,040,000
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023	6.875	342,283		456,000
100116756	ELK GROVE	CA		07/20/2023	4.250	420,951		679,000
100116757	CONROE	TX		07/20/2023	4.250	174,794		345,000
100116758	OZONE PARK	NY		07/20/2023	4.000	309,923		845,000
100116759	TUSTIN	CA		07/20/2023	4.250	479,401		850,000
100116761	FLUSHING	NY		07/20/2023	4.625	314,978		620,000
100116762	ELMHURST	NY		07/20/2023	3.875	374,249		1,140,000
100116763	FLUSHING	NY		07/20/2023	4.375	627,119		1,650,000
100116764	FRESH MEADOWS	NY		07/20/2023	3.500	514,792		1,275,000
100116765	BROOKLYN	NY		07/20/2023	4.125	621,286		1,175,000
100116766	BROOKLYN	NY		07/20/2023	4.000	509,090		975,000
100116767	EAST BRUNSWICK	NJ		07/20/2023	4.375	172,933		325,000
100116768	PARSIPPANY	NJ		07/20/2023	4.375	353,497		635,000
100116769	PATERSON	NJ		07/20/2023	4.375	215,862		440,000
100116770	SAYREVILLE	NJ		07/20/2023	4.500	176,231		440,000
100116771	BROOKLYN	NY		07/20/2023	4.500	644,507		1,320,000

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100116772	CORAL SPRINGS	FL		07/20/2023	4.250	128,208		265,000
100116773	STATEN ISLAND	NY		07/20/2023	4.000	381,587		1,175,000
100116774	BRASELTON	GA		07/20/2023	4.250	255,246		375,000
100116775	WEST COVINA	CA		07/20/2023	4.375	416,178		775,000
100116776	SAN JOSE	CA		07/20/2023	4.375	801,492		2,351,000
100116777	FREDERICK	MD		07/20/2023	4.875	339,939		735,000
100116778	KISSIMMEE	FL		07/20/2023	4.375	409,969		990,000
100116780	RICHMOND	CA		07/20/2023	4.250	263,580		845,000
100116781	SAN JOSE	CA		07/20/2023	4.250	399,185		886,000
100116782	PHILADELPHIA	PA		07/20/2023	4.375	173,775		269,000
100116783	MURFREESBORO	TN		07/20/2023	4.250	346,028		530,000
100116784	WEST COVINA	CA		07/20/2023	4.125	381,438		840,000
100116785	HESPERIA	CA		07/20/2023	4.500	210,434		459,000
100116786	KISSIMMEE	FL		07/20/2023	4.375	209,933		410,000
100116787	GLENDALE	CA		07/20/2023	4.250	829,279		1,250,000
100116789	GLENDALE	CA		07/20/2023	5.375	960,174		1,499,000
100116793	BRANDON	FL		07/20/2023	4.375	150,406		245,000
100116794	POMONA	CA		07/20/2023	4.250	542,107		835,000
100116795	DAVENPORT	FL		07/20/2023	4.375	236,839		436,000
100116796	CARROLLTON	TX		07/20/2023	4.375	185,453		385,000
100116797	PLANO	TX		07/20/2023	4.375	187,211		390,000
100116798	VIRGINIA BEACH	VA		07/20/2023	4.375	319,893		500,000
100116799	LIVERMORE	CA		07/20/2023	4.625	695,542		970,000
100116800	PALM COAST	FL		07/20/2023	4.375	191,025		352,000
100116801	ALAMEDA	CA		07/20/2023	4.250	426,036		862,000
100116802	MOORESVILLE	NC		07/20/2023	4.375	221,255		400,000
100116803	KIRKLAND	WA		07/20/2023	4.250	677,169		790,000
100116804	DAVENPORT	FL		07/20/2023	4.500	222,734		410,000
100116805	PALMDALE	CA		07/20/2023	6.125	321,776		470,000
100116806	CASTRO VALLEY	CA		07/20/2023	4.875	682,557		1,372,000
100116808	BURBANK	CA		07/20/2023	4.625	533,014		795,000
100116809	LAWNDALE	CA		07/20/2023	4.750	505,742		1,025,000
100116810	MONTEREY PARK	CA		07/20/2023	4.500	490,513		720,000
100116811	SPANAWAY	WA		07/20/2023	4.250	239,866		432,500
100116813	BUFORD	GA		07/20/2023	4.500	289,533		445,000
100116814	(VAN NUYS AREA)LOS ANGELES	CA		07/20/2023	5.000	679,720		995,000
100116816	LA HABRA HEIGHTS	CA		07/20/2023	4.750	1,203,091		1,350,000
100116817	VAN NUYS AREA LOS ANGELES	CA		07/20/2023	4.250	306,087		460,000
100116818	IRVINE	CA		07/20/2023	4.875	386,541		1,152,000
100116819	TEMECULA	CA		07/20/2023	4.500	358,781		660,000
100116820	WILDWOOD	FL		07/20/2023	5.125	106,372		292,000
100116821	FORT WAYNE	IN		07/20/2023	4.750	193,507		354,000
100116822	LAS VEGAS	NV		07/20/2023	4.375	189,321		320,000
100116823	LAS VEGAS	NV		07/20/2023	4.250	172,473		364,000
100116824	GARDEN GROVE	CA		07/20/2023	4.250	581,738		999,000
100116825	JACKSONVILLE	IL		07/20/2023	4.500	120,890		200,000
100116826	EASTVALE	CA		07/20/2023	4.750	490,201		1,325,000
100116827	WINTER GARDEN	FL		07/20/2023	4.500	207,940		416,500
100116828	WEST COVINA	CA		07/20/2023	5.125	524,286		860,000
100116829	MISSION VIEJO	CA		07/20/2023	4.500	210,305		525,000
100116830	SANTA ANA	CA		07/20/2023	4.375	329,477		870,000
100116831	SANFORD	NC		07/20/2023	4.125	187,922		385,000
100116832	DULUTH	GA		07/20/2023	5.125	375,172		750,000
100116833	LAS VEGAS	NV		07/20/2023	4.500	259,422		405,000
100116834	HOMESTEAD	FL		07/20/2023	5.375	190,748		503,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116835	LAWRENCEVILLE	GA		07/20/2023	4.000	175,384		305,000
100116836	DALLAS	TX		07/20/2023	4.625	707,196		1,600,000
100116837	BUFORD	GA		07/20/2023	3.750	225,439		400,000
100116838	KATY	TX		07/20/2023	4.000	171,441		346,000
100116839	CHESTERFIELD	VA		07/20/2023	5.875	155,299		245,000
100116840	LANSING	KS		07/20/2023	6.250	92,722		144,866
100116841	PORTLAND	OR		07/20/2023	5.500	197,954		350,000
100116842	ONTARIO	CA		07/20/2023	4.125	536,596		865,000
100116843	SPRINGVILLE	UT		07/20/2023	4.125	225,917		540,000
100116844	SANTAQUIN	UT		07/20/2023	4.250	347,254		575,000
100116845	AURORA	CO		07/20/2023	6.875	245,174		530,000
100116846	ST GEORGE	UT		07/20/2023	4.625	214,673		421,000
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023	4.625	621,284		1,175,000
100116848	LOS ANGELES	CA		07/20/2023	6.625	500,773		950,000
100116849	LAKELAND	FL		07/20/2023	7.250	126,923		181,000
100116850	SELMA	CA		07/20/2023	6.500	220,637		320,000
100116851	LAS VEGAS	NV		07/20/2023	6.375	340,761		570,000
100116852	ROCKLEDGE	FL		07/20/2023	6.125	97,650		410,000
100116853	AUBREY	TX		07/20/2023	6.250	301,086		390,000
100116854	LOS ANGELES AREA	CA		07/20/2023	6.125	144,720		590,000
100116856	OAKLAND	CA		07/20/2023	7.625	1,235,832		1,886,000
100116857	SUGAR LAND	TX		07/20/2023	6.250	186,214		420,000
100116859	GREENWOOD VILLAGE	CO		07/20/2023	6.000	313,575		720,000
100116860	MINNEAPOLIS	MN		07/20/2023	7.750	306,231		450,000
100116862	MORGAN	PA		07/20/2023	7.750	101,202		137,000
100116865	LEAGUE CITY	TX		07/20/2023	8.125	169,309		270,000
100116866	MIAMI	FL		07/20/2023	7.500	169,960		289,000
100116867	KEY LARGO	FL		07/20/2023	4.750	308,816		617,500
100116868	HACIENDA HEIGHTS	CA		07/20/2023	5.875	418,587		1,000,000
100116869	TORRANCE	CA		07/20/2023	5.500	140,376		1,100,000
100116870	HOUSTON	TX		07/20/2023	7.417	303,017		435,000
100116871	COCOA BEACH	FL		07/20/2023	7.125	468,086		650,000
100116872	BECHTELSVILLE	PA		07/20/2023	6.875	202,318		275,000
100116873	OCALA	FL		07/20/2023	6.625	95,292		255,000
100116874	ATLANTA	GA		07/20/2023	8.124	1,461,129		1,835,000
100116875	CONWAY	AR		07/20/2023	6.990	150,527		156,000
100116876	HOUSTON	TX		07/20/2023	7.749	556,222		615,000
100116877	UPPER CHICHESTER	PA		07/20/2023	8.250	266,209		330,000
100116878	LAS VEGAS	NV		07/20/2023	8.624	112,174		350,000
100116879	KISSIMMEE	FL		07/20/2023	6.125	565,124		925,000
100116880	PITTSBURGH	PA		07/20/2023	7.124	185,675		320,000
100116881	LAS VEGAS	NV		07/20/2023	7.499	416,428		505,000
100116882	ARLETA	CA		07/20/2023	6.375	418,820		725,000
100116883	SAN DIEGO	CA		07/20/2023	7.500	1,227,046		1,529,000
100116884	(GRANADA HILLS AREA) LOS ANGE	CA		07/20/2023	7.375	745,090		926,000
100116885	BAKERSFIELD	CA		07/20/2023	6.500	237,967		349,500
100116886	HYATTSVILLE	MD		07/20/2023	7.125	153,840		180,000
100116887	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	6.375	2,877,073		3,994,000
100116888	BELLEVUE	WA		07/20/2023	6.625	1,234,337		1,935,000
100116889	BRENTWOOD	CA		07/20/2023	6.500	579,777		870,000
100116891	FLOWER MOUND	TX		07/20/2023	7.750	207,923		545,000
100116892	LOS ANGELES	CA		07/20/2023	7.000	184,137		642,000
100116894	LA CRESCENTA	CA		07/20/2023	6.250	272,397		600,000
100116895	GLENDALE	AZ		07/20/2023	6.125	258,156		447,000
100116896	COLFAX	CA		07/20/2023	6.625	326,757		470,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116897	ORLANDO	FL		07/20/2023	7.500	189,916		295,000
100116898	LEWISVILLE	TX		07/20/2023	6.875	592,203		725,000
100116901	ROBERTSDALE	AL		07/20/2023	7.249	180,635		260,000
100116902	SIMI VALLEY	CA		07/20/2023	7.249	1,555,033		1,560,000
100116903	TIVERTON	RI		07/20/2023	7.999	295,949		420,000
100116904	JERSEY CITY	NJ		07/20/2023	5.490	310,809		525,000
100116905	HAZLETON	PA		07/20/2023	8.124	125,001		220,000
100116906	SAN ANTONIO	TX		07/20/2023	5.875	234,607		340,000
100116907	MESA	AZ		07/20/2023	9.380	631,322		675,000
100116908	BROOKLYN	NY		07/20/2023	4.875	1,074,467		1,850,000
100116909	GROTON	CT		07/20/2023	5.125	204,352		265,000
100116910	NEWARK	NJ		07/20/2023	4.750	283,992		520,000
100116911	DESTIN	FL		07/20/2023	5.250	697,861		1,307,000
100116912	TOMS RIVER	NJ		07/20/2023	6.490	215,860		311,000
100116913	BROOKLYN	NY		07/20/2023	4.500	1,171,347		2,180,000
100116914	MIAMI	FL		07/20/2023	5.250	562,852		975,000
100116915	BLUE RIDGE	GA		07/20/2023	4.500	236,231		429,000
100116916	CRANE HILL	AL		07/20/2023	4.375	260,875		525,000
100116917	RODANTHE	NC		07/20/2023	4.125	578,989		975,000
100116918	SEVIERVILLE	TN		07/20/2023	4.375	427,500		782,250
100116919	SAN ANTONIO	TX		07/20/2023	5.000	143,572		215,000
100116920	DESTIN	FL		07/20/2023	5.000	1,638,243		2,966,000
100116921	SAN ANTONIO	TX		07/20/2023	4.500	143,948		260,000
100116922	LITTLE ELM	TX		07/20/2023	4.375	137,399		410,000
100116923	SOMERSET	PA		07/20/2023	4.500	116,293		105,000
100116924	PHOENIX	AZ		07/20/2023	4.500	202,261		315,000
100116925	LOS ANGELES	CA		07/20/2023	4.875	888,443		1,225,000
100116926	PHOENIX	AZ		07/20/2023	4.500	203,109		290,000
100116927	EL MIRAGE	AZ		07/20/2023	4.500	231,166		378,900
100116929	UNION CITY	NJ		07/20/2023	4.375	526,417		945,000
100116930	LOS ANGELES	CA		07/20/2023	3.875	2,222,564		3,275,000
100116931	VERONA	PA		07/20/2023	5.250	82,860		155,000
100116932	YUCCA VALLEY	CA		07/20/2023	5.750	238,801		335,000
100116933	SAN DIEGO	CA		07/20/2023	3.625	571,598		1,194,000
100116934	LEWISVILLE	TX		07/20/2023	4.500	158,566		240,000
100116935	DELTONA	FL		07/20/2023	4.750	101,943		179,000
100116936	CLEARWATER	FL		07/20/2023	4.500	185,898		300,000
100116937	BALTIMORE	MD		07/20/2023	5.500	94,173		175,000
100116938	PORTERDALE	GA		07/20/2023	5.875	202,275		286,000
100116939	SAINT CLOUD	FL		07/20/2023	5.875	398,772		660,000
100116940	GREENVILLE	TX		07/20/2023	4.500	159,492		259,000
100116941	HAMPTON	VA		07/20/2023	4.375	149,210		274,000
100116942	HOMEWOOD	CA		07/20/2023	4.625	2,221,793		2,890,000
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	4.000	965,058		1,780,000
100116945	WILMINGTON	DE		07/20/2023	4.500	194,560		300,000
100116946	LOS ANGELES	CA		07/20/2023	4.625	513,455		1,530,000
100116947	LAS VEGAS	NV		07/20/2023	4.000	91,815		225,000
100116948	SEATTLE	WA		07/20/2023	4.500	649,746		1,050,000
100116949	LEWISVILLE	TX		07/20/2023	4.250	250,711		455,000
100116950	ROSENBERG	TX		07/20/2023	4.250	168,750		375,000
100116951	PERRIS	CA		07/20/2023	4.000	138,163		474,900
100116952	DIAMOND BAR	CA		07/20/2023	4.625	319,045		520,000
100116953	BAKERSFIELD	CA		07/20/2023	4.375	151,310		459,000
100116954	MIAMI	FL		07/20/2023	3.750	168,104		515,000
100116956	DORAL	FL		07/20/2023	4.750	181,152		460,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116957	WEEHAWKEN	NJ		07/20/2023	4.250	557,392		650,000
100116959	MADISON	AL		07/20/2023	3.750	130,985		365,000
100116960	ATLANTA	GA		07/20/2023	4.750	360,207		585,000
100116961	DAVENPORT	FL		07/20/2023	3.875	290,811		668,000
100116962	CEDAR CITY	UT		07/20/2023	5.375	172,888		330,000
100116963	HOUSTON	TX		07/20/2023	5.000	129,369		240,000
100116964	JUNO BEACH	FL		07/20/2023	5.375	253,010		485,000
100116965	SNELLVILLE	GA		07/20/2023	3.750	112,426		275,000
100116968	MIAMI	FL		07/20/2023	4.500	445,735		870,000
100116969	PHOENIX	AZ		07/20/2023	7.375	234,702		330,000
100116971	KISSIMMEE	FL		07/20/2023	4.875	226,637		380,000
100116972	DAWSONVILLE	GA		07/20/2023	5.250	122,278		230,000
100116973	PORTERVILLE	CA		07/20/2023	6.875	88,732		305,000
100116974	FAIR LAWN	NJ		07/20/2023	5.250	384,148		650,000
100116975	HUFFMAN	TX		07/20/2023	5.750	338,573		664,000
100116976	BAYSIDE	NY		07/20/2023	3.750	443,489		1,361,000
100116977	PINEVILLE	NC		07/20/2023	4.875	134,773		303,000
100116978	STATEN ISLAND	NY		07/20/2023	4.125	296,268		560,000
100116979	PINEVILLE	NC		07/20/2023	4.875	139,082		310,000
100116980	CINCINNATI	OH		07/20/2023	5.625	166,146		325,000
100116981	PINEVILLE	NC		07/20/2023	4.875	147,232		310,000
100116982	PINEVILLE	NC		07/20/2023	4.875	138,137		310,000
100116983	PINEVILLE	NC		07/20/2023	4.875	147,572		330,000
100116984	CHICAGO	IL		07/20/2023	5.125	85,053		105,000
100116985	NEWARK	NJ		07/20/2023	4.875	597,338		
100116986	COLLEGE PARK	GA		07/20/2023	5.200	110,296		250,000
100116987	NEW LONDON	CT		07/20/2023	4.500	172,911		335,000
100116988	SAINT LOUIS	MO		07/20/2023	4.500	64,099		95,000
100116989	BUSHKILL	PA		07/20/2023	5.875	145,069		269,500
100116992	ESSINGTON	PA		07/20/2023	5.125	259,954		460,000
100116993	KISSIMMEE	FL		07/20/2023	5.375	262,920		565,000
100116994	RICHMOND	TX		07/20/2023	5.750	155,453		250,000
100116995	JACKSONVILLE	FL		07/20/2023	6.000	247,004		415,000
100116996	KIHEI	HI		07/20/2023	4.525	301,798		850,000
100116997	NEWARK	NJ		07/20/2023	5.375	208,652		400,000
100116998	JACKSONVILLE	FL		07/20/2023	5.375	142,002		265,000
100116999	AUSTIN	TX		07/20/2023	5.125	413,499		511,000
100117000	SICKLERVILLE	NJ		07/20/2023	5.125	182,786		299,000
100117001	DEER PARK	TX		07/20/2023	5.750	169,968		250,000
100117002	PALATKA	FL		07/20/2023	5.875	441,164		755,000
100117003	MEMPHIS	TN		07/20/2023	5.375	102,229		155,000
100117004	HOUSTON	TX		07/20/2023	5.375	308,519		490,000
100117005	PHOENIX	AZ		07/20/2023	5.625	105,584		175,000
100117007	BRIDGEPORT	CT		07/20/2023	7.250	105,290		220,000
100117008	PHILADELPHIA	PA		07/20/2023	5.375	152,014		138,000
100117009	ALBUQUERQUE	NM		07/20/2023	5.625	152,026		195,000
100117010	PHILADELPHIA	PA		07/20/2023	5.500	115,473		77,000
100117011	MELBOURNE	FL		07/20/2023	5.375	173,687		350,000
100117013	JAMAICA	NY		07/20/2023	5.625	742,836		1,270,000
100117014	UPPER DARBY	PA		07/20/2023	5.125	117,200		175,000
100117015	RICHMOND	VA		07/20/2023	5.375	96,899		167,000
100117016	JACKSON	TN		07/20/2023	5.375	113,117		215,000
100117017	JACKSON	TN		07/20/2023	5.375	124,414		225,000
100117018	MIAMI	FL		07/20/2023	5.250	175,917		395,000
100117019	JACKSON	TN		07/20/2023	5.375	100,877		205,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117020	JACKSON	TN		07/20/2023	5.375	138,785		250,000
100117022	CALDWELL	ID		07/20/2023	5.375	214,892		363,000
100117024	JACKSON	TN		07/20/2023	5.625	66,407		150,000
100117025	JACKSON	TN		07/20/2023	5.375	93,976		135,000
100117026	JACKSON	TN		07/20/2023	5.375	77,428		135,000
100117027	CONYERS	GA		07/20/2023	5.750	187,271		295,000
100117028	SCRANTON	PA		07/20/2023	7.125	228,444		329,900
100117029	GRAND RAPIDS	MI		07/20/2023	6.250	157,906		255,000
100117030	JACKSONVILLE	FL		07/20/2023	5.375	296,086		450,000
100117031	LA PORTE	IN		07/20/2023	5.875	103,203		142,500
100117032	BALTIMORE	MD		07/20/2023	8.500	72,897		85,000
100117033	GREENVILLE	SC		07/20/2023	5.125	112,898		186,000
100117034	VISALIA	CA		07/20/2023	6.625	185,931		205,000
100117035	VANCOUVER	WA		07/20/2023	5.375	195,782		467,000
100117036	GASTONIA	NC		07/20/2023	6.625	135,483		156,000
100117037	DALLAS	TX		07/20/2023	6.125	200,264		350,000
100117038	ACWORTH	GA		07/20/2023	6.375	189,795		349,900
100117039	MEMPHIS	TN		07/20/2023	6.375	104,911		165,000
100117040	PETERSBURG	VA		07/20/2023	6.625	64,690		101,000
100117041	LEXINGTON	NC		07/20/2023	6.125	88,192		128,000
100117042	SPRINGFIELD	GA		07/20/2023	5.125	102,633		174,000
100117043	FRESNO	CA		07/20/2023	5.500	267,717		319,050
100117044	VINELAND	NJ		07/20/2023	5.875	140,781		215,000
100117045	SHREVEPORT	LA		07/20/2023	7.500	74,179		90,000
100117046	GREENSBORO	NC		07/20/2023	5.500	86,090		150,000
100117047	GREELEY	CO		07/20/2023	6.125	118,997		210,000
100117048	ALEXANDRIA	VA		07/20/2023	6.250	198,984		450,000
100117049	CONCORD	CA		07/20/2023	4.125	332,606		557,000
100117050	WILMINGTON	NC		07/20/2023	5.375	123,832		225,000
100117051	MANSFIELD	TX		07/20/2023	5.875	188,544		270,000
100117052	WASHINGTON	DC		07/20/2023	6.125	298,232		420,000
100117053	CITY OF LAKE FOREST	CA		07/20/2023	3.750	382,308		895,000
100117054	ARNOLD	MO		07/20/2023	5.750	173,304		220,000
100117055	MILLVILLE	NJ		07/20/2023	7.625	83,431		135,000
100117056	SARASOTA	FL		07/20/2023	5.500	191,719		449,000
100117057	PEARLAND	TX		07/20/2023	3.750	297,271		570,000
100117058	NAUGATUCK	CT		07/20/2023	4.875	162,230		310,000
100117059	BRICK	NJ		07/20/2023	5.500	106,999		170,000
100117061	JERSEY CITY	NJ		07/20/2023	4.875	371,385		735,000
100117062	ALBERTSON	NY		07/20/2023	5.125	209,843		695,000
100117063	ASBURY PARK	NJ		07/20/2023	5.125	331,886		455,000
100117064	BROOKLYN	NY		07/20/2023	5.125	875,827		1,480,000
100117065	MASTIC	NY		07/20/2023	4.875	222,482		435,000
100117066	LIGHTHOUSE POINT	FL		07/20/2023	5.375	569,731		1,125,000
100117067	MIAMI	FL		07/20/2023	6.250	373,120		615,000
100117068	CHESTNUT HILL	MA		07/20/2023	5.000	816,275		1,380,000
100117069	SEVIERVILLE	TN		07/20/2023	5.750	358,062		483,250
100117070	STATEN ISLAND	NY		07/20/2023	8.750	220,818		565,000
100117071	SAYVILLE	NY		07/20/2023	5.500	250,386		515,000
100117072	WAIALUA	HI		07/20/2023	4.875	390,873		1,077,752
100117073	HONOLULU	HI		07/20/2023	5.125	514,313		799,000
100117074	LAKE WORTH	FL		07/20/2023	5.875	306,360		426,000
100117075	HILTON HEAD ISLAND	SC		07/20/2023	5.250	265,408		410,000
100117076	ANAHEIM	CA		07/20/2023	7.750	429,047		800,000
100117077	PHILLIPSBURG	NJ		07/20/2023	6.000	87,040		100,000

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100117078	LANCASTER	TX		07/20/2023	6.250	125,689		275,000
100117079	LAKE PLACID	FL		07/20/2023	5.500	101,668		185,000
100117080	FAYETTEVILLE	NC		07/20/2023	4.875	176,177		258,000
100117081	DELTONA	FL		07/20/2023	5.250	143,478		290,000
100117082	KIHEI	HI		07/20/2023	5.750	310,158		585,000
100117083	BUFFALO	NY		07/20/2023	5.750	201,364		305,000
100117084	WANTAGH	NY		07/20/2023	5.500	368,190		740,000
100117085	FREMONT	CA		07/20/2023	5.875	1,376,971		3,599,000
100117086	ROBBINSVILLE	NJ		07/20/2023	5.500	207,733		363,000
100117087	BROCKTON	MA		07/20/2023	6.125	190,886		355,000
100117088	CANDLER	NC		07/20/2023	6.250	475,866		645,000
100117089	CHARLOTTE	NC		07/20/2023	5.250	239,528		495,000
100117090	PANORAMA CITY	CA		07/20/2023	6.250	649,189		710,000
100117091	ASHEVILLE	NC		07/20/2023	6.250	255,975		355,000
100117092	ASHEVILLE	NC		07/20/2023	6.250	163,365		259,000
100117093	MIAMI	FL		07/20/2023	6.000	792,980		1,180,000
100117094	ELMONT	NY		07/20/2023	5.250	380,501		650,000
100117096	MIRAMAR BEACH	FL		07/20/2023	5.125	1,066,800		1,266,000
100117097	FORT LEE	NJ		07/20/2023	5.990	281,720		810,000
100117099	CAPTAIN COOK	HI		07/20/2023	5.375	530,844		827,000
100117100	LOS ANGELES	CA		07/20/2023	7.125	398,598		635,000
100117101	GARDEN GROVE	CA		07/20/2023	4.250	291,016		745,000
100117102	ALBANY	NY		07/20/2023	6.250	255,999		123,000
100117103	BROOKLYN	NY		07/20/2023	4.250	269,523		410,000
100117104	PATERSON	NJ		07/20/2023	3.875	309,858		460,000
100117105	TORRANCE	CA		07/20/2023	5.500	820,636		1,100,000
100117106	REGO PARK	NY		07/20/2023	5.125	181,610		350,000
100117107	SAN BRUNO	CA		07/20/2023	5.750	683,541		1,090,000
100117108	LOS ANGELES	CA		07/20/2023	5.250	98,905		450,000
100117109	ATLANTA	GA		07/20/2023	5.490	193,269		343,000
100117110	EAST ELMHURST	NY		07/20/2023	4.250	331,387		776,000
100117111	BROOKLYN	NY		07/20/2023	4.250	420,088		1,045,000
100117112	FLUSHING	NY		07/20/2023	4.375	385,616		740,000
100117113	STATEN ISLAND	NY		07/20/2023	4.250	387,330		655,000
100117114	BROOKLYN	NY		07/20/2023	4.250	631,975		1,500,000
100117116	BROOKLYN	NY		07/20/2023	4.750	244,960		475,000
100117117	STATEN ISLAND	NY		07/20/2023	4.625	402,906		825,000
100117118	CENTEREACH	NY		07/20/2023	4.750	236,907		485,000
100117119	WESTBURY	NY		07/20/2023	4.500	347,330		715,000
100117120	WHITESTONE	NY		07/20/2023	3.875	778,162		1,580,000
100117121	STATEN ISLAND	NY		07/20/2023	4.000	259,945		615,000
100117122	STATEN ISLAND	NY		07/20/2023	5.500	440,293		695,000
100117123	MALBA	NY		07/20/2023	3.875	1,575,019		2,280,000
100117124	VALLEY STREAM	NY		07/20/2023	4.750	357,529		560,000
100117125	FLUSHING	NY		07/20/2023	4.750	768,073		1,944,000
100117126	CORONA	NY		07/20/2023	5.500	410,462		943,000
100117127	STATEN ISLAND	NY		07/20/2023	4.750	443,349		905,000
100117128	GREAT NECK	NY		07/20/2023	5.125	499,395		1,130,000
100117129	BROOKLYN	NY		07/20/2023	4.875	535,208		1,000,000
100117130	STATEN ISLAND	NY		07/20/2023	5.250	355,769		530,000
100117131	STATEN ISLAND	NY		07/20/2023	4.875	394,621		720,000
100117132	BROOKLYN	NY		07/20/2023	4.125	690,024		1,750,000
100117133	FOREST HILLS	NY		07/20/2023	4.250	502,162		1,185,000
100117134	FLUSHING	NY		07/20/2023	4.250	728,621		1,580,000
100117135	STATEN ISLAND	NY		07/20/2023	4.625	365,957		735,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117136	STATEN ISLAND	NY		07/20/2023	4.625	379,389		710,000
100117137	ROSLYN	NY		07/20/2023	4.500	557,975		1,220,000
100117138	STATEN ISLAND	NY		07/20/2023	4.750	324,134		650,000
100117139	BROOKLYN	NY		07/20/2023	4.375	531,687		1,250,000
100117140	ASTORIA	NY		07/20/2023	5.125	228,112		1,558,000
100117141	BAYSIDE	NY		07/20/2023	3.875	340,926		1,100,000
100117142	MAYWOOD	NJ		07/20/2023	4.875	331,602		615,000
100117143	SYOSSET	NY		07/20/2023	4.625	578,908		1,090,000
100117144	WOODSIDE	NY		07/20/2023	4.750	698,575		1,600,000
100117145	BAYSIDE	NY		07/20/2023	4.750	374,288		780,000
100117146	OCEANSIDE	NY		07/20/2023	5.000	350,700		625,000
100117147	WHITESTONE	NY		07/20/2023	3.875	541,658		1,020,000
100117148	ARCADIA	CA		07/20/2023	6.375	634,877		900,000
100117149	MATHER	CA		07/20/2023	7.000	297,202		440,000
100117150	REGO PARK	NY		07/20/2023	5.250	276,957		449,000
100117151	SAVANNAH	GA		07/20/2023	4.750	162,645		390,000
100117152	LITTLE NECK	NY		07/20/2023	4.375	757,783		1,700,000
100117153	CENTEREACH	NY		07/20/2023	6.375	239,401		528,000
100117154	FAIRFIELD	CA		07/20/2023	10.125	159,797		245,000
100117155	CLERMONT	FL		07/20/2023	7.375	257,915		367,000
100117156	PEMBROKE PINES	FL		07/20/2023	8.126	166,620		250,000
100117157	FONTANA	CA		07/20/2023	6.625	312,771		423,000
100117158	ATLANTA	GA		07/20/2023	6.125	326,728		530,000
100117162	HOUSTON	TX		07/20/2023	6.250	173,504		366,000
100117164	SACRAMENTO	CA		07/20/2023	6.750	277,058		362,000
100117165	GILROY	CA		07/20/2023	6.875	1,396,052		1,607,000
100117166	MONROVIA	CA		07/20/2023	6.000	512,999		1,160,000
100117167	MERCED	CA		07/20/2023	6.500	256,798		359,900
100117171	SUPERIOR	CO		07/20/2023	5.250	308,985		850,000
100117172	BAKERSFIELD	CA		07/20/2023	5.375	165,317		282,500
100117173	PALM BEACH GARDENS	FL		07/20/2023	6.500	291,233		445,000
100117174	FRESNO	CA		07/20/2023	6.000	320,312		445,550
100117176	WOODS CROSS	UT		07/20/2023	6.625	328,271		510,000
100117177	LA MESA	CA		07/20/2023	4.875	835,384		1,285,000
100117178	LOS ANGELES	CA		07/20/2023	3.500	496,929		1,275,000
100117179	ARCADIA	OK		07/20/2023	3.750	762,153		940,000
100117180	MIAMI	FL		07/20/2023	9.125	594,144		663,000
100117181	CLIFTON	NJ		07/20/2023	4.749	1,143,648		1,610,000
100117182	BURLESON	TX		07/20/2023	5.250	344,623		258,000
100117183	SIMI VALLEY	CA		07/20/2023	7.500	717,759		895,000
100117184	NEWPORT BEACH	CA		07/20/2023	3.500	874,495		1,800,000
100117185	GLENDALE	AZ		07/20/2023	8.000	1,183,106		2,225,000
100117186	LOS ANGELES	CA		07/20/2023	6.625	914,270		865,000
100117187	HOBOKEN	NJ		07/20/2023	3.500	1,150,517		1,400,000
100117188	CLEARWATER	FL		07/20/2023	6.750	122,163		215,000
100117189	COLTON	CA		07/20/2023	6.125	286,186		510,000
100117190	DAVENPORT	FL		07/20/2023	4.625	140,499		283,000
100117191	LUBBOCK	TX		07/20/2023	8.375	107,515		180,000
100117193	LABELLE	FL		07/20/2023	7.300	140,314		262,500
100117194	MINERAL BLUFF	GA		07/20/2023	7.875	1,079,636		1,900,000
100117196	SEVIERVILLE	TN		07/20/2023	7.475	713,671		1,257,000
100117198	BELTON	TX		07/20/2023	7.225	211,527		200,000
100117199	SPRING	TX		07/20/2023	7.100	493,447		850,000
100117200	CORAL SPRINGS	FL		07/20/2023	7.375	138,278		245,000
100117201	PANAMA CITY BEACH	FL		07/20/2023	8.175	247,753		280,000

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100117203	COTTONWOOD	AZ		07/20/2023	7.575	321,723		407,500
100117204	KISSIMMEE	FL		07/20/2023	7.625	415,886		568,000
100117205	GALENA	IL		07/20/2023	7.750	180,825		180,000
100117206	SAVANNAH	GA		07/20/2023	7.075	270,125		390,000
100117207	TAMPA	FL		07/20/2023	7.875	126,318		145,000
100117208	NAPLES	FL		07/20/2023	8.125	258,092		560,000
100117210	SARANAC LAKE	NY		07/20/2023	8.575	113,910		180,000
100117212	PALM CITY	FL		07/20/2023	7.500	132,287		323,000
100117215	CALHOUN	GA		07/20/2023	6.250	121,505		290,000
100117218	WINDERMERE	FL		07/20/2023	6.990	281,230		497,700
100117219	PANAMA CITY BEACH	FL		07/20/2023	7.375	440,999		563,000
100117220	KATY	TX		07/20/2023	5.375	201,779		325,000
100117221	ORADELL	NJ		07/20/2023	5.500	370,715		750,000
100117222	PHILADELPHIA	PA		07/20/2023	5.500	120,790		180,000
100117223	SOUTH SAN FRANCISCO	CA		07/20/2023	5.625	132,410		600,000
100117224	LA PUENTE AREA	CA		07/20/2023	5.500	364,588		715,000
100117225	IRVINE	CA		07/20/2023	5.625	301,969		1,864,000
100117226	ELK GROVE	CA		07/20/2023	5.625	318,364		786,200
100117227	LOS ANGELES	CA		07/20/2023	5.500	846,532		1,030,000
100117228	CONROE	TX		07/20/2023	5.500	353,345		235,000
100117229	ALLEN	TX		07/20/2023	3.875	219,054		430,000
100117230	AGUA DULCE AREA	CA		07/20/2023	5.625	530,637		1,180,000
100117231	FORT WORTH	TX		07/20/2023	3.875	181,810		340,000
100117232	KATY	TX		07/20/2023	4.250	206,843		515,000
100117233	PASADENA	CA		07/20/2023	4.000	124,755		850,000
100117234	BRYAN	TX		07/20/2023	4.125	174,391		314,000
100117235	SUGAR LAND	TX		07/20/2023	3.875	197,315		400,000
100117236	RICHMOND	TX		07/20/2023	3.625	295,175		735,000
100117237	HOUSTON	TX		07/20/2023	4.500	97,397		355,000
100117238	HOUSTON	TX		07/20/2023	4.875	142,273		280,000
100117239	SUGAR LAND	TX		07/20/2023	5.125	146,977		285,000
100117240	LEANDER	TX		07/20/2023	4.625	255,316		520,000
100117242	NAPLES	FL		07/20/2023	8.209	235,369		1,040,000
100117243	JURUPA VALLEY	CA		07/20/2023	5.125	325,962		675,000
100117248	LAS VEGAS	NV		07/20/2023	8.500	356,793		470,000
100117250	SUNRISE	FL		07/20/2023	8.875	282,968		410,000
100117252	VANCOUVER	WA		07/20/2023	8.125	509,246		1,185,000
100117256	SANDY SPRINGS	GA		07/20/2023	8.865	417,205		650,000
100117257	ORLANDO	FL		07/20/2023	8.375	152,937		214,900
100117258	ORLANDO	FL		07/20/2023	8.126	176,370		335,000
100117259	MANASSAS	VA		07/20/2023	6.990	156,944		285,000
100117260	MANASSAS	VA		07/20/2023	6.990	175,272		310,000
100117262	MONROE	NC		07/20/2023	7.500	264,458		385,000
100117263	ATLANTIC CITY	NJ		07/20/2023	8.875	117,121		155,000
100117264	CASSELBERRY	FL		07/20/2023	7.001	261,528		420,000
100117265	SAINT CLOUD	FL		07/20/2023	8.074	300,581		388,000
100117267	SARASOTA	FL		07/20/2023	8.365	575,967		620,000
100117268	OAKLAND	CA		07/20/2023	7.875	425,938		551,000
100117269	APOPKA	FL		07/20/2023	8.376	170,803		287,000
100117270	PHILADELPHIA	PA		07/20/2023	7.375	105,331		260,000
100117271	ROSENBERG	TX		07/20/2023	8.209	255,549		350,000
100117273	BIG BEAR CITY	CA		07/20/2023	8.375	283,787		381,000
100117274	ROSEDALE	NY		07/20/2023	7.334	643,835		1,070,000
100117276	ROSENBERG	TX		07/20/2023	8.084	237,862		295,000
100117277	WARRINGTON	PA		07/20/2023	6.990	184,812		308,000

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100117279	TUSCALOOSA	AL		07/20/2023	8.500	102,515		160,000
100117280	FORT LAUDERDALE	FL		07/20/2023	8.625	676,458		1,399,000
100117283	ANTIOCH	TN		07/20/2023	7.875	155,281		360,000
100117284	HOUSTON	TX		07/20/2023	7.000	244,282		496,000
100117288	CHEEKTOWAGA	NY		07/20/2023	9.250	243,953		240,000
100117289	MELBOURNE BEACH	FL		07/20/2023	9.000	2,316,380		3,380,000
100117290	MIDDLETOWN	NY		07/20/2023	10.750	254,328		370,000
100117294	TIVERTON	RI		07/20/2023	10.500	346,562		550,000
100117295	MANSFIELD	NJ		07/20/2023	11.750	261,816		367,000
100117296	KISSIMMEE	FL		07/20/2023	9.500	168,145		245,000
100117297	FRESNO	CA		07/20/2023	8.600	187,587		294,000
100117298	GROTON	CT		07/20/2023	10.500	211,086		270,000
100117299	HOMESTEAD	FL		07/20/2023	11.750	171,277		197,000
100117304	CHICAGO	IL		07/20/2023	6.375	785,303		1,015,000
100117305	PHILADELPHIA	PA		07/20/2023	6.250	107,541		145,000
100117306	HOUSTON	TX		07/20/2023	7.000	84,483		145,000
100117307	EASTVALE	CA		07/20/2023	3.625	444,865		860,000
100117308	PATERSON	NJ		07/20/2023	4.500	298,559		455,000
100117309	MIAMI	FL		07/20/2023	5.000	105,567		240,000
100117310	CLEARWATER	FL		07/20/2023	5.875	456,123		740,000
100117311	CHINO	CA		07/20/2023	4.125	290,156		560,000
100117313	CLERMONT	FL		07/20/2023	3.875	170,509		395,000
100117314	LOS ANGELES	CA		07/20/2023	3.500	300,375		560,000
100117315	KISSIMMEE	FL		07/20/2023	4.125	339,895		740,000
100117316	LAS VEGAS	NV		07/20/2023	4.250	125,583		225,000
100117317	MANASSAS	VA		07/20/2023	3.875	147,315		320,000
100117318	FARMINGDALE	NY		07/20/2023	4.500	341,688		610,000
100117320	POMPANO BEACH	FL		07/20/2023	5.125	265,227		670,000
100117322	BAKERSFIELD	CA		07/20/2023	4.125	72,529		308,500
100117323	LAWRENCE	KS		07/20/2023	7.750	95,009		181,000
100117324	PAWLEYS ISLAND	SC		07/20/2023	5.500	126,860		350,000
100117326	NEWTON	NJ		07/20/2023	5.250	157,855		294,000
100117327	POMONA	CA		07/20/2023	4.625	235,085		480,000
100117328	LAS VEGAS	NV		07/20/2023	3.875	177,463		370,000
100117329	JACKSON	TN		07/20/2023	6.500	272,324		430,000
100117330	MIAMI	FL		07/20/2023	4.750	343,010		745,000
100117331	PALM SPRINGS	CA		07/20/2023	4.000	158,195		500,000
100117332	PALMDALE	CA		07/20/2023	3.625	104,706		560,000
100117333	RIALTO	CA		07/20/2023	3.740	253,526		650,000
100117334	HOUSTON	TX		07/20/2023	6.250	187,119		350,000
100117335	LAGUNA WOODS	CA		07/20/2023	5.000	247,466		360,000
100117336	PATERSON	NJ		07/20/2023	4.750	273,402		345,000
100117337	ORLANDO	FL		07/20/2023	4.750	98,646		185,000
100117338	SHREWSBURY	MA		07/20/2023	4.125	261,644		495,000
100117340	HAMPTON	GA		07/20/2023	3.750	124,027		306,000
100117341	GROVETOWN	GA		07/20/2023	4.000	78,786		170,000
100117343	NILES	MI		07/20/2023	6.500	105,632		162,000
100117344	LOS ANGELES	CA		07/20/2023	3.625	595,067		1,150,000
100117345	DALLAS	TX		07/20/2023	4.875	166,864		770,000
100117346	HAIKU	HI		07/20/2023	4.625	182,257		960,000
100117348	SCOTTSDALE	AZ		07/20/2023	5.250	724,286		2,000,000
100117349	GLENDALE	AZ		07/20/2023	3.625	248,400		475,000
100117350	SAN DIEGO	CA		07/20/2023	4.000	108,412		315,000
100117351	VALLEY SPRINGS	CA		07/20/2023	3.000	164,460		475,000
100117352	FRESNO	CA		07/20/2023	4.875	126,871		368,560

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100117353	HONOLULU	HI		07/20/2023	4.625	280,590		735,000
100117354	OAKLAND	CA		07/20/2023	3.750	309,020		492,000
100117355	OCOEE	FL		07/20/2023	3.750	197,380		370,000
100117356	OCOEE	FL		07/20/2023	4.275	231,081		398,000
100117357	LOS ANGELES AREA	CA		07/20/2023	4.875	382,061		680,000
100117359	CORDOVA	TN		07/20/2023	4.000	186,210		370,000
100117360	MCKINNEY	TX		07/20/2023	3.875	206,965		450,000
100117361	SAN LEANDRO	CA		07/20/2023	4.875	466,448		921,000
100117362	KATY	TX		07/20/2023	4.375	151,805		280,000
100117363	STRATFORD	CT		07/20/2023	5.875	302,555		475,000
100117364	(VALLEY VILLAGE AREA)LOS ANGEL	CA		07/20/2023	4.500	355,635		1,000,000
100117365	CYPRESS	TX		07/20/2023	4.625	203,132		458,000
100117366	SAN JOSE	CA		07/20/2023	4.250	522,712		1,313,000
100117367	DIAMOND BAR	CA		07/20/2023	4.250	367,741		965,000
100117368	PIEDMONT	CA		07/20/2023	3.625	1,418,782		3,582,000
100117369	ARCADIA	CA		07/20/2023	4.375	755,714		2,400,000
100117370	LOS ANGELES	CA		07/20/2023	4.500	104,298		560,000
100117371	MELISSA	TX		07/20/2023	3.875	221,175		355,000
100117372	VICTORVILLE	CA		07/20/2023	6.125	363,740		452,000
100117373	FORT WORTH	TX		07/20/2023	4.375	218,175		345,000
100117374	WILSON	NC		07/20/2023	4.125	310,844		449,900
100117375	NAPLES	FL		07/20/2023	4.500	124,987		379,000
100117376	CORINTH	TX		07/20/2023	4.375	202,835		390,000
100117377	PLANO	TX		07/20/2023	4.375	211,755		441,000
100117379	LA PUENTE AREA	CA		07/20/2023	4.125	517,970		700,000
100117380	PHILADELPHIA	PA		07/20/2023	4.875	117,344		151,000
100117381	YORBA LINDA	CA		07/20/2023	3.875	1,026,384		2,400,000
100117382	SAN JOSE	CA		07/20/2023	4.125	477,405		798,500
100117383	SACRAMENTO	CA		07/20/2023	4.125	268,903		765,000
100117384	HERALD	CA		07/20/2023	4.125	305,570		757,900
100117385	CERRITOS	CA		07/20/2023	4.365	521,790		1,030,000
100117386	CARSON	CA		07/20/2023	4.375	497,643		710,000
100117387	HENDERSON	NV		07/20/2023	4.250	308,379		580,000
100117388	LA MIRADA	CA		07/20/2023	4.125	512,517		980,000
100117389	REDONDO BEACH	CA		07/20/2023	4.500	380,014		830,000
100117390	LONG BEACH	CA		07/20/2023	4.250	382,574		670,000
100117391	KATY	TX		07/20/2023	4.000	247,750		550,000
100117392	PHOENIX	AZ		07/20/2023	4.250	221,301		355,000
100117393	LOS ANGELES	CA		07/20/2023	4.625	717,724		1,790,000
100117394	LAKE ARROWHEAD	CA		07/20/2023	4.500	430,552		746,000
100117395	LAS VEGAS	NV		07/20/2023	4.125	336,547		542,000
100117396	(RESEDA AREA) LOS ANGELES	CA		07/20/2023	6.500	693,628		1,040,000
100117398	FRESNO	CA		07/20/2023	4.375	193,513		463,000
100117399	DALY CITY	CA		07/20/2023	4.875	756,384		910,000
100117400	GARDEN GROVE	CA		07/20/2023	4.250	262,988		867,000
100117401	LYNWOOD	CA		07/20/2023	5.750	484,275		580,000
100117402	CHINO	CA		07/20/2023	6.250	671,464		855,000
100117403	SAN MARCOS	TX		07/20/2023	4.000	178,403		339,900
100117404	BEVERLY HILLS	CA		07/20/2023	4.375	765,417		2,240,000
100117405	OAKLAND	CA		07/20/2023	4.750	235,312		710,000
100117406	FRESNO	CA		07/20/2023	5.875	210,760		296,080
100117407	CARSON	CA		07/20/2023	5.750	453,622		603,000
100117408	HOUSTON	TX		07/20/2023	3.875	114,145		330,000
100117410	RICHMOND	TX		07/20/2023	4.250	172,057		334,000
100117411	SAN RAMON	CA		07/20/2023	3.375	785,474		3,528,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117412	ANAHEIM	CA		07/20/2023	4.375	423,240		800,000
100117413	IRVINE	CA		07/20/2023	3.375	555,154		1,700,000
100117414	UPLAND	CA		07/20/2023	5.250	513,332		789,000
100117415	ONTARIO	CA		07/20/2023	3.875	361,345		633,000
100117416	BALDWIN PARK	CA		07/20/2023	3.750	247,658		530,000
100117418	FONTANA	CA		07/20/2023	4.500	391,294		600,000
100117419	FLUSHING	NY		07/20/2023	5.990	1,224,783		1,928,000
100117420	ONTARIO	CA		07/20/2023	6.250	527,426		695,000
100117421	BAYONNE	NJ		07/20/2023	6.375	520,251		535,000
100117422	WOODSIDE	NY		07/20/2023	5.625	715,197		1,037,000
100117423	PHILADELPHIA	PA		07/20/2023	6.750	198,770		250,000
100117424	WATERBURY	CT		07/20/2023	5.750	87,210		260,000
100117426	ORLANDO	FL		07/20/2023	4.750	416,489		616,500
100117430	CATHEDRAL CITY	CA		07/20/2023	6.625	145,172		659,000
100117431	ELK GROVE	CA		07/20/2023	6.500	334,271		550,950
100117433	WASHINGTON	DC		07/20/2023	7.334	355,616		487,000
100117435	MIAMI	FL		07/20/2023	6.625	292,764		420,000
100117436	DESTIN	FL		07/20/2023	6.750	255,418		360,000
100117437	DORAL	FL		07/20/2023	7.500	216,240		444,445
100117438	ALTADENA	CA		07/20/2023	6.874	860,152		1,190,000
100117439	ELLENWOOD	GA		07/20/2023	7.250	99,247		180,000
100117440	LANCASTER	CA		07/20/2023	6.125	290,166		440,000
100117442	LAS VEGAS	NV		07/20/2023	6.625	172,122		375,000
100117443	NEWARK	NJ		07/20/2023	9.990	461,185		710,000
100117444	MYRTLE BEACH	SC		07/20/2023	8.125	232,999		305,000
100117445	DANBURY	CT		07/20/2023	10.125	331,328		437,500
100117446	BUCHANAN	NY		07/20/2023	8.250	294,245		373,000
100117450	BROOKLYN	NY		07/20/2023	9.625	768,345		1,700,000
100117451	OAKLAND	CA		07/20/2023	7.250	330,749		537,000
100117452	LOS ANGELES (ENCINO AREA)	CA		07/20/2023	7.875	641,897		880,000
100117454	KINGWOOD	TX		07/20/2023	10.000	286,667		361,000
100117456	DESERT HOT SPRINGS	CA		07/20/2023	9.250	391,542		445,000
100117458	LOMPOC	CA		07/20/2023	6.625	96,941		345,000
100117459	UNION CITY	CA		07/20/2023	7.125	741,391		753,000
100117460	MONTEREY	CA		07/20/2023	6.667	1,821,755		2,370,000
100117461	PALM SPRINGS	CA		07/20/2023	7.865	673,069		995,000
100117462	SPARKS	NV		07/20/2023	6.875	413,879		540,000
100117463	BELLEAIR	FL		07/20/2023	6.709	425,941		720,000
100117464	MILTON	FL		07/20/2023	7.800	152,395		240,000
100117465	ATLANTIC CITY	NJ		07/20/2023	7.975	228,682		164,000
100117468	COLUMBUS	OH		07/20/2023	6.825	116,742		157,000
100117469	PENSACOLA	FL		07/20/2023	8.000	110,663		190,000
100117470	LOCUST GROVE	GA		07/20/2023	8.125	442,102		610,000
100117472	COLUMBUS	OH		07/20/2023	6.825	108,546		114,000
100117473	COLUMBUS	OH		07/20/2023	6.750	121,255		136,000
100117474	SAVANNAH	GA		07/20/2023	7.625	283,418		520,000
100117475	CENTRAL ISLIP	NY		07/20/2023	8.850	315,004		478,000
100117476	GOBLES	MI		07/20/2023	8.300	564,188		774,000
100117477	ASHEVILLE	NC		07/20/2023	7.375	424,718		555,000
100117478	OCEAN CITY	MD		07/20/2023	7.125	226,980		340,000
100117479	KINGSTON	NY		07/20/2023	7.625	352,225		450,000
100117480	CENTEREACH	NY		07/20/2023	7.375	488,551		712,000
100117481	GULF SHORES	AL		07/20/2023	7.875	375,340		490,000
100117482	FORT WALTON BEACH	FL		07/20/2023	8.175	207,860		430,000
100117483	GOULDSBORO	PA		07/20/2023	7.575	212,463		253,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117484	SEVIERVILLE	TN		07/20/2023	7.475	842,391		1,238,250
100117485	LEXINGTON	KY		07/20/2023	7.575	910,111		1,800,000
100117486	CAROLINA BEACH	NC		07/20/2023	8.025	261,962		355,000
100117487	DESTIN	FL		07/20/2023	7.975	575,338		692,000
100117488	GAINESVILLE	GA		07/20/2023	7.800	692,735		900,000
100117489	POCONO LAKE	PA		07/20/2023	7.900	208,904		262,500
100117490	LOVELAND	CO		07/20/2023	7.250	506,596		625,000
100117491	CORAL GABLES	FL		07/20/2023	7.125	2,323,848		6,500,000
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023	7.250	1,116,164		1,325,000
100117493	LAS VEGAS	NV		07/20/2023	6.375	103,476		736,000
100117494	HELENA	MT		07/20/2023	7.749	312,957		400,000
100117495	CARSON	CA		07/20/2023	6.375	184,291		630,000
100117496	NORWALK	CA		07/20/2023	7.000	449,895		715,000
100117497	SANFORD	FL		07/20/2023	7.999	280,649		330,000
100117498	BRADENTON	FL		07/20/2023	6.999	180,437		299,000
100117499	WESTBURY	NY		07/20/2023	7.374	410,219		499,000
100117500	BAY HARBOR ISLANDS	FL		07/20/2023	6.625	322,589		380,000
100117502	GIG HARBOR	WA		07/20/2023	7.624	770,522		1,050,000
100117503	KISSIMMEE	FL		07/20/2023	8.251	155,316		225,900
100117504	POMPANO BEACH	FL		07/20/2023	6.500	158,965		225,000
100117505	OAK LAWN	IL		07/20/2023	6.625	260,083		370,000
100117506	MOUNT VERNON	NY		07/20/2023	7.000	456,298		645,000
100117509	PALMDALE	CA		07/20/2023	6.126	156,296		245,000
100117510	PINECREST	FL		07/20/2023	6.375	591,693		1,264,000
100117511	BARSTOW	CA		07/20/2023	7.375	191,273		279,700
100117513	WINTER HAVEN	FL		07/20/2023	8.125	220,507		328,000
100117518	MIAMI	FL		07/20/2023	6.167	182,368		395,000
100117520	HAINES CITY	FL		07/20/2023	7.125	267,151		408,000
100117521	KISSIMMEE	FL		07/20/2023	7.875	241,245		330,000
100117522	GALVESTON	TX		07/20/2023	7.750	239,107		340,000
100117524	LAS VEGAS	NV		07/20/2023	8.000	218,637		310,000
100117525	SAN DIEGO	CA		07/20/2023	6.751	295,244		594,000
100117526	STANWOOD	WA		07/20/2023	7.740	413,007		785,000
100117527	HENDERSON	NV		07/20/2023	6.875	1,852,034		2,085,000
100117528	EL CAJON	CA		07/20/2023	6.500	555,753		643,000
100117529	LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023	9.250	1,187,968		1,380,000
100117530	FRESNO	CA		07/20/2023	7.125	159,407		306,440
100117531	STOCKTON	CA		07/20/2023	6.500	141,408		365,000
100117532	SAN JOSE	CA		07/20/2023	6.250	937,052		1,439,000
100117533	REDONDO BEACH	CA		07/20/2023	6.500	1,101,632		2,798,000
100117534	PERRIS	CA		07/20/2023	6.875	364,950		456,900
100117535	CHICAGO	IL		07/20/2023	6.875	192,122		293,000
100117536	FOUNTAIN VALLEY	CA		07/20/2023	6.500	485,046		1,302,000
100117537	CLARKSVILLE	TN		07/20/2023	6.500	146,325		210,000
100117538	FREMONT	CA		07/20/2023	6.250	1,607,596		2,435,000
100117539	HIGHLAND	CA		07/20/2023	6.750	273,509		499,000
100117540	PALMDALE	CA		07/20/2023	7.500	218,409		555,000
100117541	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	7.375	736,479		912,000
100117543	JACKSONVILLE	OR		07/20/2023	6.250	1,125,918		1,620,000
100117544	FOUNTAIN VALLEY	CA		07/20/2023	6.250	760,563		1,430,500
100117545	GARDEN GROVE	CA		07/20/2023	6.125	580,191		925,000
100117546	PASADENA	CA		07/20/2023	6.625	581,903		935,000
100117547	SAN JOSE	CA		07/20/2023	6.250	489,329		854,000
100117548	HUNTINGTON BEACH	CA		07/20/2023	6.375	727,227		1,415,000
100117549	ROUND ROCK	TX		07/20/2023	6.875	298,282		450,000

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100117550	MORENO VALLEY	CA		07/20/2023	6.625	371,131		520,000
100117552	HUNTINGTON BEACH	CA		07/20/2023	6.125	567,091		1,200,000
100117553	SAN JOSE	CA		07/20/2023	6.750	850,951		1,511,000
100117554	JURUPA VALLEY	CA		07/20/2023	6.750	461,938		650,000
100117556	STOCKTON	CA		07/20/2023	8.625	478,558		565,000
100117557	MARYSVILLE	WA		07/20/2023	7.000	301,861		435,000
100117558	INDIANAPOLIS	IN		07/20/2023	8.625	197,857		238,000
100117559	LOS ANGELES (ARLETA AREA)	CA		07/20/2023	8.625	450,607		660,000
100117560	MYRTLE BEACH	SC		07/20/2023	8.000	119,415		163,000
100117561	STUART	FL		07/20/2023	9.500	139,226		205,000
100117562	ALTAMONTE SPRINGS	FL		07/20/2023	9.625	283,586		335,000
100117563	CHANDLER	AZ		07/20/2023	11.210	270,035		435,000
100117564	MIAMI	FL		07/20/2023	8.000	453,359		580,000
100117565	CYPRESS	TX		07/20/2023	7.500	469,736		590,000
100117566	SPRING	TX		07/20/2023	10.125	565,375		500,000
100117567	KISSIMMEE	FL		07/20/2023	8.125	391,804		558,000
100117568	SALINAS	CA		07/20/2023	6.000	545,612		785,000
100117569	DAVENPORT	FL		07/20/2023	7.375	146,918		298,000
100117570	WINTER HAVEN	FL		07/20/2023	9.615	257,535		300,000
100117571	SUNRISE	FL		07/20/2023	5.875	284,258		425,000
100117572	SUNNYVALE	CA		07/20/2023	5.750	1,060,530		1,402,000
100117573	WESTLAKE VILLAGE	CA		07/20/2023	5.750	716,580		1,390,000
100117574	SAN BERNARDINO	CA		07/20/2023	5.625	122,782		430,000
100117575	DALY CITY	CA		07/20/2023	8.000	873,546		1,100,000
100117576	BRENTWOOD	MD		07/20/2023	8.000	460,757		360,000
100117577	LOS ANGELES	CA		07/20/2023	7.375	628,606		780,000
100117579	LOS ANGELES	CA		07/20/2023	6.375	409,895		940,000
100117580	(ARLETA AREA)LOS ANGELES	CA		07/20/2023	6.875	398,148		820,000
100117581	KISSIMMEE	FL		07/20/2023	7.000	410,534		588,000
100117582	DES PLAINES	IL		07/20/2023	6.875	240,448		429,000
100117583	SAN DIEGO	CA		07/20/2023	7.125	459,731		698,000
100117584	HERRIMAN	UT		07/20/2023	7.750	294,539		375,000
100117585	ANTIOCH	CA		07/20/2023	7.125	544,040		660,000
100117586	LA PORTE	TX		07/20/2023	6.875	172,835		295,000
100117587	ATHERTON	CA		07/20/2023	7.000	2,975,649		4,800,000
100117588	KATY	TX		07/20/2023	7.000	323,951		495,000
100117589	ORLANDO	FL		07/20/2023	6.875	357,707		710,000
100117590	KATY	TX		07/20/2023	6.875	195,875		390,000
100117591	GAITHERSBURG	MD		07/20/2023	6.875	334,363		650,000
100117592	COLONIAL HEIGHTS	VA		07/20/2023	7.375	55,265		201,000
100117593	HAINES CITY	FL		07/20/2023	7.500	208,580		393,000
100117594	KIRKLAND	WA		07/20/2023	7.625	1,632,541		2,530,000
100117596	PASADENA	CA		07/20/2023	7.250	649,819		1,080,000
100117597	LAKEWOOD	WA		07/20/2023	7.500	235,209		445,000
100117599	ELLICOTT CITY	MD		07/20/2023	7.500	297,280		525,000
100117600	GALENA	IL		07/20/2023	8.875	418,301		565,000
100117601	SEVIERVILLE	TN		07/20/2023	8.450	252,284		350,000
100117602	COCOA BEACH	FL		07/20/2023	7.475	565,004		833,000
100117603	LOUISVILLE	KY		07/20/2023	7.950	190,005		278,000
100117604	ST. AUGUSTINE	FL		07/20/2023	8.475	230,408		315,000
100117605	SURF CITY	NC		07/20/2023	7.775	368,111		560,000
100117606	ELLIJAY	GA		07/20/2023	8.775	211,695		250,000
100117607	MANCHESTER	NH		07/20/2023	8.459	435,460		579,000
100117608	GARDEN GROVE	CA		07/20/2023	7.375	394,675		1,555,000
100117609	MYRTLE BEACH	SC		07/20/2023	8.250	306,934		470,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117611	PORTER	TX		07/20/2023	8.375	298,096		424,000
100117612	BOCA RATON	FL		07/20/2023	8.365	113,679		180,000
100117613	CONROE	TX		07/20/2023	8.500	325,087		470,000
100117614	BOCA RATON	FL		07/20/2023	8.500	239,576		365,000
100117615	SPRING	TX		07/20/2023	8.500	370,768		435,000
100117616	SAN ANTONIO	TX		07/20/2023	8.375	219,487		328,000
100117617	CHARLOTTE	NC		07/20/2023	8.334	277,849		340,000
100117619	CONROE	TX		07/20/2023	7.709	109,439		203,000
100117620	GAINESVILLE	GA		07/20/2023	6.990	152,918		385,000
100117623	MYRTLE BEACH	SC		07/20/2023	8.250	193,694		275,000
100117624	ORLANDO	FL		07/20/2023	7.990	151,733		215,000
100117628	WOODBRIDGE	VA		07/20/2023	8.250	130,357		190,000
100117631	RICHMOND	CA		07/20/2023	10.875	621,711		1,110,000
100117632	TUCSON	AZ		07/20/2023	10.625	303,593		374,000
100117633	LOS ANGELES	CA		07/20/2023	10.250	674,721		850,000
100117634	FRESH MEADOWS	NY		07/20/2023	10.375	420,799		520,000
100117635	PORTAGE	IN		07/20/2023	9.875	260,157		375,000
100117636	WATERBURY	CT		07/20/2023	8.875	134,150		165,000
100117637	DORAL	FL		07/20/2023	9.250	297,161		460,000
100117639	MASTIC	NY		07/20/2023	10.875	266,966		352,000
100117640	PANAMA CITY BEACH	FL		07/20/2023	9.625	813,683		1,075,000
100117642	DORAL	FL		07/20/2023	10.000	299,903		444,445
100117643	ORLANDO	FL		07/20/2023	9.625	106,845		155,000
100117646	KISSIMMEE	FL		07/20/2023	10.000	201,704		280,000
100117647	COLONIE	NY		07/20/2023	9.625	265,384		500,000
100117649	OXNARD	CA		07/20/2023	9.125	536,882		689,000
100117650	OCALA	FL		07/20/2023	9.875	102,640		136,000
100117651	PARKLAND	FL		07/20/2023	11.000	725,567		910,000
100117652	NEW BRAUNFELS	TX		07/20/2023	9.750	224,722		285,000
100117653	SAN FRANCISCO	CA		07/20/2023	10.875	466,088		720,000
100117654	HOUSTON	TX		07/20/2023	9.000	242,925		310,000
100117655	MYRTLE BEACH	SC		07/20/2023	9.750	150,163		186,000
100117656	BONITA SPRINGS	FL		07/20/2023	10.250	449,223		600,000
100117657	NASHVILLE	TN		07/20/2023	8.334	279,752		440,000
100117658	LAS VEGAS	NV		07/20/2023	9.500	206,380		270,000
100117659	DAYTONA BEACH SHORES	FL		07/20/2023	7.625	140,942		258,000
100117660	SEMINOLE	FL		07/20/2023	9.000	451,516		585,000
100117661	HILLSBORO	OR		07/20/2023	9.750	311,942		475,000
100117662	LAFAYETTE	CA		07/20/2023	6.750	1,477,861		3,150,000
100117663	ORLANDO	FL		07/20/2023	7.750	282,513		347,000
100117664	BEAUMONT	CA		07/20/2023	10.375	410,946		435,000
100117665	NORTH MIAMI	FL		07/20/2023	8.500	188,881		299,999
100117666	HESPERIA	CA		07/20/2023	9.990	223,087		439,000
100117667	REDLANDS	CA		07/20/2023	10.667	370,379		523,000
100117668	BUENA PARK	CA		07/20/2023	9.375	1,791,924		2,245,000
100117669	LITTLETON	CO		07/20/2023	7.100	367,969		620,000
100117671	SALEM	OR		07/20/2023	10.500	307,808		388,000
100117672	ST. AUGUSTINE	FL		07/20/2023	7.925	219,143		272,000
100117673	HILTON HEAD ISLAND	SC		07/20/2023	8.100	255,662		310,000
100117674	LIBERTY	NY		07/20/2023	7.800	100,669		155,000
100117675	GATLINBURG	TN		07/20/2023	7.325	421,397		542,000
100117676	KISSIMMEE	FL		07/20/2023	7.725	711,971		800,000
100117677	WEST DES MOINES	IA		07/20/2023	8.125	432,741		574,000
100117678	DAVENPORT	FL		07/20/2023	7.725	534,527		722,000
100117679	PHILADELPHIA	PA		07/20/2023	8.600	139,202		120,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117680	HANFORD	CA		07/20/2023	7.975	221,726		270,000
100117681	DURANGO	CO		07/20/2023	7.275	351,275		515,000
100117682	WICHITA	KS		07/20/2023	8.725	128,040		160,000
100117683	TAMPA	FL		07/20/2023	7.475	338,985		455,000
100117684	RIVERHEAD	NY		07/20/2023	7.850	211,606		420,000
100117685	NAPERVILLE	IL		07/20/2023	5.750	241,428		380,000
100117686	DAVENPORT	FL		07/20/2023	6.125	330,768		630,000
100117687	WOODLAND PARK	NJ		07/20/2023	6.875	335,745		420,000
100117688	CLERMONT	FL		07/20/2023	5.750	302,653		520,000
100117689	CYPRESS	TX		07/20/2023	6.250	350,595		550,000
100117690	ALLEN	TX		07/20/2023	5.750	206,303		395,000
100117691	DAVENPORT	FL		07/20/2023	6.250	369,589		975,000
100117692	COLUMBIA	SC		07/20/2023	5.750	142,325		233,000
100117693	SANTA CLARITA	CA		07/20/2023	6.500	285,078		616,000
100117694	WEST HARTFORD	CT		07/20/2023	5.750	232,059		320,000
100117695	CLERMONT	FL		07/20/2023	6.250	313,714		484,000
100117698	MARATHON	FL		07/20/2023	6.750	2,387,072		4,800,000
100117699	LONG BEACH	CA		07/20/2023	5.750	331,304		570,000
100117700	CALIMESA	CA		07/20/2023	5.750	404,353		670,000
100117701	CIBOLO	TX		07/20/2023	6.250	243,021		510,000
100117702	RENTON	WA		07/20/2023	5.875	429,698		1,000,000
100117703	ELK GROVE	CA		07/20/2023	5.750	319,123		700,000
100117704	STOCKTON	CA		07/20/2023	6.750	320,802		368,000
100117705	PASADENA	CA		07/20/2023	5.875	386,880		1,415,000
100117706	RIVERTON	UT		07/20/2023	6.500	240,567		425,000
100117707	ROSEMEAD	CA		07/20/2023	5.875	273,728		925,000
100117708	PALMDALE	CA		07/20/2023	5.875	277,880		550,000
100117710	KATY	TX		07/20/2023	5.875	270,284		565,000
100117711	PALMDALE AREA	CA		07/20/2023	7.375	458,262		440,000
100117712	LOS ANGELES	CA		07/20/2023	6.250	203,699		975,000
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023	6.875	715,377		790,000
100117714	TEMECULA	CA		07/20/2023	6.875	586,951		840,000
100117715	ELK GROVE	CA		07/20/2023	5.875	157,702		609,000
100117716	ORANGE	CA		07/20/2023	7.000	447,696		905,000
100117717	(GRANADA HILLS AREA) LOS ANGEL	CA		07/20/2023	5.875	611,526		1,020,000
100117718	ENGLEWOOD CLIFFS	NJ		07/20/2023	7.000	509,703		1,669,000
100117719	ESCONDIDO	CA		07/20/2023	8.625	685,646		790,000
100117720	PLANO	TX		07/20/2023	7.000	295,375		630,000
100117721	BROWNSVILLE	TX		07/20/2023	7.125	153,860		233,500
100117723	CASTRO VALLEY	CA		07/20/2023	7.375	711,012		837,000
100117724	ROUND ROCK	TX		07/20/2023	7.125	378,983		610,000
100117725	WEST COVINA	CA		07/20/2023	7.125	371,678		805,000
100117726	CORAL SPRINGS	FL		07/20/2023	7.250	510,176		800,000
100117727	SAN LEANDRO	CA		07/20/2023	7.000	565,789		773,000
100117728	WEST VALLEY CITY	UT		07/20/2023	7.125	191,779		340,000
100117729	LOS ANGELES	CA		07/20/2023	7.125	2,460,284		2,700,000
100117730	LUBBOCK	TX		07/20/2023	5.875	145,513		214,000
100117731	FRISCO	TX		07/20/2023	5.875	322,872		555,000
100117732	SUGAR LAND	TX		07/20/2023	5.875	370,047		880,000
100117733	PHILADELPHIA	PA		07/20/2023	7.525	261,376		276,000
100117735	MELISSA	TX		07/20/2023	6.750	236,676		535,000
100117736	PACIFICA	CA		07/20/2023	6.880	756,884		1,140,000
100117737	MAGNOLIA	TX		07/20/2023	8.750	296,252		424,000
100117738	AUSTIN	TX		07/20/2023	8.025	339,456		335,000
100117739	PHILADELPHIA	PA		07/20/2023	7.550	176,759		202,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117741	SUWANEE	GA		07/20/2023	6.865	576,076		1,035,000
100117742	YORKVILLE	IL		07/20/2023	7.125	177,562		349,000
100117743	TAMPA	FL		07/20/2023	7.875	545,478		820,000
100117745	ORANGE	CA		07/20/2023	7.125	389,071		505,000
100117746	ELK GROVE	CA		07/20/2023	7.250	340,279		515,000
100117747	KATY	TX		07/20/2023	8.250	248,640		294,000
100117748	MIAMI	FL		07/20/2023	7.125	114,263		270,000
100117750	MIAMI	FL		07/20/2023	7.375	1,043,448		2,500,000
100117752	SAINT CLOUD	FL		07/20/2023	7.500	380,356		607,000
100117754	LOS ANGELES	CA		07/20/2023	9.250	535,494		695,000
100117756	BUFORD	GA		07/20/2023	7.875	430,701		620,000
100117757	BATON ROUGE	LA		07/20/2023	7.125	610,969		889,000
100117758	MERIDIAN	ID		07/20/2023	6.875	398,389		635,000
100117759	BUFORD	GA		07/20/2023	7.750	326,933		500,000
100117760	LAKELAND	FL		07/20/2023	7.250	316,156		433,000
100117761	LAGUNA NIGUEL	CA		07/20/2023	7.250	1,962,278		4,395,000
100117762	NORTHRIDGE	CA		07/20/2023	7.750	2,397,917		3,225,000
100117763	FRIDLEY	MN		07/20/2023	7.875	288,857		376,000
100117766	ARLINGTON	TX		07/20/2023	8.125	233,217		310,000
100117767	SEATTLE	WA		07/20/2023	8.250	639,907		915,000
100117769	FULSHEAR	TX		07/20/2023	8.000	351,290		528,000
100117770	RENTON	WA		07/20/2023	8.750	442,852		665,000
100117771	FAIRFAX	VA		07/20/2023	9.000	745,365		930,000
100117772	NORTH BRUNSWICK	NJ		07/20/2023	8.500	258,250		345,000
100117773	ROSEMEAD	CA		07/20/2023	8.500	650,508		900,000
100117775	(WEST HILLLS AREA) LOS ANGELES	CA		07/20/2023	8.625	910,085		995,000
100117776	FORT WALTON BEACH	FL		07/20/2023	7.500	187,915		410,000
100117777	NEW CANEY	TX		07/20/2023	7.000	157,138		260,000
100117778	BELLEVUE	WA		07/20/2023	8.375	596,808		880,000
100117779	BAKERSFIELD	CA		07/20/2023	8.125	302,884		441,000
100117781	FISHERS	IN		07/20/2023	7.250	435,867		640,000
100117782	RICHMOND	TX		07/20/2023	8.000	405,770		565,000
100117783	TORRANCE	CA		07/20/2023	7.250	166,317		375,000
100117784	MIAMI	FL		07/20/2023	7.375	322,832		760,000
100117786	CONCORD	NC		07/20/2023	7.875	537,410		775,000
100117787	GARDENA	CA		07/20/2023	7.250	146,351		370,000
100117790	ALAMEDA	CA		07/20/2023	8.625	461,757		625,900
100117791	SONOMA	CA		07/20/2023	7.240	1,044,502		1,420,000
100117792	EDMOND	OK		07/20/2023	7.250	171,257		274,000
100117793	SANTA CLARITA AREA	CA		07/20/2023	8.375	546,362		825,000
100117794	UPPER DARBY	PA		07/20/2023	8.375	226,025		335,000
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023	7.625	547,018		705,000
100117797	GREENVILLE	TX		07/20/2023	8.500	226,709		295,000
100117798	LOS ANGELES	CA		07/20/2023	7.125	265,084		630,000
100117799	GREENVILLE	TX		07/20/2023	8.500	225,878		295,000
100117801	NAPA	CA		07/20/2023	8.125	1,203,564		1,530,000
100117804	FRESNO	CA		07/20/2023	7.375	403,090		564,120
100117805	ROWLAND HEIGHTS	CA		07/20/2023	6.875	444,392		893,000
100117806	KATY	TX		07/20/2023	8.000	228,166		300,000
100117807	PEORIA	AZ		07/20/2023	7.500	298,714		384,000
100117808	LOGANVILLE	GA		07/20/2023	8.000	205,657		275,000
100117810	RANDOLPH	MA		07/20/2023	7.375	332,792		505,000
100117812	WASHINGTON	NC		07/20/2023	7.375	178,809		245,900
100117814	DESTIN	FL		07/20/2023	7.625	254,810		335,000
100117816	SAN LEANDRO	CA		07/20/2023	7.125	746,524		828,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117820	JAMAICA	NY		07/20/2023	9.125	483,730		595,000
100117822	MORAN	WY		07/20/2023	8.500	1,027,516		
100117823	CENTRAL ISLIP	NY		07/20/2023	9.625	289,758		440,000
100117824	KISSIMMEE	FL		07/20/2023	8.834	237,171		330,000
100117826	SAN DIEGO	CA		07/20/2023	9.250	369,793		505,000
100117827	DAVENPORT	FL		07/20/2023	9.084	278,456		391,000
100117828	EAST BRUNSWICK	NJ		07/20/2023	10.000	401,730		525,000
100117831	PEMBROKE PARK	FL		07/20/2023	11.990	93,172		130,000
100117832	ORLANDO	FL		07/20/2023	10.375	340,045		410,000
100117833	HOUSTON	TX		07/20/2023	9.917	135,864		195,000
100117834	CLEARWATER	FL		07/20/2023	10.750	285,030		335,000
100117835	PARAMUS	NJ		07/20/2023	11.250	578,120		635,000
100117836	MIAMI	FL		07/20/2023	10.125	1,576,831		2,100,000
100117837	PORT SAINT LUCIE	FL		07/20/2023	9.250	302,250		414,000
100117839	HOUSTON	TX		07/20/2023	10.500	138,333		210,000
100117840	LOS ANGELES	CA		07/20/2023	10.250	1,013,023		1,520,000
100117841	SUGAR LAND	TX		07/20/2023	10.600	276,758		365,000
100117842	KATY	TX		07/20/2023	8.875	413,927		542,000
100117843	DAVENPORT	FL		07/20/2023	9.250	421,432		525,000
100117844	ROHNERT PARK	CA		07/20/2023	7.490	602,301		780,000
100117846	MOUNT KISCO	NY		07/20/2023	10.250	444,465		615,000
100117847	KATY	TX		07/20/2023	9.750	283,031		360,000
100117848	CEDAR RAPIDS	IA		07/20/2023	11.100	119,587		175,000
100117849	FULSHEAR	TX		07/20/2023	9.625	401,032		660,000
100117850	ORLANDO	FL		07/20/2023	8.000	224,182		285,000
100117851	FOLSOM	CA		07/20/2023	9.625	1,358,824		1,450,000
100117852	DAVENPORT	FL		07/20/2023	7.625	449,905		525,000
100117853	MAIDEN	NC		07/20/2023	8.250	438,108		656,000
100117854	RUSKIN	FL		07/20/2023	10.125	315,615		385,000
100117855	TACOMA	WA		07/20/2023	8.500	306,295		395,000
100117856	STAMFORD	CT		07/20/2023	10.250	847,038		1,125,000
100117858	LOS ANGELES	CA		07/20/2023	6.750	3,439,110		4,700,000
100117859	MENIFEE	CA		07/20/2023	9.500	498,225		620,000
100117860	HASBROUCK HEIGHTS	NJ		07/20/2023	8.250	537,827		650,000
100117861	BARTLETT	TN		07/20/2023	9.625	344,599		415,000
100117862	NEWARK	NJ		07/20/2023	11.750	366,803		485,000
100117863	MIAMI SHORES	FL		07/20/2023	10.750	1,418,037		1,945,000
100117864	BOSTON	MA		07/20/2023	11.000	612,354		815,000
100117865	BOSTON	MA		07/20/2023	11.000	593,959		810,000
100117867	CORAL SPRINGS	FL		07/20/2023	8.500	111,983		168,000
100117868	PANAMA CITY BEACH	FL		07/20/2023	11.000	371,829		470,000
100117869	WEST PALM BEACH	FL		07/20/2023	9.125	228,976		330,000
100117870	PANAMA CITY BEACH	FL		07/20/2023	8.500	352,772		470,000
100117871	HOLLYWOOD	FL		07/20/2023	9.125	163,276		213,000
100117873	MISSOURI CITY	TX		07/20/2023	7.959	255,056		320,000
100117874	ORLANDO	FL		07/20/2023	7.375	202,342		335,000
100117875	MIAMI	FL		07/20/2023	7.417	411,495		565,000
100117876	PHILADELPHIA	PA		07/20/2023	7.625	136,740		178,000
100117879	ORLANDO	FL		07/20/2023	11.500	267,721		340,000
100117883	TAMARAC	FL		07/20/2023	8.834	288,418		380,000
100117886	VAN NUYS	CA		07/20/2023	11.500	825,557		1,085,000
100117887	LOS ANGELES	CA		07/20/2023	9.000	1,019,893		1,450,000
100117888	SANTA ROSA BEACH	FL		07/20/2023	7.375	1,494,900		2,080,000
100117889	WOODLAND PARK	NJ		07/20/2023	8.875	287,047		410,000
100117890	BUENA PARK	CA		07/20/2023	7.625	561,527		718,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117891	BAKERSFIELD	CA		07/20/2023	7.875	287,392		324,900
100117892	MIAMI BEACH	FL		07/20/2023	8.875	202,006		235,000
100117893	ATLANTA	GA		07/20/2023	8.125	1,392,729		2,520,000
100117894	SYLMAR	CA		07/20/2023	9.990	1,012,141		1,278,000
100117895	ROCKPORT	MA		07/20/2023	7.375	301,030		499,000
100117897	OCALA	FL		07/20/2023	7.500	453,392		610,000
100117898	BOCA RATON	FL		07/20/2023	8.615	128,638		194,000
100117899	MANASSAS	VA		07/20/2023	6.709	221,463		370,000
100117900	BOCA RATON	FL		07/20/2023	8.615	130,957		185,000
100117901	VICTORVILLE	CA		07/20/2023	8.625	395,755		480,000
100117902	HYATTSVILLE	MD		07/20/2023	8.584	511,550		570,000
100117908	LA VERNE	CA		07/20/2023	7.917	678,238		665,000
100117910	SAN JOSE	CA		07/20/2023	9.625	415,263		517,700
100117911	GLENDALE	AZ		07/20/2023	10.250	298,259		339,000
100117912	DAVENPORT	FL		07/20/2023	9.750	307,639		413,000
100117913	UNION CITY	CA		07/20/2023	9.625	370,894		455,000
100117914	WEST PALM BEACH	FL		07/20/2023	10.250	292,383		375,000
100117916	LAKE ALFRED	FL		07/20/2023	11.750	293,532		406,000
100117917	AUSTIN	TX		07/20/2023	10.000	428,706		595,000
100117919	BOTHELL	WA		07/20/2023	10.625	301,477		380,000
100117920	RALEIGH	NC		07/20/2023	10.000	558,119		735,000
100117921	PANAMA CITY BEACH	FL		07/20/2023	10.000	337,358		400,000
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023	8.125	519,509		750,000
100117923	PHILADELPHIA	PA		07/20/2023	11.125	312,334		260,000
100117924	EDINBURG	TX		07/20/2023	10.750	161,470		185,000
100117925	ANAHEIM	CA		07/20/2023	7.875	629,052		780,000
100117927	RIVERSIDE	CA		07/20/2023	9.365	208,131		515,000
100117928	MORENO VALLEY	CA		07/20/2023	6.875	388,509		547,000
100117930	LAKE STEVENS	WA		07/20/2023	7.750	1,645,832		1,951,000
100117931	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	8.750	628,733		850,000
100117933	COLLEGE STATION	TX		07/20/2023	7.250	256,185		373,144
100117934	LOS ANGELES	CA		07/20/2023	7.500	196,266		780,000
100117936	WYLIE	TX		07/20/2023	7.000	294,177		470,000
100117937	ESCONDIDO	CA		07/20/2023	7.250	496,523		739,000
100117938	ROSEMEAD	CA		07/20/2023	7.990	503,041		815,000
100117941	ELLICOTT CITY	MD		07/20/2023	7.625	463,703		685,000
100117942	MILLBRAE	CA		07/20/2023	6.990	1,729,475		2,550,000
100117943	FAYETTEVILLE	NC		07/20/2023	7.875	120,831		187,000
100117945	KATY	TX		07/20/2023	7.875	195,317		254,000
100117946	SUN CITY CENTER	FL		07/20/2023	4.750	162,919		285,000
100117947	KATY	TX		07/20/2023	4.875	180,903		331,000
100117948	WESLEY CHAPEL	FL		07/20/2023	4.750	206,471		375,856
100117949	LYNWOOD	CA		07/20/2023	4.875	322,324		710,000
100117950	HOUSTON	TX		07/20/2023	4.750	136,386		260,000
100117951	ALHAMBRA	CA		07/20/2023	5.625	546,103		975,000
100117953	FORT WALTON BEACH	FL		07/20/2023	4.875	232,509		395,300
100117954	WINTER HAVEN	FL		07/20/2023	4.875	195,872		410,000
100117955	SAN DIEGO	CA		07/20/2023	7.500	837,581		997,000
100117956	REDMOND	WA		07/20/2023	7.000	242,799		340,000
100117959	HOUSTON	TX		07/20/2023	7.875	369,269		458,000
100117961	SAN LORENZO	CA		07/20/2023	4.750	502,265		858,000
100117963	PALMDALE	CA		07/20/2023	6.959	158,113		217,000
100117964	HOUSTON	TX		07/20/2023	9.750	229,283		327,000
100117965	WARMINSTER	PA		07/20/2023	6.917	198,180		370,000
100117966	NEW LONDON	CT		07/20/2023	7.500	220,117		240,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117969	OLIVEHURST	CA		07/20/2023	8.000	132,001		250,000
100117970	LAS VEGAS	NV		07/20/2023	8.000	141,434		185,000
100117971	SANFORD	FL		07/20/2023	7.750	106,291		221,000
100117975	SOUTH GATE	CA		07/20/2023	7.750	405,360		660,000
100117976	MARIETTA	GA		07/20/2023	9.250	135,137		193,000
100117977	JUNCTION CITY	CA		07/20/2023	10.250	174,695		307,000
100117979	NORTH MIAMI BEACH	FL		07/20/2023	9.500	2,998,362		4,950,000
100117980	STRATFORD	CT		07/20/2023	10.000	326,015		390,000
100117983	MIAMI SHORES	FL		07/20/2023	8.990	653,749		1,140,000
100117987	LEAGUE CITY	TX		07/20/2023	10.500	175,955		252,000
100117988	FRISCO	TX		07/20/2023	10.250	405,209		515,000
100117989	BOCA RATON	FL		07/20/2023	9.250	192,890		240,000
100117991	SYLMAR	CA		07/20/2023	10.250	816,894		1,150,000
100117992	LAKE WYLIE	SC		07/20/2023	8.250	172,093		174,900
100117993	KISSIMMEE	FL		07/20/2023	8.125	296,433		371,000
100117994	ZEPHYRHILLS	FL		07/20/2023	10.500	325,458		385,000
100117995	WELLINGTON	FL		07/20/2023	7.375	1,918,663		2,450,000
100117997	LONG BEACH	CA		07/20/2023	8.000	2,695,142		3,400,000
100117998	MERIDEN	CT		07/20/2023	7.250	226,700		330,000
100117999	EAGLE MOUNTAIN	UT		07/20/2023	7.865	420,542		545,000
100118000	MONROEVILLE	PA		07/20/2023	8.750	211,417		420,000
100118002	NORTH FORT MYERS	FL		07/20/2023	7.125	839,678		1,110,000
100118004	RANCHO CORDOVA	CA		07/20/2023	6.250	449,137		675,000
100118005	SAN JOSE	CA		07/20/2023	6.250	1,063,376		1,665,000
100118006	STUARTS DRAFT	VA		07/20/2023	6.250	284,993		400,000
100118007	LOS ANGELES	CA		07/20/2023	6.250	438,086		1,025,000
100118008	ONTARIO	CA		07/20/2023	6.250	685,119		835,000
100118009	LOS ANGELES	CA		07/20/2023	6.250	1,154,097		790,000
100118010	ONTARIO	CA		07/20/2023	6.250	579,645		810,000
100118011	ONTARIO	CA		07/20/2023	6.250	531,570		680,000
100118012	TUJUNGA	CA		07/20/2023	6.250	1,032,877		999,000
100118013	LOS ANGELES	CA		07/20/2023	6.125	1,047,419		1,530,000
100118014	SAN JOSE	CA		07/20/2023	6.125	863,980		1,185,000
100118015	TEMPLE CITY	CA		07/20/2023	6.125	1,166,527		1,760,000
100118016	CHINO	CA		07/20/2023	6.125	555,212		684,000
100118017	WESTMINSTER	CA		07/20/2023	6.250	630,324		886,000
100118018	MONTCLAIR	CA		07/20/2023	6.250	343,078		445,000
100118019	HACIENDA HEIGHTS	CA		07/20/2023	6.250	705,201		1,000,000
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023	6.250	1,713,659		2,475,000
100118021	WESTMINSTER	CA		07/20/2023	6.125	513,917		781,000
100118022	GARDENA	CA		07/20/2023	6.250	609,750		780,000
100118023	FOUNTAIN VALLEY	CA		07/20/2023	6.125	521,397		1,040,000
100118024	RANCHO CUCAMONGA	CA		07/20/2023	6.125	542,498		660,000
100118025	ONTARIO	CA		07/20/2023	6.250	673,461		835,000
100118026	BUENA PARK	CA		07/20/2023	6.250	611,349		800,000
100118027	FONTANA	CA		07/20/2023	6.250	389,091		566,000
100118028	CORONA	CA		07/20/2023	6.125	367,612		590,000
100118029	GARDEN GROVE	CA		07/20/2023	6.125	563,590		1,260,000
100118030	MCDONOUGH	GA		07/20/2023	6.250	261,172		365,000
100118031	HERNDON	VA		07/20/2023	6.125	248,748		355,000
100118032	WESTMINSTER	CA		07/20/2023	6.125	690,722		1,120,000
100118033	CUMMING	GA		07/20/2023	6.250	672,284		1,150,000
100118034	SAN FRANCISCO	CA		07/20/2023	6.125	1,021,834		1,550,000
100118035	FRESNO	CA		07/20/2023	6.125	203,037		332,760
100118036	MIAMI	FL		07/20/2023	4.000	312,087		1,020,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118037	HOUSTON	TX		07/20/2023	4.625	184,675		355,000
100118038	FALLS CHURCH	VA		07/20/2023	3.875	304,477		895,000
100118039	IRVINGTON	NJ		07/20/2023	5.125	322,322		372,000
100118041	ENGLEWOOD	OH		07/20/2023	5.000	242,951		224,000
100118042	HAMILTON	NJ		07/20/2023	5.125	137,706		200,000
100118043	BALTIMORE	MD		07/20/2023	4.750	130,846		165,000
100118044	NEWARK	NJ		07/20/2023	3.750	309,116		660,000
100118045	PARMA	OH		07/20/2023	5.250	82,372		175,000
100118046	MIAMI	FL		07/20/2023	5.125	907,091		1,399,000
100118047	SCRANTON	PA		07/20/2023	4.125	101,153		119,900
100118048	QUAKERTOWN	PA		07/20/2023	4.500	129,394		225,000
100118049	BALTIMORE	MD		07/20/2023	4.875	59,995		138,000
100118050	SPARROWS POINT	MD		07/20/2023	5.250	294,125		365,000
100118051	MAPLE HEIGHTS	OH		07/20/2023	4.125	61,265		100,000
100118052	BELOIT	WI		07/20/2023	4.625	45,842		95,000
100118053	BALTIMORE	MD		07/20/2023	4.625	75,423		157,500
100118054	HAMPTON BAYS	NY		07/20/2023	5.625	627,961		1,125,000
100118055	DUNDALK	MD		07/20/2023	8.500	144,715		127,000
100118056	INDEPENDENCE	MO		07/20/2023	5.000	46,248		125,000
100118057	MARION	IN		07/20/2023	5.125	63,250		126,000
100118058	HAUPPAUGE	NY		07/20/2023	4.375	454,921		1,365,000
100118059	SAINT BERNARD	OH		07/20/2023	6.000	144,577		228,000
100118062	MIAMI BEACH	FL		07/20/2023	8.875	394,720		570,000
100118063	CHATTANOOGA	TN		07/20/2023	4.875	126,255		179,000
100118064	MIAMI BEACH	FL		07/20/2023	7.490	552,084		1,375,000
100118065	KINGS PARK	NY		07/20/2023	8.125	262,764		409,000
100118066	ORLANDO	FL		07/20/2023	6.917	285,233		490,000
100118067	OZONE PARK	NY		07/20/2023	7.115	469,325		895,000
100118068	ALTAMONTE SPRINGS	FL		07/20/2023	8.625	105,836		140,000
100118069	ALTAMONTE SPRINGS	FL		07/20/2023	7.875	101,728		215,000
100118070	ATLANTA	GA		07/20/2023	8.000	203,756		170,000
100118071	LAKE WORTH	FL		07/20/2023	6.625	275,941		405,000
100118072	STRATFORD	CT		07/20/2023	7.875	228,354		420,000
100118073	OGDEN	UT		07/20/2023	7.625	187,875		400,000
100118074	LAKE WORTH	FL		07/20/2023	7.125	206,813		365,000
100118075	PFLUGERVILLE	TX		07/20/2023	7.740	102,147		270,000
100118076	PHOENIX	AZ		07/20/2023	9.750	424,368		599,000
100118077	CHARLOTTE	NC		07/20/2023	8.000	102,683		250,000
100118079	WESTON	CT		07/20/2023	6.875	330,750		475,000
100118080	CAPE CORAL	FL		07/20/2023	8.209	142,052		410,000
100118081	ORLANDO	FL		07/20/2023	9.250	220,082		330,000
100118082	KISSIMMEE	FL		07/20/2023	10.250	395,196		490,000
100118083	FRESNO	CA		07/20/2023	8.115	194,893		301,980
100118084	MONTAGUE	CA		07/20/2023	9.250	158,370		260,000
100118086	MIAMI	FL		07/20/2023	9.625	323,823		615,000
100118087	NORTH RIVERSIDE	IL		07/20/2023	10.375	172,215		233,000
100118089	HAINES CITY	FL		07/20/2023	10.000	308,111		418,000
100118091	BOCA RATON	FL		07/20/2023	10.250	372,910		535,000
100118092	CHAMPIONS GATE	FL		07/20/2023	7.209	256,851		496,000
100118093	KNOXVILLE	TN		07/20/2023	8.334	181,682		285,000
100118094	CHARLOTTE	NC		07/20/2023	7.500	155,656		212,000
100118095	WEST BABYLON	NY		07/20/2023	9.750	410,084		578,000
100118097	MILTON	GA		07/20/2023	10.250	2,763,901		3,645,000
100118098	BROOKLYN	NY		07/20/2023	8.875	155,121		280,000
100118099	LAS VEGAS	NV		07/20/2023	8.000	134,562		700,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118100	SANTA BARBARA	CA		07/20/2023	8.750	1,319,987		2,675,000
100118101	BOCA RATON	FL		07/20/2023	7.000	100,289		185,000
100118104	WALL TOWNSHIP	NJ		07/20/2023	11.250	306,931		515,000
100118105	BAKERSFIELD	CA		07/20/2023	10.750	393,674		597,000
100118106	DAVENPORT	FL		07/20/2023	11.250	174,934		246,000
100118107	FREEPORT	TX		07/20/2023	11.750	113,513		294,850
100118108	ODENTON	MD		07/20/2023	6.250	490,529		809,000
100118109	RANCHO CUCAMONGA	CA		07/20/2023	6.250	547,965		730,000
100118110	WESTMINSTER	MD		07/20/2023	8.375	597,628		825,000
100118111	RANCHO CUCAMONGA	CA		07/20/2023	6.125	774,555		1,025,000
100118112	LITTLEROCK	CA		07/20/2023	6.250	324,460		415,000
100118113	SACRAMENTO	CA		07/20/2023	6.125	362,444		520,000
100118114	NEWPORT BEACH	CA		07/20/2023	6.125	1,927,210		5,250,000
100118115	GLENDORA	CA		07/20/2023	6.125	569,315		760,000
100118116	SANTA ANA	CA		07/20/2023	6.750	385,219		780,000
100118117	STANTON	CA		07/20/2023	7.880	511,893		685,000
100118118	SACRAMENTO	CA		07/20/2023	6.250	413,907		470,000
100118119	ANAHEIM	CA		07/20/2023	6.880	293,610		820,000
100118120	PUNTA GORDA	FL		07/20/2023	10.750	367,491		515,000
100118121	JOELTON	TN		07/20/2023	7.292	197,155		362,000
100118122	DALLAS	TX		07/20/2023	8.750	112,281		750,000
100118123	WINTER GARDEN	FL		07/20/2023	7.750	224,622		515,000
100118124	DAVENPORT	FL		07/20/2023	9.240	279,615		395,000
100118125	MIAMI	FL		07/20/2023	8.125	186,293		290,000
100118126	DAVENPORT	FL		07/20/2023	9.240	279,946		395,000
100118127	PORT SAINT LUCIE	FL		07/20/2023	8.500	318,734		410,000
100118129	CONGERS	NY		07/20/2023	8.875	417,863		529,000
100118130	PASADENA	TX		07/20/2023	11.865	167,992		212,000
100118132	ORLANDO	FL		07/20/2023	11.000	205,873		250,000
100118136	WEST PALM BEACH	FL		07/20/2023	10.250	232,053		330,000
100118137	HONOLULU	HI		07/20/2023	10.709	271,496		350,000
100118139	HEMET	CA		07/20/2023	9.375	437,201		479,000
100118140	LOXAHATCHEE	FL		07/20/2023	7.125	251,536		490,000
100118141	RENTON	WA		07/20/2023	10.000	484,881		650,000
100118142	PITTSBURG	CA		07/20/2023	7.000	369,237		495,000
100118143	LAS VEGAS	NV		07/20/2023	7.250	458,160		605,000
100118144	SARASOTA	FL		07/20/2023	8.115	182,134		223,000
100118145	CORPUS CHRISTI	TX		07/20/2023	12.250	316,382		410,000
100118146	SUNNY ISLES BEACH	FL		07/20/2023	11.875	438,782		550,000
100118147	NEW YORK	NY		07/20/2023	8.125	2,448,609		2,800,000
100118148	MYRTLE BEACH	SC		07/20/2023	8.125	184,578		220,000
100118150	SAUGUS	CA		07/20/2023	8.500	561,072		851,000
100118151	MYRTLE BEACH	SC		07/20/2023	8.375	267,190		345,000
100118153	CORDOVA	TN		07/20/2023	7.667	174,323		230,000
100118154	MISSOURI CITY	TX		07/20/2023	8.750	134,436		221,000
100118155	ORLANDO	FL		07/20/2023	9.500	213,123		385,000
100118156	PANAMA CITY BEACH	FL		07/20/2023	9.375	235,043		256,000
100118158	MYRTLE BEACH	SC		07/20/2023	10.574	239,618		288,000
100118159	DECATUR	GA		07/20/2023	10.250	109,798		210,000
100118160	JAMAICA	NY		07/20/2023	10.875	579,505		780,000
100118161	LONG BEACH	CA		07/20/2023	8.000	196,420		795,000
100118162	STOCKTON	CA		07/20/2023	7.865	493,173		580,000
100118163	DORAL	FL		07/20/2023	7.625	310,025		380,000
100118164	METAIRIE	LA		07/20/2023	9.125	268,764		593,000
100118165	CHARLOTTE	NC		07/20/2023	11.250	332,725		610,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118166	MOUNT PLEASANT	SC		07/20/2023	12.375	542,590		810,000
100118167	KNOXVILLE	TN		07/20/2023	6.875	99,727		505,000
100118168	NAPLES	FL		07/20/2023	12.500	1,099,059		1,030,000
100118169	HOLIDAY	FL		07/20/2023	9.875	328,786		400,000
100118170	POWELL	TN		07/20/2023	6.875	98,951		355,000
100118171	SEATTLE	WA		07/20/2023	10.750	379,592		730,000
100118172	STAMFORD	CT		07/20/2023	7.750	920,365		1,575,000
100118174	DESTIN	FL		07/20/2023	11.000	521,415		720,300
100118176	SAINT CLOUD	FL		07/20/2023	11.209	413,907		515,000
100118178	KISSIMMEE	FL		07/20/2023	10.865	239,020		330,000
100118179	SAN ANTONIO	TX		07/20/2023	12.500	160,895		270,000
100118181	WEST CHESTER	PA		07/20/2023	10.750	405,931		555,000
100118183	KISSIMMEE	FL		07/20/2023	10.500	204,836		256,900
100118184	MYRTLE BEACH	SC		07/20/2023	8.500	163,298		190,000
100118185	WOODSTOCK	GA		07/20/2023	8.115	518,185		750,000
100118186	DELTONA	FL		07/20/2023	9.875	338,163		458,000
100118187	LAKE FOREST	CA		07/20/2023	8.125	955,287		1,560,000
100118189	HOUSTON	TX		07/20/2023	10.250	240,961		315,000
100118190	LAKE FOREST	CA		07/20/2023	8.250	1,229,392		1,860,000
100118191	GAINESVILLE	GA		07/20/2023	10.750	289,726		390,000
100118192	SHAWNEE	KS		07/20/2023	7.380	339,777		600,000
100118194	ROWLAND HEIGHTS	CA		07/20/2023	7.250	509,655		735,000
100109149	LODI	CA		07/21/2023	8.375	618,707		665,000
100109150	PONTE VEDRA	FL		07/21/2023	8.375	1,356,155		2,000,000
100109151	FREDERICKSBURG	TX		07/21/2023	7.375	488,657		602,000
100109153	DALLAS	TX		07/21/2023	7.750	968,356		2,000,000
100109154	SAINT GEORGE	UT		07/21/2023	7.750	182,511		410,000
100109155	WESTPORT	CT		07/21/2023	8.625	728,950		900,000
100109156	OAKLEY	CA		07/21/2023	8.875	1,234,160		1,600,000
100109157	HEBER CITY	UT		07/21/2023	7.625	801,277		1,100,000
100109158	LOS ANGELES	CA		07/21/2023	7.750	1,983,713		2,425,000
100109159	BAKERSFIELD	CA		07/21/2023	7.375	334,545		411,000
100109160	HILO	HI		07/21/2023	8.250	158,532		184,000
100109161	WHEAT RIDGE	CO		07/21/2023	8.375	1,381,446		1,700,000
100109163	OCALA	FL		07/21/2023	8.250	346,729		390,000
100109164	IRVING	TX		07/21/2023	9.250	306,396		340,000
100109165	NEWARK	NJ		07/21/2023	8.750	544,063		700,000
100109166	ROSHARON	TX		07/21/2023	7.500	409,033		500,000
100109167	GEORGETOWN	TX		07/21/2023	7.500	503,909		650,000
100109168	PHOENIX	AZ		07/21/2023	8.125	473,185		560,000
100109169	ARLINGTON	TX		07/21/2023	7.125	396,197		490,000
100109170	COLUMBUS	OH		07/21/2023	9.000	136,708		240,000
100109172	LOS ANGELES	CA		07/21/2023	8.750	2,423,205		2,935,000
100109173	MONTGOMERY	TX		07/21/2023	7.250	546,323		1,480,000
100109174	MORGAN HILL	CA		07/21/2023	7.625	255,108		800,000
100109175	LEVITTOWN	PA		07/21/2023	8.500	259,896		345,000
100109176	SANTA CLARITA	CA		07/21/2023	7.000	806,537		1,010,000
100109177	SANTA CLARITA	CA		07/21/2023	6.875	401,253		536,000
100109178	LOS ANGELES (WEST HILLS AREA)	CA		07/21/2023	6.875	1,376,888		1,850,000
100109179	CELINA	TX		07/21/2023	9.875	1,158,246		1,370,000
100109180	EL CERRITO	CA		07/21/2023	8.000	560,426		1,565,000
100109181	KATY	TX		07/21/2023	7.875	445,264		563,000
100109182	MESA	AZ		07/21/2023	8.250	595,724		730,000
100109183	PISMO BEACH	CA		07/21/2023	7.875	1,354,869		2,225,000
100109184	HOUSTON	TX		07/21/2023	8.000	415,869		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109185	SCOTTSDALE	AZ		07/21/2023	7.375	471,501		660,000
100109186	SANTA CLARITA	CA		07/21/2023	7.250	913,991		1,130,000
100109188	CHARLOTTE	NC		07/21/2023	8.625	312,689		350,000
100109189	SAN DIEGO	CA		07/21/2023	7.750	682,073		825,000
100109190	WHITTIER	CA		07/21/2023	7.375	615,788		815,000
100109191	MORENO VALLEY	CA		07/21/2023	8.500	472,981		515,000
100109192	HOUSTON	TX		07/21/2023	8.625	316,241		350,000
100109193	SAN RAFAEL	CA		07/21/2023	6.625	389,097		630,000
100109194	FAIRBURN	GA		07/21/2023	8.500	288,304		306,000
100109195	SANTA MONICA	CA		07/21/2023	7.250	1,162,740		1,450,000
100109196	FORT LAUDERDALE	FL		07/21/2023	8.625	456,766		536,000
100109197	PALM DESERT	CA		07/21/2023	7.125	624,986		819,000
100109199	WEST PALM BEACH	FL		07/21/2023	9.250	271,998		300,000
100109200	STOCKTON	CA		07/21/2023	6.500	484,962		975,000
100109201	RIVIERA BEACH	FL		07/21/2023	8.875	342,290		365,000
100109203	DENTON	TX		07/21/2023	9.250	209,243		235,000
100109204	LOS ANGELES	CA		07/21/2023	7.000	1,999,986		3,000,000
100109205	STUDIO CITY	CA		07/21/2023	7.500	874,219		1,900,000
100109206	AUBREY	TX		07/21/2023	8.375	1,041,745		1,195,000
100109208	PHOENIX	AZ		07/21/2023	7.875	257,150		403,000
100109210	MESA	AZ		07/21/2023	6.875	385,857		540,000
100109211	MOUNT PROSPECT	IL		07/21/2023	9.375	276,087		315,000
100109212	TURLOCK	CA		07/21/2023	6.875	832,689		1,045,000
100109214	EVERETT	WA		07/21/2023	7.125	542,850		675,000
100109215	APOPKA	FL		07/21/2023	9.250	611,032		685,000
100109216	MESA	AZ		07/21/2023	9.250	864,045		980,000
100109217	CORONA	CA		07/21/2023	7.250	885,541		1,225,000
100109219	DENVER	CO		07/21/2023	7.875	457,381		560,000
100109220	MIAMI	FL		07/21/2023	7.875	292,017		375,000
100109221	NORTH MIAMI	FL		07/21/2023	9.000	446,707		490,000
100109222	SAN JOSE	CA		07/21/2023	9.375	950,579		1,250,000
100109223	HOUSTON	TX		07/21/2023	9.625	217,120		255,000
100109224	YORBA LINDA	CA		07/21/2023	8.875	1,229,148		1,350,000
100109225	DALLAS	TX		07/21/2023	8.375	763,142		830,000
100109226	CORONA	CA		07/21/2023	7.750	709,438		870,000
100109227	CHICAGO	IL		07/21/2023	9.500	317,635		356,000
100109228	ALTAMONTE SPRINGS	FL		07/21/2023	9.375	325,351		394,000
100109229	LONG BEACH	CA		07/21/2023	8.000	1,224,118		1,712,000
100109231	CHICAGO	IL		07/21/2023	8.500	194,227		245,000
100109232	SIERRA VISTA	AZ		07/21/2023	8.000	132,382		195,000
100109233	PHOENIX	AZ		07/21/2023	8.625	235,503		295,000
100109234	PHILADELPHIA	PA		07/21/2023	9.875	148,438		200,000
100109235	CHICAGO	IL		07/21/2023	8.125	102,695		160,000
100109236	DAVENPORT	FL		07/21/2023	8.250	230,151		290,000
100109237	CALUMET CITY	IL		07/21/2023	9.000	101,361		135,000
100109238	MEMPHIS	TN		07/21/2023	8.000	103,041		200,000
100109239	JACKSONVILLE	FL		07/21/2023	7.500	207,740		302,500
100109241	GULF SHORES	AL		07/21/2023	7.500	596,174		749,900
100109242	PALM COAST	FL		07/21/2023	7.250	332,735		475,000
100109243	HOLLYWOOD	FL		07/21/2023	8.500	367,856		540,000
100109244	LOS ANGELES	CA		07/21/2023	7.250	197,367		1,650,000
100109245	HOLLYWOOD	FL		07/21/2023	8.500	331,059		495,000
100109246	GREENVILLE	SC		07/21/2023	8.125	263,126		366,000
100109247	PITTSBURGH	PA		07/21/2023	9.375	135,601		177,000
100109248	INDEPENDENCE	MO		07/21/2023	9.750	174,689		205,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109249	LANESBOROUGH	MA		07/21/2023	8.125	555,447		740,000
100109250	CINCINNATI	OH		07/21/2023	8.750	183,177		220,000
100109251	JACKSONVILLE	FL		07/21/2023	8.250	120,798		165,000
100109252	FORT WORTH	TX		07/21/2023	7.375	285,103		390,000
100109253	PHOENIX	AZ		07/21/2023	7.750	277,601		392,000
100109254	RACINE	WI		07/21/2023	8.875	197,293		258,560
100109255	PALM BAY	FL		07/21/2023	7.625	343,972		462,000
100109256	GRANBURY	TX		07/21/2023	7.750	144,262		265,000
100109257	TUCSON	AZ		07/21/2023	7.625	322,774		425,000
100109258	ROSCOMMON	MI		07/21/2023	7.750	104,985		140,000
100109259	TERRE HAUTE	IN		07/21/2023	9.000	106,711		129,000
100109260	HOLMES BEACH	FL		07/21/2023	7.375	742,635		1,252,000
100109263	SAINT SIMONS ISLAND	GA		07/21/2023	6.875	536,243		2,150,000
100109264	SOAP LAKE	WA		07/21/2023	8.875	129,320		160,000
100109265	VAN NUYS	CA		07/21/2023	7.250	445,360		1,850,000
100109266	FRESNO	CA		07/21/2023	7.750	145,872		190,000
100109267	ROCKWALL	TX		07/21/2023	6.750	354,568		530,000
100109268	GREENVILLE	SC		07/21/2023	9.750	208,296		258,000
100109269	GREENVILLE	SC		07/21/2023	9.750	154,213		188,000
100109270	OCALA	FL		07/21/2023	8.750	135,142		180,000
100109271	LA QUINTA	CA		07/21/2023	8.625	1,007,149		1,300,000
100109273	OAKLAND	CA		07/21/2023	7.875	588,665		1,150,000
100109275	CHICAGO	IL		07/21/2023	10.000	223,684		290,000
100109276	SALT LAKE CITY	UT		07/21/2023	8.000	465,845		700,000
100109277	DAVENPORT	FL		07/21/2023	7.875	575,197		780,000
100109278	MAGNA	UT		07/21/2023	8.000	397,921		560,000
100109279	LITTLE SILVER	NJ		07/21/2023	7.000	299,876		515,000
100109280	BOYNTON BEACH	FL		07/21/2023	8.125	816,564		1,100,000
100109281	AURORA	CO		07/21/2023	7.625	390,622		480,000
100109282	PHILADELPHIA	PA		07/21/2023	8.625	324,817		410,000
100109283	SANTEE	CA		07/21/2023	7.500	488,417		813,000
100109284	NAMPA	ID		07/21/2023	7.625	153,528		380,000
100109285	BRIDGEPORT	CT		07/21/2023	10.250	267,216		345,000
100118195	SHERMAN OAKS	CA		07/21/2023	7.750	2,847,989		3,710,000
100118196	VINEYARD	UT		07/21/2023	9.000	995,232		1,250,000
100118197	PITTSBURG	CA		07/21/2023	8.375	320,850		605,000
100118198	NEWPORT BEACH	CA		07/21/2023	7.875	1,943,485		2,750,000
100118199	INDIANAPOLIS	IN		07/21/2023	9.125	231,280		282,000
100118200	WESLEY CHAPEL	FL		07/21/2023	7.875	927,878		1,217,000
100118201	PHOENIX	AZ		07/21/2023	7.875	121,980		370,000
100118202	MONTGOMERY	IL		07/21/2023	8.375	332,838		410,000
100118203	ORLANDO	FL		07/21/2023	8.250	401,677		501,000
100118204	ATLANTA	GA		07/21/2023	7.875	310,489		400,000
100118627	GARLAND	TX		07/25/2023	7.875	363,378		440,000
100118628	ELK GROVE	CA		07/25/2023	6.750	336,019		647,000
100118629	BROOKLYN	NY		07/25/2023	7.750	884,964		1,150,000
100118630	FRESH MEADOWS	NY		07/25/2023	8.125	1,134,657		1,400,000
100118631	FRAMINGHAM	MA		07/25/2023	9.250	686,882		840,000
100118632	MESA	AZ		07/25/2023	7.375	448,703		596,000
100118633	HALLANDALE BEACH	FL		07/25/2023	7.750	1,093,678		1,375,000
100118634	NEW ORLEANS	LA		07/25/2023	7.990	212,176		283,000
100118635	DEER PARK	NY		07/25/2023	9.125	528,520		685,000
100118636	PHILADELPHIA	PA		07/25/2023	8.750	395,153		710,000
100118637	ORTONVILLE	MI		07/25/2023	9.000	157,906		255,000
100118638	CLARENCE	NY		07/25/2023	7.750	232,135		340,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118639	BRONX	NY		07/25/2023	7.375	623,058		800,000
100118640	BOCA RATON	FL		07/25/2023	7.375	432,892		530,000
100118641	MIAMI	FL		07/25/2023	8.625	267,881		350,000
100118642	CHICO	CA		07/25/2023	8.625	1,106,784		1,344,000
100118643	BROOKLYN	NY		07/25/2023	8.500	337,178		1,700,000
100118644	SCOTTSDALE	AZ		07/25/2023	8.000	467,124		1,260,000
100118645	DORAL	FL		07/25/2023	7.500	1,140,457		1,820,000
100118646	DAVIE	FL		07/25/2023	9.125	609,262		775,000
100118647	CLOVIS	CA		07/25/2023	9.000	298,152		414,000
100118648	PLANTATION	FL		07/25/2023	8.000	324,687		392,000
100118649	CARROLLTON	TX		07/25/2023	7.625	1,236,680		1,520,000
100118650	LAWNDALE	CA		07/25/2023	8.500	620,100		770,000
100118652	PORTER RANCH	CA		07/25/2023	8.250	2,324,277		2,847,332
100118654	CHESTER	MD		07/25/2023	7.500	287,971		480,000
100118655	CAPE CORAL	FL		07/25/2023	8.750	285,012		495,000
100118656	JERSEY CITY	NJ		07/25/2023	8.375	1,268,728		1,830,000
100118657	OCALA	FL		07/25/2023	7.625	181,350		275,000
100118658	CHARLOTTE	NC		07/25/2023	8.750	202,661		280,000
100118659	MIAMI	FL		07/25/2023	8.000	672,801		1,800,000
100118660	CLARKDALE	AZ		07/25/2023	8.375	378,575		458,000
100118661	EAST AURORA	NY		07/25/2023	7.875	511,773		631,000
100118662	ROSLYN	NY		07/25/2023	7.750	810,413		1,060,000
100118663	MOUNT VERNON	NY		07/25/2023	7.625	364,177		475,000
100118664	NORRIDGE	IL		07/25/2023	8.250	319,603		390,000
100118665	LAKE CITY	FL		07/25/2023	8.375	141,487		203,000
100118666	AUSTIN	TX		07/25/2023	8.500	909,574		1,200,000
100118667	TRABUCO CANYON	CA		07/25/2023	7.375	1,406,529		1,725,000
100118668	BRONX	NY		07/25/2023	9.250	845,780		1,100,000
100118669	ROSLYN	NY		07/25/2023	7.375	614,250		1,200,000
100118670	GRAHAM	TX		07/25/2023	7.750	911,450		1,178,000
100118671	GLEN COVE	NY		07/25/2023	7.875	336,168		415,000
100118672	HIALEAH	FL		07/25/2023	7.875	363,000		440,000
100118673	CHATSWORTH	CA		07/25/2023	7.990	1,399,124		2,075,000
100118674	REDDING	CT		07/25/2023	7.375	1,605,243		2,000,000
100118675	JACKSONVILLE	FL		07/25/2023	8.750	248,557		320,000
100118676	REUNION	FL		07/25/2023	8.375	478,883		737,000
100118677	AUBURN	CA		07/25/2023	7.625	398,974		1,280,000
100118678	RIVERSIDE	CA		07/25/2023	7.875	1,107,590		1,450,000
100118679	SARASOTA	FL		07/25/2023	8.875	1,467,699		1,901,000
100118680	WRENTHAM	MA		07/25/2023	8.000	591,731		720,000
100118681	JAMAICA	NY		07/25/2023	8.625	1,088,101		1,410,000
100118682	ZEPHYR COVE	NV		07/25/2023	7.750	399,068		565,000
100118683	WEST SACRAMENTO	CA		07/25/2023	8.000	328,753		470,000
100118684	SUNNY ISLES BEACH	FL		07/25/2023	7.750	1,844,291		2,750,000
100118685	ROYAL PALM BEACH	FL		07/25/2023	8.625	194,735		235,000
100118686	RIVERSIDE	CT		07/25/2023	6.750	996,415		2,695,000
100118687	SCOTTSDALE	AZ		07/25/2023	8.750	439,198		548,000
100118688	SOUTHWEST RANCHES	FL		07/25/2023	6.500	776,901		1,130,000
100118689	FORT WORTH	TX		07/25/2023	8.875	294,788		357,000
100118690	PLANTATION	FL		07/25/2023	6.750	365,625		730,000
100118691	LONG BEACH	CA		07/25/2023	7.500	706,845		869,000
100118692	SAINT PAUL	MN		07/25/2023	7.250	176,409		312,000
100118693	RESTON	VA		07/25/2023	7.625	379,604		580,000
100118694	HIGHLAND	CA		07/25/2023	8.250	648,226		800,000
100118695	EAST FALMOUTH	MA		07/25/2023	8.500	535,535		650,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118696	HOUSTON	TX		07/25/2023	8.875	545,395		680,000
100118697	WEST JORDAN	UT		07/25/2023	7.375	386,897		508,000
100118698	WALNUT CREEK	CA		07/25/2023	7.500	335,216		535,000
100118699	PASADENA	CA		07/25/2023	7.875	2,036,789		3,000,000
100118700	KINGSTON	NY		07/25/2023	9.500	353,408		482,000
100118701	MCKINLEYVILLE	CA		07/25/2023	8.125	233,305		650,000
100118702	HOUSTON	TX		07/25/2023	7.750	122,862		178,000
100118703	MCKINLEYVILLE	CA		07/25/2023	8.000	354,597		700,000
100118704	MIAMI	FL		07/25/2023	8.000	317,881		465,000
100118705	LOGANDALE	NV		07/25/2023	7.500	335,835		494,000
100118706	DUNCAN	SC		07/25/2023	9.125	181,322		240,000
100118707	NEW LONDON	CT		07/25/2023	8.875	248,257		325,000
100118708	WELLINGTON	FL		07/25/2023	6.750	859,884		1,250,000
100118709	CHESTER	CT		07/25/2023	7.990	574,237		700,000
100118710	SPARTANBURG	SC		07/25/2023	8.750	308,453		410,000
100118711	FARMINGDALE	NY		07/25/2023	6.875	340,633		600,000
100118712	HIALEAH	FL		07/25/2023	7.875	429,882		610,000
100118713	HONOLULU	HI		07/25/2023	6.750	712,706		1,119,000
100118714	BELLFLOWER	CA		07/25/2023	7.500	690,365		845,000
100118715	SHIRLEY	NY		07/25/2023	8.375	438,641		535,000
100118716	WEST COVINA	CA		07/25/2023	7.375	409,500		847,000
100118717	LAKEWOOD	CA		07/25/2023	7.750	661,820		870,000
100118718	DECATUR	GA		07/25/2023	7.250	282,624		395,000
100118719	AVONDALE ESTATES	GA		07/25/2023	8.875	688,454		880,000
100118720	NAPLES	FL		07/25/2023	7.875	817,599		990,000
100118721	BAKERSFIELD	CA		07/25/2023	9.125	348,916		440,000
100118722	SANTA ROSA VALLEY	CA		07/25/2023	7.990	2,219,352		2,725,000
100118723	PALM COAST	FL		07/25/2023	8.625	331,604		430,000
100118724	HENDERSON	NV		07/25/2023	7.500	153,963		203,000
100118725	LOS ANGELES	CA		07/25/2023	7.000	813,000		1,000,000
100118726	WARNER ROBINS	GA		07/25/2023	8.875	227,920		287,000
100118727	VAN NUYS	CA		07/25/2023	7.625	1,074,674		1,399,000
100118728	NEW CITY	NY		07/25/2023	7.625	482,400		650,000
100118729	HERMOSA BEACH	CA		07/25/2023	7.999	3,010,132		3,900,000
100118730	FORT LAUDERDALE	FL		07/25/2023	8.250	517,894		682,000
100118731	APPLE VALLEY	CA		07/25/2023	8.500	500,549		615,000
100118732	DUBLIN	OH		07/25/2023	8.750	700,083		875,000
100118733	LOS ANGELES	CA		07/25/2023	7.625	1,799,721		2,800,000
100118734	LANTANA	FL		07/25/2023	9.500	274,887		382,000
100118735	CONCORD	NC		07/25/2023	8.125	185,063		248,000
100118736	VERO BEACH	FL		07/25/2023	8.375	159,951		194,000
100118737	BOYNTON BEACH	FL		07/25/2023	6.750	291,213		425,000
100118738	PARRISH	FL		07/25/2023	8.375	588,817		765,000
100118741	GOOSE CREEK	SC		07/25/2023	7.999	220,503		370,000
100118742	MOUNT PLEASANT	SC		07/25/2023	7.625	565,610		700,000
100118743	HANAHAN	SC		07/25/2023	7.875	613,078		750,000
100118744	SAN JOSE	CA		07/25/2023	7.375	1,340,254		2,600,000
100118745	DAVENPORT	FL		07/25/2023	7.375	156,261		263,000
100118746	BOYNTON BEACH	FL		07/25/2023	7.875	181,375		353,000
100118747	TRUCKEE	CA		07/25/2023	7.625	487,379		735,000
100118748	PARADISE VALLEY	AZ		07/25/2023	7.125	1,881,122		3,225,000
100118749	LA QUINTA	CA		07/25/2023	7.750	427,851		518,000
100118750	PLANTATION	FL		07/25/2023	7.625	231,133		375,000
100118751	BLUE SPRINGS	MO		07/25/2023	7.500	227,863		280,000
100118752	KINGSTON	NH		07/25/2023	7.875	402,188		870,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118753	PANAMA CITY BEACH	FL		07/25/2023	8.875	351,847		495,000
100118754	NORTH MYRTLE BEACH	SC		07/25/2023	8.875	566,621		695,000
100118755	SAN JOSE	CA		07/25/2023	8.250	1,542,183		1,857,000
100118756	POMPANO BEACH	FL		07/25/2023	8.375	1,787,389		2,495,000
100118757	CAPE CANAVERAL	FL		07/25/2023	8.250	248,616		310,000
100118758	NAPLES	FL		07/25/2023	6.250	1,872,163		3,515,000
100118759	NAPLES	FL		07/25/2023	8.875	778,334		1,150,000
100118760	NEWPORT BEACH	CA		07/25/2023	7.750	2,382,980		3,100,000
100118761	MULBERRY	FL		07/25/2023	7.125	268,537		340,000
100118762	CUMMING	GA		07/25/2023	9.250	765,886		1,000,000
100118763	NEWPORT BEACH	CA		07/25/2023	7.375	698,471		1,680,000
100118764	LA MESA	CA		07/25/2023	7.625	370,262		629,000
100118765	ROSEVILLE	CA		07/25/2023	8.250	437,995		538,000
100118766	FAIRFAX	VT		07/25/2023	7.000	357,582		500,000
100118767	LARGO	FL		07/25/2023	8.000	167,049		225,000
100118768	HICKORY	NC		07/25/2023	8.125	277,780		350,000
100118769	LAGUNA BEACH	CA		07/25/2023	7.500	2,101,247		3,150,000
100118770	PLANT CITY	FL		07/25/2023	8.625	782,848		1,025,000
100118771	OAK LAWN	IL		07/25/2023	7.375	215,086		300,000
100118772	FULLERTON	CA		07/25/2023	7.500	717,395		1,025,000
100118773	PACIFIC PALISADES	CA		07/25/2023	7.500	836,875		1,250,000
100118774	LOS ANGELES	CA		07/25/2023	6.875	704,904		1,555,000
100118775	POINCIANA	FL		07/25/2023	8.875	271,198		335,000
100118776	LONG BEACH	CA		07/25/2023	7.875	324,249		420,000
100118777	MIAMI	FL		07/25/2023	7.875	179,252		495,000
100118778	GILROY	CA		07/25/2023	7.375	872,050		1,150,000
100118779	HOLLYWOOD	FL		07/25/2023	7.500	304,875		480,000
100118780	MIAMI	FL		07/25/2023	7.500	455,057		635,000
100118781	ENCINO	CA		07/25/2023	8.500	804,583		1,150,000
100118782	CONROE	TX		07/25/2023	7.125	319,332		400,000
100118783	LAFAYETTE	IN		07/25/2023	7.625	127,656		213,000
100118784	LIVERMORE	CA		07/25/2023	7.250	1,943,578		2,550,000
100118785	BEND	OR		07/25/2023	7.500	1,030,000		2,250,000
100118786	COSTA MESA	CA		07/25/2023	7.000	1,005,931		1,590,000
100118787	PANAMA CITY BEACH	FL		07/25/2023	8.000	148,879		195,000
100118788	LAS VEGAS	NV		07/25/2023	8.125	1,056,591		1,300,000
100118789	RENO	NV		07/25/2023	6.500	634,410		800,000
100118790	SANTA ROSA	CA		07/25/2023	7.250	629,606		1,025,000
100118791	SAN RAFAEL	CA		07/25/2023	7.375	1,058,200		1,300,000
100118792	COVINA	CA		07/25/2023	8.250	697,788		852,000
100118793	LOS ANGELES	CA		07/25/2023	6.875	1,685,438		2,225,000
100118794	STUDIO CITY	CA		07/25/2023	8.625	1,012,045		1,425,000
100118795	FORT PIERCE	FL		07/25/2023	6.875	1,646,315		2,070,000
100118796	LOS ANGELES	CA		07/25/2023	9.750	1,042,058		1,360,000
100118797	FORT LAUDERDALE	FL		07/25/2023	7.125	1,860,640		2,320,000
323050936	PHOENIX	AZ		07/26/2023	9.240	3,374,000		4,820,000
323060037	BAKERSFIELD	CA		07/26/2023	10.115	1,418,219		4,860,000
323060142	BAKERSFIELD	CA		07/26/2023	10.115	1,290,594		4,320,000
3310052535	SAINT JAMES	NY		07/27/2023	8.295	216,513		1,656,000
3310052601	HAIKU	HI		07/27/2023	8.148	105,804		935,000
3310052756	CHICAGO	IL		07/27/2023	8.666	37,318		325,000
3310052798	NEW CITY	NY		07/27/2023	7.940	113,632		550,000
3310052853	DEER PARK	NY		07/27/2023	8.841	113,603		626,000
3310053055	THE BRONX	NY		07/27/2023	7.940	118,800		1,000,000
3310053156	CHICAGO	IL		07/27/2023	9.016	45,441		510,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310053463	WYANDANCH	NY		07/27/2023	7.950	64,954		455,000
3310053651	PATERSON	NJ		07/27/2023	8.603	103,163		570,000
3310053654	VINELAND	NJ		07/27/2023	8.596	39,501		295,000
3310053668	OZONE PARK	NY		07/27/2023	8.750	104,544		655,000
3310053763	WOODLYNNE	NJ		07/27/2023	7.940	46,852		242,000
3310053764	BOSTON	MA		07/27/2023	8.596	327,443		2,250,000
3310053842	FREEPORT	NY		07/27/2023	8.596	108,145		610,000
3310053953	NORTH BRUNSWICK	NJ		07/27/2023	8.596	149,421		850,000
3310054008	SANTA FE	NM		07/27/2023	8.806	106,893		750,000
3310054127	LIVINGSTON	NJ		07/27/2023	8.596	104,915		1,310,000
3310054201	MARBLEHEAD	MA		07/27/2023	8.806	327,623		1,690,000
3310054239	DETROIT	MI		07/27/2023	8.323	32,299		340,000
3310054278	CAPE CORAL	FL		07/27/2023	8.596	100,787		565,000
3310054318	MANORVILLE	NY		07/27/2023	8.295	80,190		635,000
3310054385	MANAHAWKIN	NJ		07/27/2023	7.950	87,526		421,000
3310054449	BROOKLYN	NY		07/27/2023	8.596	248,663		1,260,000
3310054522	BOSTON	MA		07/27/2023	8.666	173,745		1,050,000
3310054524	BOSTON	MA		07/27/2023	8.666	173,745		1,050,000
3310054629	ST. PETERSBURG	FL		07/27/2023	8.876	49,494		300,000
3310054800	COPIAGUE	NY		07/27/2023	8.610	109,073		532,000
3310054857	SHELTON	CT		07/27/2023	8.596	73,968		480,000
3310054860	MIAMI	FL		07/27/2023	8.596	194,501		1,150,000
3310054867	OXON HILL	MD		07/27/2023	8.323	69,802		415,000
3310054889	BOSTON	MA		07/27/2023	8.666	327,443		1,850,000
3310054896	NEWARK	NJ		07/27/2023	8.596	80,992		526,000
3310054932	BRENTWOOD	NY		07/27/2023	7.950	130,918		680,000
3310055107	OAKLAND	CA		07/27/2023	8.463	130,680		1,100,000
3310055154	TAMARAC	FL		07/27/2023	7.940	101,986		535,000
3310055157	MERIDEN	CT		07/27/2023	8.596	60,725		425,000
3310055254	BRENTWOOD	TN		07/27/2023	8.603	243,540		1,850,000
3310055328	MONROE TOWNSHIP	NJ		07/27/2023	8.603	73,508		440,000
3310055358	MERRILLVILLE	IN		07/27/2023	8.596	33,977		200,000
3310055366	UNIONDALE	NY		07/27/2023	8.295	122,958		632,000
3310055370	BRENTWOOD	NY		07/27/2023	8.295	81,838		473,000
3310055401	MIAMI	FL		07/27/2023	7.940	137,009		680,000
3310055407	WATERBURY	CT		07/27/2023	7.940	76,181		370,000
3310055408	WATERBURY	CT		07/27/2023	7.940	76,181		380,000
3310055439	BROOKLYN	NY		07/27/2023	7.940	334,125		1,800,000
3310055576	CENTERPORT	NY		07/27/2023	8.610	126,507		608,500
3310055589	SCOTCH PLAINS	NJ		07/27/2023	8.603	146,602		1,315,000
3310055624	MERRICK	NY		07/27/2023	8.295	117,612		736,000
3310055698	HEMPSTEAD	NY		07/27/2023	7.950	80,279		550,500
3310055722	BURLINGTON	NJ		07/27/2023	8.603	57,752		387,000
3310055961	MASSAPEQUA	NY		07/27/2023	8.610	132,159		724,000
3310055992	BROOKLYN	NY		07/27/2023	8.288	159,044		980,000
3310056060	PARSIPPANY-TROY HILL	NJ		07/27/2023	8.603	97,565		600,000
3310056101	NORTH FORT MYERS	FL		07/27/2023	8.442	196,272		980,000
3310056208	FAIR LAWN	NJ		07/27/2023	8.610	117,478		645,000
3310056215	HILO	HI		07/27/2023	7.940	73,508		505,000
3310056562	RIVERHEAD	NY		07/27/2023	8.295	76,181		488,500
3310057158	FORT LAUDERDALE	FL		07/27/2023	8.946	252,450		5,000,000
4010042670	HOUSTON	TX		07/27/2023	7.765	531,997		840,000
4010045800	PHILADELPHIA	PA		07/27/2023	8.622	912,945		1,265,000
4010051448	Fulton	NY		07/27/2023	9.081	635,613		865,000
4010051548	Cullman	AL		07/27/2023	7.810	971,896		1,271,000

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	2	3					Additional	
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4010052507	Inkster	MI		07/27/2023	7.958	1,159,928		1,513,000
4010052534	DETROIT	MI		07/27/2023	8.603	482,933		625,000
4010052823	BALTIMORE	MD		07/27/2023	8.183	1,040,342		1,356,000
4010053510	CHICAGO	IL		07/27/2023	8.281	1,855,157		2,405,000
4010053994	Beachwood	NJ		07/27/2023	7.350	1,341,045		1,753,000
4010054016	Louisville	KY		07/27/2023	9.477	615,000		800,000
4010054105	TRENTON	NJ		07/27/2023	7.870	519,889		680,000
4010054420	SHIRLEY	NY		07/27/2023	8.127	2,077,746		2,495,000
4010054500	SPARTA	MI		07/27/2023	8.341	390,257		510,000
4010054738	MASTIC BEACH	NY		07/27/2023	8.131	2,040,360		2,450,000
4010054741	MASTIC BEACH	NY		07/27/2023	8.131	2,078,981		2,520,000
4010054838	PHILADELPHIA	PA		07/27/2023	8.297	263,114		393,000
4010054947	TRENTON	NJ		07/27/2023	7.647	1,425,736		1,990,000
4010055081	Fulton	NY		07/27/2023	8.881	672,585		975,000
4010056172	MASTIC BEACH	NY		07/27/2023	8.400	2,066,115		2,477,000
4010056182	Cherry Hill	NJ		07/27/2023	7.806	514,621		830,000
100118910	TORRANCE	CA		07/27/2023	8.499	748,873		870,000
100118911	MISSOURI CITY	TX		07/27/2023	8.999	217,469		226,000
100118912	VALLEJO	CA		07/27/2023	8.999	660,204		700,000
100118913	TEHACHAPI	CA		07/27/2023	7.125	202,278		440,000
100118914	MISSOURI CITY	TX		07/27/2023	9.125	977,804		1,655,000
100118915	ONTARIO	CA		07/27/2023	10.125	718,076		785,000
100118916	VICTORVILLE	CA		07/27/2023	8.375	409,406		510,000
100118917	MADERA	CA		07/27/2023	6.999	267,610		335,000
100118918	PALMDALE	CA		07/27/2023	7.875	349,271		525,000
100118919	MESA	AZ		07/27/2023	7.625	479,842		595,000
100118920	FRISCO	TX		07/27/2023	7.875	1,485,523		1,816,000
100118921	AUSTIN	TX		07/27/2023	7.750	710,651		3,300,000
100118922	GARDNER	MA		07/27/2023	8.750	770,285		860,000
100118923	UPTON	MA		07/27/2023	7.999	449,925		645,000
100118924	ALPHARETTA	GA		07/27/2023	6.999	1,225,235		1,650,000
100118925	FORT WASHINGTON	MD		07/27/2023	8.750	377,725		450,000
100118926	LOS ANGELES	CA		07/27/2023	6.875	2,723,385		3,585,000
100118927	WOODBRIDGE	VA		07/27/2023	9.375	432,676		490,000
100118928	PAHRUMP	NV		07/27/2023	7.999	368,072		454,000
100118929	BELLINGHAM	WA		07/27/2023	7.999	1,484,799		2,250,000
100118930	LINCOLNWOOD	IL		07/27/2023	6.875	349,711		785,000
100118931	LOS ANGELES	CA		07/27/2023	6.875	1,163,153		1,800,000
100118932	FREDERICK	MD		07/27/2023	9.125	488,713		560,000
100118933	ESTELL MANOR	NJ		07/27/2023	10.375	391,973		525,000
100118934	FONTANA	CA		07/27/2023	7.375	241,459		595,000
100118935	HOUSTON	TX		07/27/2023	8.625	211,353		230,000
100118936	FORT PIERCE	FL		07/27/2023	8.750	450,255		556,000
100118937	NEW CARROLLTON	MD		07/27/2023	9.625	129,886		150,000
100118938	DAVIE	FL		07/27/2023	7.999	1,163,372		1,821,200
100118939	FORT MYERS	FL		07/27/2023	7.499	608,299		840,000
100118940	LA VERNE	CA		07/27/2023	8.375	1,507,268		1,825,000
100118941	SANTA CLARITA	CA		07/27/2023	9.499	645,949		735,000
100118942	OKLAHOMA CITY	OK		07/27/2023	6.750	261,455		629,000
100118943	PHOENIX	AZ		07/27/2023	8.499	254,080		340,000
100118944	AUBREY	TX		07/27/2023	7.375	391,399		485,000
100118945	ADDISON	IL		07/27/2023	6.999	543,809		700,000
100118946	ORLANDO	FL		07/27/2023	8.250	505,471		675,000
100118947	WEST PALM BEACH	FL		07/27/2023	8.125	1,184,732		1,452,000
100118948	CEDAR HILL	TX		07/27/2023	7.250	458,209		585,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118949	AURORA	CO		07/27/2023	8.875	376,078		450,000
100118950	ALVIN	TX		07/27/2023	7.250	780,395		1,100,000
100118951	OAK HILLS	CA		07/27/2023	7.875	584,183		720,000
100118952	TUTTLE	OK		07/27/2023	9.250	311,064		335,000
100118953	HEATH	TX		07/27/2023	7.499	1,130,337		1,425,000
100118954	SPOKANE	WA		07/27/2023	7.750	351,053		430,000
100118955	THOUSAND OAKS	CA		07/27/2023	8.875	921,916		1,100,000
100118956	SAN TAN VALLEY	AZ		07/27/2023	8.375	305,495		345,000
100118957	PORT SAINT LUCIE	FL		07/27/2023	8.499	713,836		945,000
100118958	LOMPOC	CA		07/27/2023	8.625	460,510		564,000
100118959	EL PASO	TX		07/27/2023	8.999	263,835		285,000
100118960	HOLDEN	MA		07/27/2023	8.625	525,823		650,000
100118961	ONTARIO	CA		07/27/2023	6.999	490,095		700,000
100118962	PANAMA CITY BEACH	FL		07/27/2023	7.625	267,927		423,500
100118963	BEND	OR		07/27/2023	7.875	555,489		860,000
100118964	BURIEN	WA		07/27/2023	8.125	825,991		900,000
100118965	LOS ANGELES	CA		07/27/2023	6.875	1,133,115		2,200,000
100118966	EL CAJON	CA		07/27/2023	6.999	1,514,736		1,900,000
100118967	ANNAPOLIS	MD		07/27/2023	9.250	285,814		320,000
100118968	DEARBORN	MI		07/27/2023	9.125	220,701		295,000
100118969	VENICE	FL		07/27/2023	8.625	461,503		541,000
100118970	EASTON	PA		07/27/2023	8.875	509,043		620,000
100118971	JURUPA VALLEY	CA		07/27/2023	7.250	575,932		815,000
100118972	COLORADO SPRINGS	CO		07/27/2023	7.999	195,322		260,000
100118973	LOS ANGELES	CA		07/27/2023	7.499	1,096,348		1,354,000
100118974	NORFOLK	VA		07/27/2023	8.499	235,968		302,000
100118975	BUENA PARK	CA		07/27/2023	7.875	660,524		810,000
100118976	HAGERSTOWN	MD		07/27/2023	8.875	135,117		160,000
100118977	BLUFFDALE	UT		07/27/2023	9.499	1,305,727		1,475,000
100118978	MARATHON	FL		07/27/2023	7.875	596,012		738,000
100118979	TEMPE	AZ		07/27/2023	7.625	892,970		1,100,000
100118980	LAS VEGAS	NV		07/27/2023	7.750	434,542		540,000
100118981	WHITTIER	CA		07/27/2023	9.125	1,267,329		1,480,000
100118982	WEST JORDAN	UT		07/27/2023	8.625	499,699		615,500
100118983	SAN BERNARDINO	CA		07/27/2023	7.750	542,140		665,000
100118984	KINGSBURG	CA		07/27/2023	7.750	403,243		525,000
100118985	THOUSAND OAKS	CA		07/27/2023	8.999	846,947		956,000
100118986	COPPELL	TX		07/27/2023	7.250	561,663		765,000
100118987	SCOTTSDALE	AZ		07/27/2023	6.999	898,724		3,900,000
100118988	PALMDALE	CA		07/27/2023	8.999	482,193		520,000
100118989	HOUMA	LA		07/27/2023	8.875	381,336		450,000
100118990	HURST	TX		07/27/2023	7.875	351,903		426,000
100118991	HOUSTON	TX		07/27/2023	8.625	389,527		415,000
100118992	GAITHERSBURG	MD		07/27/2023	8.625	475,804		585,000
100118993	LIBERTY HILL	TX		07/27/2023	9.625	722,152		795,000
100118994	BOCA RATON	FL		07/27/2023	9.625	640,103		760,000
100118995	DEERFIELD BEACH	FL		07/27/2023	7.990	218,009		300,000
100118996	LOVELAND	OH		07/27/2023	8.375	578,875		748,000
100118997	ROCKVILLE	MD		07/27/2023	8.375	412,139		474,000
100118998	STREAMWOOD	IL		07/27/2023	9.999	332,403		425,000
100118999	SANTA CLARITA	CA		07/27/2023	8.625	435,923		520,000
100119000	BRADENTON	FL		07/27/2023	7.625	633,968		801,000
100119001	LONG BEACH	CA		07/27/2023	7.875	378,711		500,000
100119002	MORENO VALLEY	CA		07/27/2023	7.625	428,208		635,000
100119003	HARDEEVILLE	SC		07/27/2023	11.125	325,703		420,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119004	VALRICO	FL		07/27/2023	8.750	322,124		405,000
100119005	BOSTON	MA		07/27/2023	8.999	641,301		850,000
100119006	JAMAICA PLAIN	MA		07/27/2023	8.750	383,824		655,000
100119007	TWENTYNINE PALMS	CA		07/27/2023	6.875	899,744		1,300,000
100119008	LONG BEACH	CA		07/27/2023	7.750	525,647		760,000
100119009	LOWELL	MA		07/27/2023	7.125	266,195		465,000
100119010	PORTLAND	OR		07/27/2023	7.999	857,353		1,175,000
100119011	NORTH ADAMS	MA		07/27/2023	7.499	150,554		210,000
100119012	DEKALB	IL		07/27/2023	9.499	152,665		220,000
100119013	MIAMI	FL		07/27/2023	8.999	364,266		520,000
100119014	COVINGTON	WA		07/27/2023	8.625	569,579		755,000
100119015	BALTIMORE	MD		07/27/2023	8.250	294,715		380,000
100119016	WASHINGTON	DC		07/27/2023	7.499	131,262		193,000
100119017	ROSEDALE	MD		07/27/2023	8.125	184,857		254,000
100119018	TEMECULA	CA		07/27/2023	7.999	560,127		920,000
100119019	SELMA	TX		07/27/2023	6.999	170,284		285,000
100119020	MILWAUKEE	WI		07/27/2023	8.875	219,300		275,000
100119021	GRETNA	LA		07/27/2023	7.999	212,082		260,000
100119022	GRETNA	LA		07/27/2023	7.999	200,279		260,000
100119023	DAVENPORT	FL		07/27/2023	8.499	911,153		1,500,000
100119024	PUEBLO	CO		07/27/2023	6.999	132,081		217,000
100119025	ATLANTA	GA		07/27/2023	9.375	200,146		265,000
100119026	LAKE ISABELLA	CA		07/27/2023	7.999	133,896		276,000
100119027	AURORA	CO		07/27/2023	8.750	165,465		236,000
100119028	OCALA	FL		07/27/2023	8.375	185,079		220,000
100119029	SPOKANE	WA		07/27/2023	6.999	560,120		785,000
100119030	FORT MORGAN	CO		07/27/2023	8.875	233,424		310,000
100119031	GOOSE CREEK	SC		07/27/2023	7.750	174,682		234,000
100119032	PUEBLO	CO		07/27/2023	7.499	145,060		195,000
100119033	SAINT LOUIS	MO		07/27/2023	8.499	179,201		231,000
100119034	SACRAMENTO	CA		07/27/2023	6.999	246,055		535,000
100119035	FORT WORTH	TX		07/27/2023	8.250	159,073		299,000
100119036	FORT WORTH	TX		07/27/2023	8.875	162,111		300,000
100119037	JACKSONVILLE	FL		07/27/2023	7.999	176,598		230,000
100119038	OWINGS MILLS	MD		07/27/2023	8.499	770,006		1,100,000
100119039	HASLET	TX		07/27/2023	9.125	146,598		310,000
100119040	LOS ANGELES	CA		07/27/2023	7.625	687,461		1,100,000
100119041	LOS ANGELES	CA		07/27/2023	7.625	1,307,091		1,985,000
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023	7.999	241,093		370,000
100119043	LEES SUMMIT	MO		07/27/2023	8.999	183,858		300,000
100119044	SAFETY HARBOR	FL		07/27/2023	7.375	192,923		328,000
100119045	STOCKTON	CA		07/27/2023	8.499	391,037		560,000
100119046	BRUTUS	MI		07/27/2023	7.499	697,633		1,575,000
100119047	MCDONOUGH	GA		07/27/2023	8.125	292,402		374,000
100119048	WAUCONDA	IL		07/27/2023	8.999	125,695		160,000
100119049	HENDERSON	NV		07/27/2023	7.999	184,834		410,000
100119050	PHOENIX	AZ		07/27/2023	8.375	251,761		435,000
100119051	BOCA RATON	FL		07/27/2023	8.750	584,224		750,000
100119052	CHICAGO	IL		07/27/2023	8.499	174,811		230,000
100119053	PUEBLO	CO		07/27/2023	6.999	184,257		250,000
100119054	DESOTO	TX		07/27/2023	7.499	266,368		410,000
100119055	NORFOLK	VA		07/27/2023	8.250	188,580		230,000
100119056	NORTH GROSVENORDALE	CT		07/27/2023	9.499	247,416		315,000
100119057	BAKERSFIELD	CA		07/27/2023	8.499	150,967		224,000
100119058	SOUTH GATE	CA		07/27/2023	9.125	592,121		690,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119059	SCHILLER PARK	IL		07/27/2023	7.999	252,238		335,000
100119060	LOUISVILLE	KY		07/27/2023	9.999	228,567		265,000
100119061	CHICAGO	IL		07/27/2023	7.999	163,938		232,000
100119062	BOSTON	MA		07/27/2023	8.375	765,833		960,000
100119063	BAKERSFIELD	CA		07/27/2023	8.750	303,694		370,000
100119064	GLEN ALLEN	VA		07/27/2023	9.375	242,474		294,000
100119065	RIVERSIDE	CA		07/27/2023	7.999	263,464		518,000
100119066	JOLIET	IL		07/27/2023	9.250	149,689		180,000
100119067	LAS VEGAS	NV		07/27/2023	8.625	243,653		275,000
100119068	SANTA ROSA	CA		07/27/2023	7.250	743,749		1,000,000
100119069	MODESTO	CA		07/27/2023	9.250	287,682		330,000
100119070	BROOKLYN	MD		07/27/2023	9.625	162,146		205,000
100119071	EAST HARTFORD	CT		07/27/2023	9.125	156,773		202,000
100119072	CANYON LAKE	CA		07/27/2023	7.875	858,118		1,185,000
100119073	BALTIMORE	MD		07/27/2023	8.999	165,390		214,000
100119074	STOW	MA		07/27/2023	8.999	300,189		682,000
100119075	GAITHERSBURG	MD		07/27/2023	9.125	322,227		365,000
100119076	BURBANK	IL		07/27/2023	8.999	281,906		325,000
100119077	THOUSAND OAKS	CA		07/27/2023	8.625	298,445		365,000
100119078	SEMINOLE	FL		07/27/2023	8.499	290,428		362,100
100119079	GLENDALE	AZ		07/27/2023	7.999	388,898		560,000
100119080	SMYRNA	DE		07/27/2023	8.875	159,338		385,000
100119081	SANTA ANA	CA		07/27/2023	6.999	498,682		674,000
100119082	LAKE ELSINORE	CA		07/27/2023	9.125	400,939		576,000
100119083	OVIEDO	FL		07/27/2023	7.875	362,246		611,000
100119084	ROGERS	AR		07/27/2023	7.999	170,389		347,000
100119085	CONYERS	GA		07/27/2023	9.250	226,049		260,000
100119095	UNION CITY	NJ		07/28/2023	4.250	410,995		998,000
100119096	TAMPA	FL		07/28/2023	5.250	262,602		590,000
100119097	CINCINNATI	OH		07/28/2023	5.625	213,994		514,902
100119099	SUGAR LAND	TX		07/28/2023	6.500	236,819		470,000
100119100	MYRTLE BEACH	SC		07/28/2023	8.375	227,761		305,000
100119101	FORT LAUDERDALE	FL		07/28/2023	4.750	403,489		875,000
100119102	SAN LEANDRO	CA		07/28/2023	4.500	313,029		766,000
100119103	REUNION	FL		07/28/2023	9.625	1,101,096		1,445,000
100119104	MIAMI	FL		07/28/2023	5.875	335,686		670,000
100119106	PALM SPRINGS	CA		07/28/2023	5.750	332,457		1,025,000
100119110	(SUNLAND AREA) LOS ANGELES	CA		07/28/2023	5.750	298,550		530,000
100119111	KATY	TX		07/28/2023	5.625	206,987		322,000
100119112	KATY	TX		07/28/2023	5.750	299,549		500,000
100119114	SANTA ANA	CA		07/28/2023	5.625	401,889		740,000
100119116	ROUND ROCK	TX		07/28/2023	5.625	170,542		326,000
100119118	ROUND LAKE	IL		07/28/2023	7.750	160,158		205,000
100119119	CASTRO VALLEY	CA		07/28/2023	7.000	900,053		1,370,000
100119120	BIG BEAR CITY	CA		07/28/2023	7.625	316,155		387,000
100119121	SAN ANTONIO	TX		07/28/2023	5.625	210,872		310,000
100119125	AUBURN	WA		07/28/2023	11.875	512,144		640,000
100119126	FONTANA	CA		07/28/2023	4.750	420,054		770,000
100119127	OWENSBORO	KY		07/28/2023	4.875	171,174		299,900
100119129	BALDWIN PARK	CA		07/28/2023	6.250	601,235		880,000
100119130	CLOVIS	CA		07/28/2023	6.125	291,848		371,800
100119131	LONG BEACH	CA		07/28/2023	6.250	602,448		950,000
100119132	JURUPA VALLEY	CA		07/28/2023	6.250	428,041		570,000
100119133	MIRAMAR	FL		07/28/2023	10.000	508,037		730,000
100119134	AUBURN	WA		07/28/2023	12.250	651,927		844,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119487	MEBANE	NC		07/28/2023	6.500	311,031		432,000
100119488	GEORGETOWN	ME		07/28/2023	7.990	334,295		545,000
100119489	TRACY	CA		07/28/2023	6.500	468,766		680,000
100119490	LAWRENCEVILLE	GA		07/28/2023	7.500	303,430		500,000
100119491	PLYMOUTH	MN		07/28/2023	6.625	262,709		355,000
100119492	ATLANTA	GA		07/28/2023	6.625	208,509		329,000
100119493	ASTORIA	NY		07/28/2023	5.990	311,611		1,146,000
100119494	KANNAPOLIS	NC		07/28/2023	7.500	257,463		326,000
100119495	VALLEJO	CA		07/28/2023	3.375	167,076		272,000
100119496	LAWRENCEVILLE	GA		07/28/2023	7.500	224,563		350,000
100119497	LAWRENCEVILLE	GA		07/28/2023	7.500	285,932		400,000
100119498	CHARLOTTE	NC		07/28/2023	7.500	261,443		345,000
100119499	LAWRENCEVILLE	GA		07/28/2023	6.990	242,106		365,000
100119500	PRINCETON	TX		07/28/2023	7.500	236,755		313,000
100119501	STOCKTON	CA		07/28/2023	6.625	250,600		461,000
100119502	ANNA	TX		07/28/2023	7.500	298,232		395,000
100119503	LAVEEN	AZ		07/28/2023	7.500	260,854		426,000
100119504	HUTTO	TX		07/28/2023	7.125	235,053		390,000
100119505	CHARLOTTE	NC		07/28/2023	7.500	234,265		334,000
100119506	VANCOUVER	WA		07/28/2023	7.500	303,690		425,000
100119507	WEEKI WACHEE	FL		07/28/2023	7.990	278,322		371,000
100119508	PRINCETON	TX		07/28/2023	7.125	245,739		329,000
100119509	ANNA	TX		07/28/2023	7.500	303,124		405,000
100119510	CHARLOTTE	NC		07/28/2023	7.500	237,562		314,000
100119511	MINNEOLA	FL		07/28/2023	7.990	356,488		470,000
100119512	ANNA	TX		07/28/2023	7.500	240,468		387,000
100119513	PRINCETON	TX		07/28/2023	7.500	236,007		313,000
100119514	ANNA	TX		07/28/2023	7.500	300,637		400,000
100119515	MONCKS CORNER	SC		07/28/2023	7.500	286,070		375,000
100119516	NORTH BERGEN	NJ		07/28/2023	6.625	358,416		600,000
100119517	DURHAM	NC		07/28/2023	7.990	219,944		607,500
100119518	HOUSTON	TX		07/28/2023	7.500	276,325		350,000
100119519	WEST COVINA	CA		07/28/2023	7.500	212,237		690,000
100119520	FORT WALTON BEACH	FL		07/28/2023	7.500	244,392		400,000
100119521	HOUSTON	TX		07/28/2023	7.625	240,195		349,586
100119522	DAWSONVILLE	GA		07/28/2023	6.125	218,451		345,000
100119523	LAWRENCEVILLE	GA		07/28/2023	6.625	226,819		336,000
100119524	GEORGETOWN	TX		07/28/2023	6.750	269,367		350,000
100119525	COLD SPRINGS	CA		07/28/2023	7.500	319,648		405,000
100119526	GEORGETOWN	TX		07/28/2023	6.125	265,008		362,000
100119527	HOLBROOK	NY		07/28/2023	6.625	481,514		650,000
100119528	NEW BRAUNFELS	TX		07/28/2023	7.500	259,840		330,000
100119529	BROOMFIELD	CO		07/28/2023	7.125	425,699		565,000
100119530	MINNEOLA	FL		07/28/2023	7.990	348,514		470,000
100119531	MINNEOLA	FL		07/28/2023	7.125	311,165		425,000
100119532	FAIRVIEW	TN		07/28/2023	6.990	394,524		650,000
100119533	SNELLVILLE	GA		07/28/2023	7.500	284,101		360,000
100119534	CHARLOTTE	NC		07/28/2023	7.500	420,371		555,000
100119535	MANOR	TX		07/28/2023	6.625	365,058		470,000
100119536	MIDLOTHIAN	VA		07/28/2023	7.500	312,738		420,000
100119537	HUMBLE	TX		07/28/2023	7.500	264,930		333,000
100119538	LAS VEGAS	NV		07/28/2023	7.125	258,202		343,000
100119539	TOBYHANNA	PA		07/28/2023	7.500	286,819		360,000
100119540	BOYNTON BEACH	FL		07/28/2023	7.125	214,452		325,000
100119541	WESTLAKE	FL		07/28/2023	6.125	348,157		602,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119542	CHICAGO	IL		07/28/2023	7.500	212,667		300,000
100119543	WEST SACRAMENTO	CA		07/28/2023	7.500	333,069		450,000
100119544	NORTHGLENN	CO		07/28/2023	7.990	383,625		510,000
100119545	MEBANE	NC		07/28/2023	5.500	234,072		405,000
100119546	APEX	NC		07/28/2023	6.500	479,186		660,000
100119547	DAWSONVILLE	GA		07/28/2023	6.875	278,720		360,000
100119548	WESTLAKE	FL		07/28/2023	6.125	466,682		750,000
100119549	MOSELEY	VA		07/28/2023	7.125	203,087		400,000
100119550	JENSEN BEACH	FL		07/28/2023	7.500	343,093		445,000
100119551	ZIMMERMAN	MN		07/28/2023	7.375	215,769		290,000
100119552	PERRIS	CA		07/28/2023	7.990	450,528		570,000
100119553	PHOENIX	OR		07/28/2023	7.375	263,643		375,000
100119554	HOUSTON	TX		07/28/2023	7.500	291,349		400,000
100119555	CHARLOTTE	NC		07/28/2023	7.250	256,216		350,000
100119556	HOBOKEN	NJ		07/28/2023	5.750	348,263		600,000
100119557	NETHERLANDS	NLD		07/28/2023	5.450	11,650		
100119558	NETHERLANDS	NLD		07/28/2023	6.050	79,351		
100119559	NETHERLANDS	NLD		07/28/2023	6.500	630,400		
100119560	NETHERLANDS	NLD		07/28/2023	5.800	426,732		
100119561	NETHERLANDS	NLD		07/28/2023	6.200	132,252		
100119562	NETHERLANDS	NLD		07/28/2023	6.100	793,511		
100119563	NETHERLANDS	NLD		07/28/2023	6.100	355,317		
100119564	NETHERLANDS	NLD		07/28/2023	6.240	54,664		
100119565	NETHERLANDS	NLD		07/28/2023	6.100	88,168		
100119566	NETHERLANDS	NLD		07/28/2023	6.100	197,496		
100119567	NETHERLANDS	NLD		07/28/2023	6.100	94,869		
100119568	NETHERLANDS	NLD		07/28/2023	5.670	254,601		
100119569	NETHERLANDS	NLD		07/28/2023	6.200	298,889		
100119570	NETHERLANDS	NLD		07/28/2023	5.670	6,596		
100119571	NETHERLANDS	NLD		07/28/2023	6.300	339,446		
100119572	NETHERLANDS	NLD		07/28/2023	6.250	114,618		
100119573	NETHERLANDS	NLD		07/28/2023	5.450	259,907		
100119574	NETHERLANDS	NLD		07/28/2023	5.750	264,504		
100119575	NETHERLANDS	NLD		07/28/2023	6.450	277,729		
100119576	NETHERLANDS	NLD		07/28/2023	6.200	199,259		
100119577	NETHERLANDS	NLD		07/28/2023	6.100	617,175		
100119578	NETHERLANDS	NLD		07/28/2023	6.250	88,168		
100119579	NETHERLANDS	NLD		07/28/2023	6.200	264,504		
100119580	NETHERLANDS	NLD		07/28/2023	6.050	777,641		
100119581	NETHERLANDS	NLD		07/28/2023	6.100	220,420		
100119582	NETHERLANDS	NLD		07/28/2023	6.200	89,490		
100119583	NETHERLANDS	NLD		07/28/2023	6.150	1,758,949		
100119584	NETHERLANDS	NLD		07/28/2023	5.335	158,702		
100119585	NETHERLANDS	NLD		07/28/2023	6.100	520,190		
100119586	NETHERLANDS	NLD		07/28/2023	6.200	351,790		
100119587	NETHERLANDS	NLD		07/28/2023	6.200	208,297		
100119588	NETHERLANDS	NLD		07/28/2023	6.200	88,168		
100119589	NETHERLANDS	NLD		07/28/2023	6.300	246,870		
100119086	FORT WALTON BEACH	FL		07/31/2023	7.875	552,825		725,000
100119087	LOVELAND	CO		07/31/2023	6.875	616,318		768,000
100119088	NEW CANAAN	CT		07/31/2023	8.250	3,386,880		5,350,000
100119089	PARADISE VALLEY	AZ		07/31/2023	9.125	4,638,999		6,500,000
100119090	BOISE	ID		07/31/2023	8.875	781,935		1,100,000
100119093	NEWARK	NJ		07/31/2023	7.750	297,064		510,000
100119135	GLASGOW	KY		07/31/2023	7.375	422,716		515,000

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100119136	LITTLE RIVER	SC		07/31/2023	7.625	271,584		325,000
100119141	NEPTUNE BEACH	FL		07/31/2023	6.625	310,251		425,000
100119146	SAN TAN VALLEY	AZ		07/31/2023	5.750	321,997		430,000
100119147	PORT SAINT LUCIE	FL		07/31/2023	7.500	269,295		340,000
100119152	PINEDALE	AZ		07/31/2023	7.125	279,309		335,000
100119154	SEDONA	AZ		07/31/2023	7.625	354,294		422,500
100119156	MOUNT PLEASANT	SC		07/31/2023	7.625	364,728		435,000
100119157	TOMS RIVER	NJ		07/31/2023	7.625	298,503		390,000
100119159	FONTANA	CA		07/31/2023	6.000	454,516		570,500
100119163	LENEXA	KS		07/31/2023	7.500	359,316		450,000
100119164	SANTA ROSA BEACH	FL		07/31/2023	7.625	356,153		422,000
100119165	ORLANDO	FL		07/31/2023	7.125	244,221		300,000
100119166	ATLANTA	GA		07/31/2023	7.625	457,993		616,000
100119168	KATY	TX		07/31/2023	5.990	269,029		353,000
100119169	MYRTLE BEACH	SC		07/31/2023	7.625	376,639		462,000
100119173	MERIDIAN	ID		07/31/2023	7.500	326,703		410,000
100119174	GREELEY	CO		07/31/2023	7.375	317,402		390,000
100119175	ROSHARON	TX		07/31/2023	5.750	220,035		275,000
100119176	PALM COAST	FL		07/31/2023	7.625	276,203		335,000
100119177	PORT SAINT JOE	FL		07/31/2023	7.500	343,506		525,000
100119179	SUMMERVILLE	SC		07/31/2023	5.750	342,783		459,000
100119180	COLUMBUS	OH		07/31/2023	7.250	228,260		271,000
100119181	WAUWATOSA	WI		07/31/2023	7.625	247,150		290,000
100119182	SAINT PETERSBURG	FL		07/31/2023	7.250	522,994		660,000
100119183	JOSHUA	TX		07/31/2023	7.125	353,452		447,000
100119184	PORT ISABEL	TX		07/31/2023	7.500	251,720		315,000
100119185	BROKEN BOW	OK		07/31/2023	7.500	596,260		825,000
100119186	MILLVILLE	DE		07/31/2023	5.750	404,181		532,000
100119187	SAINT CLOUD	FL		07/31/2023	5.500	288,121		392,000
100119188	NORTH LAS VEGAS	NV		07/31/2023	7.625	310,652		387,000
100119190	LAS VEGAS	NV		07/31/2023	5.750	269,696		356,000
100119191	ALPHARETTA	GA		07/31/2023	7.625	402,544		505,000
100119192	FORT WORTH	TX		07/31/2023	5.750	258,134		343,000
100119193	COLLIERVILLE	TN		07/31/2023	7.375	469,021		590,000
100119194	BROOKLYN PARK	MN		07/31/2023	7.250	266,799		338,030
100119195	HAMILTON	NJ		07/31/2023	7.500	280,802		380,000
100119196	LEESBURG	FL		07/31/2023	6.624	241,871		316,000
100119197	MOHAVE VALLEY	AZ		07/31/2023	7.500	229,784		290,000
100119198	WINCHESTER	VA		07/31/2023	7.625	249,877		326,000
100119200	GERMANTOWN	TN		07/31/2023	7.625	268,598		354,000
100119201	HATTERAS	NC		07/31/2023	7.125	269,597		408,000
100119203	NEWARK	NJ		07/31/2023	7.625	478,187		637,000
100119204	WILMINGTON	NC		07/31/2023	7.624	342,922		480,000
100119205	LEOMINSTER	MA		07/31/2023	6.625	348,823		505,000
100119206	LOMPOC	CA		07/31/2023	7.625	394,270		520,000
100119207	CEDAR CITY	UT		07/31/2023	5.625	229,293		340,000
100119208	PANAMA CITY BEACH	FL		07/31/2023	7.625	332,026		438,000
100119209	MINNEAPOLIS	MN		07/31/2023	5.875	296,583		410,000
100119210	MYRTLE BEACH	SC		07/31/2023	7.625	348,905		460,000
100119211	PEORIA	AZ		07/31/2023	7.375	562,801		800,000
100119212	LYNN	MA		07/31/2023	6.625	719,080		995,000
100119213	PHILADELPHIA	PA		07/31/2023	7.125	559,438		750,000
100119214	WASILLA	AK		07/31/2023	7.625	333,692		440,000
100119215	MIAMI	FL		07/31/2023	7.625	531,569		700,000
100119216	OWENS CROSS ROADS	AL		07/31/2023	4.625	247,968		368,000

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	2	3					Additional	
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100119217	DUGSPUR	VA		07/31/2023	6.875	283,470		380,000
100119218	PRESQUE ISLE	WI		07/31/2023	7.500	399,032		590,000
100119219	LAS VEGAS	NV		07/31/2023	5.500	242,591		340,000
100119220	PERTH AMBOY	NJ		07/31/2023	7.625	304,120		400,000
100119221	BRASELTON	GA		07/31/2023	5.375	279,723		400,000
100119222	FRESNO	CA		07/31/2023	5.750	334,554		465,000
100119223	MONROE	NY		07/31/2023	6.500	226,791		320,000
100119224	NORTH CHESTERFIELD	VA		07/31/2023	6.500	274,303		375,000
100119225	EAST BOSTON	MA		07/31/2023	6.625	892,997		1,200,000
100119226	SAN PABLO	CA		07/31/2023	6.625	711,555		1,060,000
100119227	NASHVILLE	TN		07/31/2023	6.625	286,650		391,000
100119228	MINERAL	VA		07/31/2023	7.125	310,863		420,000
100119229	IRVINGTON	NJ		07/31/2023	6.875	357,847		510,000
100119230	LITCHFIELD PARK	AZ		07/31/2023	6.990	251,498		342,000
100119231	HONOLULU	HI		07/31/2023	7.125	312,341		415,000
100119232	LAKE ARROWHEAD	CA		07/31/2023	7.500	734,397		1,060,000
100119233	FRANKLIN	NC		07/31/2023	7.375	278,828		447,000
100119234	MINNEAPOLIS	MN		07/31/2023	7.500	286,168		380,000
100119235	PRESCOTT	AZ		07/31/2023	7.125	446,847		595,000
100119236	RIVERSIDE	CA		07/31/2023	7.500	298,794		394,000
100119237	GEORGETOWN	TX		07/31/2023	6.624	231,449		311,000
100119238	PLAINFIELD	IL		07/31/2023	7.500	267,263		362,000
100119239	LEES SUMMIT	MO		07/31/2023	7.625	498,033		700,000
100119240	CLARKSVILLE	TN		07/31/2023	7.375	456,719		605,000
100119241	CLEARWATER BEACH	FL		07/31/2023	7.125	477,477		639,000
100119242	VENTNOR CITY	NJ		07/31/2023	7.625	432,692		570,000
100119243	ELKTON	MD		07/31/2023	6.624	509,526		690,000
100119244	CALDWELL	ID		07/31/2023	6.990	251,717		350,000
100119245	AUSTIN	TX		07/31/2023	6.990	315,890		440,000
100119246	GALVESTON	TX		07/31/2023	7.500	512,475		675,000
100119247	VENICE	FL		07/31/2023	5.625	358,003		500,000
100119248	PARRISH	FL		07/31/2023	6.000	295,244		406,000
100119249	SURPRISE	AZ		07/31/2023	7.625	368,736		485,000
100119250	LAKEHEAD	CA		07/31/2023	7.500	554,240		740,000
100119251	JEROME	ID		07/31/2023	7.625	397,168		522,000
100119252	MANHATTAN	KS		07/31/2023	6.990	238,566		320,000
100119253	AUSTIN	TX		07/31/2023	6.125	657,060		1,050,000
100119254	DENVER	CO		07/31/2023	6.624	345,572		466,000
100119255	WEST WILDWOOD	NJ		07/31/2023	6.500	649,227		880,000
100119256	YARMOUTH	MA		07/31/2023	6.999	353,561		470,000
100119257	KISSIMMEE	FL		07/31/2023	6.999	338,168		450,000
100119258	COLUMBUS	OH		07/31/2023	6.875	307,103		411,000
100119259	NASHVILLE	TN		07/31/2023	6.625	451,153		650,000
100119260	ANCHORAGE	AK		07/31/2023	7.625	495,652		660,000
100119261	CORONA	CA		07/31/2023	7.375	439,767		585,000
100119262	MIAMI BEACH	FL		07/31/2023	6.624	469,258		675,000
100119263	NORCROSS	GA		07/31/2023	6.625	370,302		715,000
100119264	PEORIA	AZ		07/31/2023	6.625	406,571		550,000
100119265	CHANDLER	AZ		07/31/2023	6.625	417,110		565,000
100119266	LITTLETON	CO		07/31/2023	6.500	407,719		560,000
100119267	AURORA	CO		07/31/2023	6.500	485,946		659,500
100119268	LEHI	UT		07/31/2023	6.500	260,458		384,000
100119269	ROCKLIN	CA		07/31/2023	7.125	437,157		595,000
100119270	DENVER	CO		07/31/2023	7.125	610,364		819,000
100119271	GRASS VALLEY	CA		07/31/2023	7.625	416,553		610,000

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100119272	DAVENPORT	FL		07/31/2023	6.990	583,528		775,000
100119273	BAKERSFIELD	CA		07/31/2023	6.990	309,414		442,000
100119274	BRIGHTON	CO		07/31/2023	7.625	377,525		495,000
100119275	QUINCY	MA		07/31/2023	6.375	790,567		1,160,000
100119276	HOSCHTON	GA		07/31/2023	5.375	248,159		375,000
100119277	ENGLEWOOD	FL		07/31/2023	7.625	262,546		345,000
100119278	TAMPA	FL		07/31/2023	7.500	387,698		510,000
100119279	PORTLAND	OR		07/31/2023	7.500	552,007		730,000
100119280	ROCKWALL	TX		07/31/2023	7.500	723,319		952,500
100119281	WESTON	TX		07/31/2023	7.625	365,763		480,000
100119282	FOUNTAIN VALLEY	CA		07/31/2023	7.125	563,572		800,000
100119283	SUNNY ISLES BEACH	FL		07/31/2023	6.990	293,846		440,000
100119284	VENICE	FL		07/31/2023	7.000	386,241		619,000
100119285	ARLINGTON	VA		07/31/2023	6.125	471,776		690,000
100119286	ELK GROVE	CA		07/31/2023	6.624	722,087		1,070,000
100119287	BUTLER	TN		07/31/2023	5.990	537,877		800,000
100119288	LIBERTY HILL	TX		07/31/2023	6.000	374,180		668,000
100119289	INDIAN TRAIL	NC		07/31/2023	6.125	317,654		465,000
100119290	AUSTIN	TX		07/31/2023	6.125	235,694		390,000
100119291	PORTLAND	OR		07/31/2023	7.240	705,529		1,070,000
100119292	BRADENTON	FL		07/31/2023	7.500	424,226		597,000
100119293	SAN JUAN ISLAND	WA		07/31/2023	6.624	723,821		2,000,000
100119294	MISSION VIEJO	CA		07/31/2023	6.625	598,091		900,000
100119295	BROKEN BOW	OK		07/31/2023	6.624	620,277		890,000
100119296	LOS ANGELES	CA		07/31/2023	6.990	731,792		2,285,000
100119297	OCEANSIDE	CA		07/31/2023	6.624	1,077,947		2,020,000
100119298	RIVERBANK	CA		07/31/2023	6.999	261,723		380,000
100119299	LAKEWOOD	NJ		07/31/2023	6.625	369,422		800,000
100119300	TEMECULA	CA		07/31/2023	7.125	504,685		1,650,000
100119301	SAN FERNANDO	CA		07/31/2023	6.990	498,510		708,000
100119302	ARNOLD	CA		07/31/2023	6.999	413,782		555,000
100119303	SMYRNA	GA		07/31/2023	7.625	360,215		481,000
100119304	WAXHAW	NC		07/31/2023	6.625	560,558		770,000
100119305	BELLINGHAM	WA		07/31/2023	7.125	688,509		980,000
100119306	SANTA ROSA	CA		07/31/2023	7.125	679,588		1,050,000
100119307	LAYTON	UT		07/31/2023	7.625	252,175		390,000
100119308	DELAWARE	OH		07/31/2023	7.375	238,572		325,000
100119309	LANCASTER	CA		07/31/2023	7.625	380,415		500,000
100119310	CHICAGO	IL		07/31/2023	7.625	417,164		550,000
100119311	ANNAPOLIS	MD		07/31/2023	6.625	404,355		545,000
100119312	OCALA	FL		07/31/2023	6.999	264,472		334,000
100119313	ISLAND LAKE	IL		07/31/2023	6.625	237,930		372,000
100119314	FORT WORTH	TX		07/31/2023	7.125	245,488		325,000
100119315	PARRISH	FL		07/31/2023	6.625	277,471		385,000
100119316	BROOKLYN PARK	MN		07/31/2023	6.999	249,021		318,000
100119317	HURRICANE	UT		07/31/2023	7.624	474,434		620,000
100119318	CHARLOTTE	NC		07/31/2023	7.625	252,637		330,000
100119319	EVERETT	WA		07/31/2023	6.999	516,754		685,000
100119320	PORT ORANGE	FL		07/31/2023	6.999	274,338		370,000
100119321	SAINT SIMONS ISLAND	GA		07/31/2023	6.999	518,052		690,000
100119322	KISSIMMEE	FL		07/31/2023	6.999	509,641		763,000
100119323	WASHINGTON	UT		07/31/2023	7.500	452,029		567,000
100119324	DAVENPORT	FL		07/31/2023	6.999	295,107		424,000
100119325	AZUSA	CA		07/31/2023	6.990	769,963		1,130,000
100119326	TOOELE	UT		07/31/2023	6.999	321,812		430,000

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100119327	CRESTONE	CO		07/31/2023	7.625	234,437		315,000
100119328	DULUTH	GA		07/31/2023	6.624	291,970		390,000
100119329	LAKEWOOD	NJ		07/31/2023	6.990	594,931		800,000
100119330	EAST BRIDGEWATER	MA		07/31/2023	6.375	297,862		430,000
100119331	MARCO ISLAND	FL		07/31/2023	7.625	619,360		815,000
100119332	DEBARY	FL		07/31/2023	7.625	294,523		402,000
100119333	HERMITAGE	PA		07/31/2023	7.000	302,705		425,000
100119334	SOMERS POINT	NJ		07/31/2023	7.000	285,217		380,000
100119335	SIMI VALLEY	CA		07/31/2023	5.999	419,486		805,000
100119336	NEWBERG	OR		07/31/2023	6.990	584,260		995,000
100119337	CHESTNUT HILL COVE	MD		07/31/2023	7.000	255,802		355,000
100119338	MORRISVILLE	NC		07/31/2023	6.499	298,994		400,000
100119339	PLANTATION	FL		07/31/2023	7.500	564,443		710,000
100119340	RICHMOND	TX		07/31/2023	6.125	321,695		435,000
100119341	ROCKVILLE	MD		07/31/2023	6.500	628,774		900,000
100119342	LAKE DALLAS	TX		07/31/2023	7.625	320,161		423,000
100119343	SAINT LOUIS	MO		07/31/2023	7.625	265,242		350,000
100119344	TURLOCK	CA		07/31/2023	7.500	343,648		430,000
100119345	PACIFIC BEACH	WA		07/31/2023	5.500	698,853		1,075,000
100119346	EDISTO ISLAND	SC		07/31/2023	7.125	491,443		660,000
100119347	CAVE CREEK	AZ		07/31/2023	7.375	464,996		700,000
100119348	DENVER	CO		07/31/2023	6.500	252,216		420,000
100119349	LITTLE ROCK	AR		07/31/2023	7.625	267,573		350,000
100119350	OCEAN CITY	MD		07/31/2023	6.625	725,028		1,167,500
100119351	HOUSTON	TX		07/31/2023	6.875	374,898		515,000
100119352	KAPOLEI	HI		07/31/2023	6.625	303,954		490,000
100119353	JACKSON	NJ		07/31/2023	7.125	463,306		620,000
100119354	MELISSA	TX		07/31/2023	6.499	270,305		421,000
100119355	MCKINNEY	TX		07/31/2023	6.875	324,086		446,000
100119356	WAKEFIELD	MA		07/31/2023	7.500	572,281		756,000
100119357	MELISSA	TX		07/31/2023	7.125	309,538		410,000
100119358	BOCA RATON	FL		07/31/2023	6.499	281,191		385,000
100119359	MELISSA	TX		07/31/2023	6.875	343,359		530,000
100119360	CUMMING	GA		07/31/2023	7.125	335,528		445,000
100119361	SPOKANE VALLEY	WA		07/31/2023	6.125	404,538		551,000
100119362	SANTA ANA	CA		07/31/2023	7.000	849,962		1,350,000
100119363	PFLUGERVILLE	TX		07/31/2023	6.625	240,656		345,000
100119364	HASTINGS	MN		07/31/2023	7.375	239,040		310,000
100119365	HOWELL	NJ		07/31/2023	6.990	461,757		615,000
100119366	WAXHAW	NC		07/31/2023	6.125	346,399		507,000
100119367	BRASELTON	GA		07/31/2023	5.750	266,704		400,000
100119368	INDIO	CA		07/31/2023	7.125	495,647		625,000
100119369	BIG BEAR LAKE	CA		07/31/2023	6.875	401,881		630,000
100119370	HARVEST	AL		07/31/2023	6.625	228,342		305,000
100119371	LEWISVILLE	TX		07/31/2023	6.500	326,978		450,000
100119372	LAS VEGAS	NV		07/31/2023	5.750	241,627		336,000
100119373	MONROE	NC		07/31/2023	6.625	226,645		307,000
100119374	ROCKPORT	TX		07/31/2023	7.625	364,780		495,000
100119375	ACWORTH	GA		07/31/2023	7.625	228,593		303,000
100119376	FAYETTEVILLE	GA		07/31/2023	5.375	292,314		457,000
100119377	DEL VALLE	TX		07/31/2023	7.625	260,586		340,000
100119378	ROYSE CITY	TX		07/31/2023	6.875	239,451		325,000
100119379	PENINSULA	OH		07/31/2023	7.250	238,053		315,000
100119380	SAN JACINTO	CA		07/31/2023	6.875	318,287		425,000
100119381	WESTAMPTON	NJ		07/31/2023	7.625	260,561		342,000

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100119382	CAPE CORAL	FL		07/31/2023	7.625	268,657		361,000
100119383	MELISSA	TX		07/31/2023	6.875	269,092		365,000
100119384	MESQUITE	TX		07/31/2023	7.625	239,748		305,000
100119385	INDIO	CA		07/31/2023	7.125	376,812		500,000
100119386	MOAB	UT		07/31/2023	7.125	433,092		621,000
100119387	KIMBERLY	AL		07/31/2023	7.625	229,278		285,000
100119388	DAPHNE	AL		07/31/2023	5.500	221,466		295,000
100119389	PALM BAY	FL		07/31/2023	6.500	253,020		346,000
100119390	MESQUITE	TX		07/31/2023	6.625	223,595		320,000
100119391	FORT WORTH	TX		07/31/2023	5.750	248,632		350,000
100119392	ELIZABETH	NJ		07/31/2023	7.625	634,547		840,000
100119393	DAVENPORT	FL		07/31/2023	6.500	255,954		379,000
100119394	GRAHAM	WA		07/31/2023	5.875	390,758		539,000
100119395	SIMI VALLEY	CA		07/31/2023	7.375	639,141		850,000
100119396	NASHVILLE	TN		07/31/2023	7.250	541,184		730,000
100119397	DOWNINGTOWN	PA		07/31/2023	6.990	278,468		370,000
100119398	ASBURY PARK	NJ		07/31/2023	7.625	543,408		745,000
100119399	BRASELTON	GA		07/31/2023	5.375	290,987		400,000
100119400	MORENO VALLEY	CA		07/31/2023	5.500	282,379		404,000
100119401	SACRAMENTO	CA		07/31/2023	5.125	443,209		630,000
100119402	ANAHEIM	CA		07/31/2023	7.000	585,544		790,000
100119403	PROSPECT PARK	NJ		07/31/2023	7.625	444,540		585,000
100119404	AUSTIN	TX		07/31/2023	6.990	639,054		905,000
100119405	DAVENPORT	FL		07/31/2023	6.875	242,276		351,000
100119406	DENVER	CO		07/31/2023	7.500	238,536		315,000
100119407	NEW ORLEANS	LA		07/31/2023	7.125	251,837		338,000
100119408	LAKE STEVENS	WA		07/31/2023	6.375	619,342		890,000
100119409	PUYALLUP	WA		07/31/2023	5.500	466,141		660,000
100119410	SEALY	TX		07/31/2023	7.625	479,768		665,000
100119411	GULF SHORES	AL		07/31/2023	7.500	474,400		630,000
100119412	WATERFORD	NY		07/31/2023	6.875	231,526		312,000
100119413	CHARLOTTE	NC		07/31/2023	7.625	256,149		350,000
100119414	APOLLO BEACH	FL		07/31/2023	7.125	287,007		386,000
100119415	NOLENSVILLE	TN		07/31/2023	6.500	347,317		470,000
100119416	SPRINGFIELD	MA		07/31/2023	7.500	265,899		350,000
100119417	SCOTTSDALE	AZ		07/31/2023	6.125	349,078		565,000
100119418	FORT COLLINS	CO		07/31/2023	7.125	415,479		569,000
100119419	AROMAS	CA		07/31/2023	7.500	562,750		710,000
100119420	SAINT GEORGE	UT		07/31/2023	6.500	271,726		385,000
100119421	QUEEN CREEK	AZ		07/31/2023	7.500	445,190		585,000
100119422	BROKEN BOW	OK		07/31/2023	7.625	554,953		755,000
100119423	LEXINGTON	KY		07/31/2023	7.000	300,820		405,000
100119424	VENICE	FL		07/31/2023	7.625	365,597		490,000
100119425	SCOTTSDALE	AZ		07/31/2023	6.625	724,201		995,000
100119426	QUINTON	VA		07/31/2023	6.875	241,832		309,000
100119427	NEPTUNE	NJ		07/31/2023	7.625	373,636		530,000
100119428	INDIANAPOLIS	IN		07/31/2023	7.625	264,174		355,000
100119429	IRVINE	CA		07/31/2023	7.125	601,323		850,000
100119430	BURTONSVILLE	MD		07/31/2023	6.990	359,045		480,000
100119431	CHARLOTTESVILLE	VA		07/31/2023	6.980	395,518		530,000
100119432	MT JULIET	TN		07/31/2023	5.990	348,136		525,000
100119433	SEMINOLE	FL		07/31/2023	7.125	448,681		595,000
100119434	HEBER SPRINGS	AR		07/31/2023	7.625	380,731		480,000
100119435	COLLEYVILLE	TX		07/31/2023	6.990	255,027		340,000
100119436	LITTLE ELM	TX		07/31/2023	6.625	230,161		330,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119437	WHEELER	OR		07/31/2023	7.625	370,956		490,000
100119438	KISSIMMEE	FL		07/31/2023	5.990	393,876		550,000
100119439	ROUND ROCK	TX		07/31/2023	7.125	255,522		350,000
100119440	HACKETTSTOWN	NJ		07/31/2023	7.625	280,054		380,000
100119441	CLINTON	CT		07/31/2023	7.125	310,420		410,000
100119442	HAMPTON	GA		07/31/2023	7.500	249,984		333,000
100119443	HOUSTON	TX		07/31/2023	7.625	324,812		430,000
100119444	HENDERSON	NV		07/31/2023	5.125	218,193		350,000
100119445	WESTMINSTER	CO		07/31/2023	6.990	380,436		506,000
100119446	CYPRESS	TX		07/31/2023	7.625	283,746		375,000
100119447	TUCSON	AZ		07/31/2023	7.625	321,007		400,500
100119448	SAINT PAUL	MN		07/31/2023	6.990	297,370		394,000
100119449	AURORA	IL		07/31/2023	6.625	228,258		305,000
100119450	ENGLEWOOD	CO		07/31/2023	6.375	241,068		325,000
100119451	NORTH LAS VEGAS	NV		07/31/2023	7.500	327,895		417,000
100119452	WESLEY CHAPEL	FL		07/31/2023	7.625	350,540		445,000
100119453	LA VERGNE	TN		07/31/2023	6.625	339,623		485,000
100119454	SAN DIEGO	CA		07/31/2023	7.125	606,893		860,000
100119455	EL PORTAL	FL		07/31/2023	7.500	690,058		912,000
100119456	GRASS VALLEY	CA		07/31/2023	7.375	369,310		520,000
100119457	MIAMI	FL		07/31/2023	7.375	646,676		860,000
100119458	PAWTUCKET	RI		07/31/2023	7.500	321,777		438,000
100119459	VIRGINIA BEACH	VA		07/31/2023	7.625	294,457		440,000
100119460	DURHAM	NC		07/31/2023	6.125	266,265		425,000
100119461	RALEIGH	NC		07/31/2023	5.750	229,823		333,000
100119462	KINGSLAND	GA		07/31/2023	7.500	249,533		311,000
100119463	MADISON	AL		07/31/2023	5.375	316,629		450,000
100119464	BRASELTON	GA		07/31/2023	5.990	289,913		410,000
100119465	ROSENBERG	TX		07/31/2023	5.750	237,663		330,000
100119466	BELMAR	NJ		07/31/2023	6.875	552,456		735,000
100119467	AZUSA	CA		07/31/2023	7.125	333,758		480,000
100119468	HARRISBURG	PA		07/31/2023	5.625	225,603		320,000
100119469	KISSIMMEE	FL		07/31/2023	6.990	546,543		755,000
100119470	MADISON	AL		07/31/2023	4.990	227,534		339,000
100119471	LOGANVILLE	GA		07/31/2023	5.875	269,447		371,000
100119472	OAKLAND	TN		07/31/2023	6.500	225,142		309,000
100119473	ARLINGTON	TX		07/31/2023	7.500	236,529		310,000
100119474	MADISON	WI		07/31/2023	7.500	298,571		375,000
100119475	PALMDALE	CA		07/31/2023	7.625	355,672		460,000
100119476	WILMINGTON	NC		07/31/2023	7.250	285,580		409,000
100119477	VILLA RICA	GA		07/31/2023	7.625	332,251		450,000
100119478	MARYVILLE	TN		07/31/2023	7.375	329,822		445,000
100119479	MANSFIELD	TX		07/31/2023	7.000	393,989		500,000
100119480	MIDLAND	TX		07/31/2023	5.875	250,106		365,000
100119481	CHARLOTTE	NC		07/31/2023	5.625	270,722		375,000
100119482	LITHIA	FL		07/31/2023	7.625	232,277		290,000
100119483	GREENVILLE	TX		07/31/2023	7.625	230,989		315,000
100119484	BENTONVILLE	AR		07/31/2023	7.375	355,742		502,000
100119485	WALTON	KY		07/31/2023	7.250	233,168		309,000
100119486	SUN CITY	AZ		07/31/2023	6.625	287,292		414,000
100119593	RIVERSIDE	CA		07/31/2023	7.750	474,440		580,000
100119594	CORONA	CA		07/31/2023	6.750	1,013,125		2,000,000
100119595	VISALIA	CA		07/31/2023	7.750	283,245		345,000
100119596	SAN DIEGO	CA		07/31/2023	8.500	371,280		455,000
100119597	GARDENA	CA		07/31/2023	6.999	192,906		800,000

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	2	3					Additional	
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100119599	WEST COLUMBIA	SC		07/31/2023	7.875	290,808		360,000
100119600	UNION	OH		07/31/2023	10.625	241,402		370,000
100119601	GAINESVILLE	FL		07/31/2023	8.125	369,450		450,000
100119602	COLLIERVILLE	TN		07/31/2023	7.625	448,148		549,900
100119603	MIAMI	FL		07/31/2023	8.500	622,338		713,000
100119604	GARDEN GROVE	CA		07/31/2023	8.500	1,216,500		1,500,000
100119605	HOUSTON	TX		07/31/2023	8.375	155,346		237,000
100119606	WYLIE	TX		07/31/2023	7.750	545,380		670,000
100119607	SANTA ANA	CA		07/31/2023	7.125	429,081		975,000
100119608	CANTON	GA		07/31/2023	7.500	418,695		515,000
100119609	LAWRENCEVILLE	GA		07/31/2023	8.125	297,763		415,000
100119610	LOS ANGELES	CA		07/31/2023	8.500	446,478		620,000
100119611	SPRING	TX		07/31/2023	8.250	423,906		495,000
100119612	SAN JOSE	CA		07/31/2023	7.750	1,599,840		1,980,000
100119613	SAN JOSE	CA		07/31/2023	7.375	759,375		2,445,000
100119614	LONG BEACH	CA		07/31/2023	7.750	682,760		845,000
100119615	SURPRISE	AZ		07/31/2023	7.750	291,149		359,000
100119616	JOHNS CREEK	GA		07/31/2023	7.875	1,712,305		2,250,000
100119617	GILROY	CA		07/31/2023	8.000	1,051,684		1,575,000
100119618	TACOMA	WA		07/31/2023	9.250	465,360		560,000
100119619	PERRIS	CA		07/31/2023	8.250	314,340		495,000
100119620	VISALIA	CA		07/31/2023	9.000	419,325		524,817
100119621	OCEANSIDE	CA		07/31/2023	9.250	341,888		450,000
100119622	CORONA	CA		07/31/2023	8.750	721,875		1,000,000
100109766	SOUTH PASADENA	CA		08/04/2023	7.625	1,696,290		2,550,000
100109767	CULVER CITY	CA		08/04/2023	7.375	1,209,024		1,790,000
100109768	NEW BRAUNFELS	TX		08/04/2023	8.000	253,826		305,000
100109769	SANTA ANA	CA		08/04/2023	7.250	529,814		730,000
100109770	RANCHO MISSION VIEJO	CA		08/04/2023	7.250	280,803		780,000
100109771	SAN DIEGO	CA		08/04/2023	7.500	1,039,714		1,280,000
100109772	CHANDLER	AZ		08/04/2023	7.000	312,393		510,000
100109773	OAKHURST	CA		08/04/2023	7.875	378,051		410,000
100109774	CORAL SPRINGS	FL		08/04/2023	6.875	321,662		598,000
100109776	HALEIWA	HI		08/04/2023	6.750	1,478,530		1,875,000
100109777	OCALA	FL		08/04/2023	7.375	325,413		405,000
100109778	LOS ANGELES	CA		08/04/2023	7.625	1,090,868		2,900,000
100109780	MELBOURNE	FL		08/04/2023	7.875	518,772		640,000
100109781	PALM DESERT	CA		08/04/2023	7.250	318,032		430,000
100109782	FIRESTONE	CO		08/04/2023	6.750	470,722		685,000
100109783	NAPA	CA		08/04/2023	7.625	305,733		410,000
100109784	ALTADENA	CA		08/04/2023	7.125	1,230,970		1,625,000
100109785	FELTON	CA		08/04/2023	6.750	848,960		1,075,000
100109786	LOS ANGELES	CA		08/04/2023	7.750	507,038		685,000
100109787	SPRING BRANCH	TX		08/04/2023	6.875	948,955		1,200,000
100109788	BRADENTON	FL		08/04/2023	7.250	912,788		1,400,000
100109789	SHORELINE	WA		08/04/2023	7.875	605,996		825,000
100109790	LA VERKIN	UT		08/04/2023	7.750	368,227		489,000
100109791	KEY LARGO	FL		08/04/2023	7.500	305,600		890,000
100109792	SNOQUALMIE	WA		08/04/2023	8.125	364,078		570,000
100109795	POULSBO	WA		08/04/2023	8.125	522,181		725,000
100109796	FRIDAY HARBOR	WA		08/04/2023	8.000	611,695		899,000
100109797	YUMA	AZ		08/04/2023	9.125	205,428		257,000
100109798	LAVEEN	AZ		08/04/2023	7.375	253,988		450,000
100109799	TALLAHASSEE	FL		08/04/2023	7.875	94,152		120,000
100109800	CAPE CORAL	FL		08/04/2023	8.250	449,262		630,000

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	2	3					Additional	
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100109801	LAS VEGAS	NV		08/04/2023	7.500	321,039		495,000
100109802	SNELLVILLE	GA		08/04/2023	7.500	153,517		282,000
100109805	NAUGATUCK	CT		08/04/2023	8.500	157,029		285,000
100109806	MIRAMAR BEACH	FL		08/04/2023	7.875	1,394,564		2,100,000
100109807	BRADENTON	FL		08/04/2023	7.750	585,558		775,000
100109809	KISSIMMEE	FL		08/04/2023	7.500	703,443		940,000
100109810	LODI	CA		08/04/2023	8.125	120,700		332,000
100109811	GREENVILLE	SC		08/04/2023	8.875	117,717		155,000
100119631	DAVIDSON	NC		08/04/2023	7.500	449,902		686,000
100119632	GARDENA	CA		08/04/2023	7.875	598,124		780,000
100119633	CHANDLER	AZ		08/04/2023	7.750	363,668		670,000
100119634	CLEVELAND	OH		08/04/2023	7.875	149,899		192,000
100119635	VENTURA	CA		08/04/2023	7.625	636,835		960,000
100119636	PAYSON	AZ		08/04/2023	7.875	765,481		1,350,000
100119637	YUMA	AZ		08/04/2023	8.000	185,928		292,000
100119638	TOMBALL	TX		08/04/2023	8.125	333,123		467,000
100119639	NEWARK	NJ		08/04/2023	8.875	448,548		553,000
100119640	WEST CHESTER	OH		08/04/2023	10.125	440,496		532,000
100119641	CONCORD	NC		08/04/2023	9.625	265,038		340,000
100119642	HERRIMAN	UT		08/04/2023	7.875	399,522		667,000
100119643	WESTCHESTER	IL		08/04/2023	9.125	222,200		276,000
100119644	HESPERIA	CA		08/04/2023	8.375	390,864		479,000
100119645	EAST PALO ALTO	CA		08/04/2023	8.625	837,390		1,038,000
100119646	PHELAN	CA		08/04/2023	9.500	413,288		540,000
100119647	MODESTO	CA		08/04/2023	8.750	351,915		460,000
100119648	LINDENWOLD	NJ		08/04/2023	9.125	151,959		245,000
100119649	ENCINO	CA		08/08/2023	7.875	503,169		773,000
100119650	CORONA	CA		08/08/2023	7.500	504,885		630,000
100119651	OAKLAND	CA		08/08/2023	7.625	410,388		650,000
100119652	MIAMI SPRINGS	FL		08/08/2023	8.625	580,963		715,000
100119653	PACE	FL		08/08/2023	8.500	211,276		280,000
100119654	PACE	FL		08/08/2023	8.500	211,276		280,000
100119655	PACE	FL		08/08/2023	8.500	211,276		280,000
100119656	PACE	FL		08/08/2023	8.500	211,276		285,000
100119657	FONTANA	CA		08/08/2023	7.375	643,850		790,000
100119658	SCOTTSDALE	AZ		08/08/2023	6.875	998,747		1,330,000
100119659	CALDWELL	ID		08/08/2023	7.375	318,765		395,000
100119660	LAS VEGAS	NV		08/08/2023	7.875	242,081		367,000
100119661	DADE CITY	FL		08/08/2023	7.875	308,206		386,000
100119662	FRESNO	TX		08/08/2023	7.625	271,819		335,000
100119663	RANCHO MISSION VIEJO	CA		08/08/2023	9.375	527,467		611,718
100119664	WEEKI WACHEE	FL		08/08/2023	7.250	377,927		594,000
100119665	GARDENA	CA		08/08/2023	7.375	892,064		1,215,000
100119666	REDLANDS	CA		08/08/2023	8.250	456,009		600,000
100119667	PICO RIVERA	CA		08/08/2023	8.125	502,375		2,100,000
100119668	BALTIMORE	MD		08/08/2023	7.250	348,798		506,000
100119669	NEWNAN	GA		08/08/2023	8.625	118,970		155,000
100119670	LANDIS	NC		08/08/2023	7.750	104,213		165,000
100119671	PORT ORANGE	FL		08/08/2023	8.000	285,199		358,000
100119672	AIKEN	SC		08/08/2023	7.000	418,528		640,000
100119673	NEWARK	NJ		08/08/2023	7.919	488,822		615,000
100119674	NEWARK	NJ		08/08/2023	7.990	545,852		670,000
100119675	NEWARK	NJ		08/08/2023	7.990	496,969		610,000
100119676	NEWARK	NJ		08/08/2023	8.150	532,282		650,000
100119677	NEWARK	NJ		08/08/2023	7.497	443,992		670,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119678	TRENTON	NJ		08/08/2023	8.511	88,279		115,000
100119679	BRIDGEPORT	CT		08/08/2023	8.418	596,207		850,000
100119680	NEWTON	NJ		08/08/2023	7.400	305,466		500,000
100119681	WATERBURY	CT		08/08/2023	8.270	313,271		550,000
100119682	HOLYOKE	MA		08/08/2023	8.437	285,950		370,000
100119683	NEWARK	NJ		08/08/2023	8.168	550,530		720,000
100119684	NEWARK	NJ		08/08/2023	8.100	531,710		700,000
100119685	PORT JERVIS	NY		08/08/2023	7.961	185,808		243,000
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023	7.511	207,771		290,000
100119687	SLOATSBURG	NY		08/08/2023	7.990	246,550		321,000
100119688	TRENTON	NJ		08/08/2023	8.511	99,793		130,000
100119689	BALTIMORE	MD		08/08/2023	7.285	163,909		228,000
100119690	YOUNGSTOWN	OH		08/08/2023	8.585	83,157		115,000
100119691	CITY OF ORANGE	NJ		08/08/2023	7.697	401,142		525,000
100119692	POCONO SUMMIT	PA		08/08/2023	8.350	226,083		391,000
100119693	SOUTH FALLSBURG	NY		08/08/2023	7.585	109,105		164,000
100119694	HARTFORD	CT		08/08/2023	7.860	267,470		375,000
100119695	HARTFORD	CT		08/08/2023	7.861	292,357		380,000
100119696	DOLTON	IL		08/08/2023	7.766	136,296		190,000
100119697	MIAMI BEACH	FL		08/08/2023	7.611	239,430		385,000
100119698	CHICAGO	IL		08/08/2023	8.066	216,300		300,000
100119699	BALTIMORE	MD		08/08/2023	8.266	140,301		210,000
100119700	NEWARK	NJ		08/08/2023	7.797	515,761		675,000
100119701	ATLANTIC CITY	NJ		08/08/2023	8.760	532,718		730,000
100119702	PARKVILLE	MD		08/08/2023	7.943	186,186		244,000
100119703	NEWARK	NJ		08/08/2023	7.758	534,860		700,000
100119704	BALTIMORE	MD		08/08/2023	7.401	142,530		215,000
100119705	AKRON	OH		08/08/2023	8.300	132,413		215,000
100119706	BALTIMORE	MD		08/08/2023	7.401	133,380		201,000
100119707	PATERSON	NJ		08/08/2023	7.900	483,329		630,000
100119708	EAST ORANGE	NJ		08/08/2023	9.101	444,647		545,000
100119709	CHICAGO	IL		08/08/2023	8.216	271,382		375,000
100119710	MOORESTOWN	NJ		08/08/2023	7.911	210,359		278,000
100119711	MONROE	GA		08/08/2023	7.640	176,710		250,000
100119712	MATTESON	IL		08/08/2023	7.765	115,360		160,000
100119713	BALTIMORE	MD		08/08/2023	7.485	163,760		213,000
100119714	TOMS RIVER	NJ		08/08/2023	7.761	321,143		450,000
100119715	BALTIMORE	MD		08/08/2023	7.343	138,652		175,000
100119716	CHICAGO	IL		08/08/2023	7.708	244,069		340,000
100119717	BALTIMORE	MD		08/08/2023	7.385	155,572		190,000
100119718	BALTIMORE	MD		08/08/2023	7.343	163,120		213,000
100119719	BALTIMORE	MD		08/08/2023	7.385	139,196		175,000
100119720	DETROIT	MI		08/08/2023	8.401	114,344		148,000
100119721	NORTH RIDGEVILLE	OH		08/08/2023	7.776	150,496		210,000
100119722	BRIDGETON	NJ		08/08/2023	8.460	76,399		100,000
100119723	DETROIT	MI		08/08/2023	7.900	121,903		170,000
100119724	SPRINGFIELD	MA		08/08/2023	8.072	339,923		440,000
100119725	GLOUCESTER CITY	NJ		08/08/2023	8.093	115,009		140,000
100119726	BELLMAWR	NJ		08/08/2023	8.130	125,281		175,000
100119727	ORLANDO	FL		08/08/2023	7.550	258,154		362,000
100119728	EAST ORANGE	NJ		08/08/2023	7.550	454,611		636,000
100119729	RACINE	WI		08/08/2023	8.161	198,537		245,000
100119730	PATERSON	NJ		08/08/2023	8.518	289,625		400,000
100119731	STATEN ISLAND	NY		08/08/2023	7.467	692,602		1,130,000
100119732	WINDSOR	CT		08/08/2023	7.750	256,733		315,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119733	HIGHLAND PARK	MI		08/08/2023	8.654	96,338		155,000
100119734	CHICAGO	IL		08/08/2023	8.268	225,428		310,000
100119735	KILLEEN	TX		08/08/2023	8.650	77,138		100,000
100119736	HIGHLAND PARK	MI		08/08/2023	8.447	86,323		140,000
100119737	TRENTON	NJ		08/08/2023	7.761	132,028		185,000
100119738	CHICAGO	IL		08/08/2023	7.697	208,941		290,000
100119739	KANSAS CITY	MO		08/08/2023	8.110	97,649		128,000
100119740	BRONX	NY		08/08/2023	8.700	686,829		840,000
100119741	PATERSON	NJ		08/08/2023	7.983	312,634		605,000
100119742	EUCLID	OH		08/08/2023	8.061	138,400		181,000
100119743	SCRANTON	PA		08/08/2023	7.954	195,611		250,000
100119744	YONKERS	NY		08/08/2023	7.950	687,218		900,000
100119745	HYATTSVILLE	MD		08/08/2023	7.565	158,925		250,000
100119746	BALTIMORE	MD		08/08/2023	7.810	96,570		135,000
100119747	KANSAS CITY	MO		08/08/2023	8.243	103,364		134,000
100119748	HARTFORD	CT		08/08/2023	7.693	323,205		423,000
100119749	YONKERS	NY		08/08/2023	7.990	492,911		650,000
100119750	EAST ORANGE	NJ		08/08/2023	8.485	473,139		655,000
100119751	WEISER	ID		08/08/2023	7.250	156,462		259,000
100119752	MOUNT VERNON	NY		08/08/2023	7.990	588,120		775,000
100119753	MARQUETTE	MI		08/08/2023	8.260	141,260		183,000
100119754	VALDOSTA	GA		08/08/2023	8.411	105,662		145,000
100119755	ST. CLAIR SHORES	MI		08/08/2023	7.710	166,360		258,000
100119756	KANSAS CITY	MO		08/08/2023	7.350	125,541		174,000
100119757	BETHANY	OK		08/08/2023	8.250	184,360		250,000
100119758	FLORISSANT	MO		08/08/2023	8.300	99,928		130,000
100119759	SCRANTON	PA		08/08/2023	7.931	244,680		305,000
100119760	WILLIAMSBURG	VA		08/08/2023	7.551	191,397		323,000
100119761	CLEVELAND	OH		08/08/2023	8.064	162,372		200,000
100119762	MIAMI	FL		08/08/2023	8.535	460,931		600,000
100119763	ARDMORE	PA		08/08/2023	7.766	238,395		390,000
100119764	MILLVILLE	NJ		08/08/2023	7.350	103,603		145,000
100119765	LANSING	IL		08/08/2023	7.991	148,564		200,000
100119766	MILLVILLE	NJ		08/08/2023	7.600	106,165		148,000
100119767	KOKOMO	IN		08/08/2023	8.011	106,458		155,000
100119768	MARKHAM	IL		08/08/2023	7.990	133,121		175,000
100119769	BLUE ISLAND	IL		08/08/2023	8.266	200,138		260,000
100119770	ANCHORAGE	AK		08/08/2023	8.550	372,405		525,000
100119771	SCRANTON	PA		08/08/2023	8.045	184,926		226,000
100119772	BRONX	NY		08/08/2023	7.990	353,126		625,000
100119773	CHICAGO	IL		08/08/2023	7.820	208,980		270,000
100119774	SCRANTON	PA		08/08/2023	7.954	173,705		226,000
100119775	ORLANDO	FL		08/08/2023	8.616	240,576		341,000
100119776	COVINGTON	KY		08/08/2023	8.143	170,409		220,000
100119777	NEWARK	NJ		08/08/2023	7.857	531,021		690,000
100119778	STONE MOUNTAIN	GA		08/08/2023	8.208	134,633		180,000
100119779	NEWARK	NJ		08/08/2023	7.900	609,660		745,000
100119780	LAKE PARK	GA		08/08/2023	8.411	160,237		220,000
100119781	NEWARK	NJ		08/08/2023	7.747	490,933		640,000
100119782	SCRANTON	PA		08/08/2023	7.945	184,380		226,000
100119783	RACINE	WI		08/08/2023	8.300	115,791		140,000
100119784	VINELAND	NJ		08/08/2023	8.337	183,395		240,000
100119785	VALDOSTA	GA		08/08/2023	8.611	132,664		170,000
100119786	MEMPHIS	TN		08/08/2023	8.700	90,411		120,000
100119787	THE BRONX	NY		08/08/2023	8.547	1,122,373		1,465,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119788	STONE MOUNTAIN	GA		08/08/2023	7.958	130,888		180,000
100119789	GARY	IN		08/08/2023	7.772	107,838		150,000
100119790	ODESSA	TX		08/08/2023	7.785	119,750		197,000
100119791	NEWARK	NJ		08/08/2023	7.737	500,964		640,000
100119792	NEWARK	NJ		08/08/2023	7.870	519,032		635,000
100119793	NEWARK	NJ		08/08/2023	7.747	485,819		645,000
100119794	NEWARK	NJ		08/08/2023	7.900	523,735		640,000
100119795	BAYONNE	NJ		08/08/2023	8.490	682,470		825,000
100119796	NORTH LAUDERDALE	FL		08/08/2023	7.943	123,745		195,000
100119797	KANSAS CITY	MO		08/08/2023	7.361	120,687		180,000
100119798	SNOHOMISH	WA		08/08/2023	8.454	697,356		1,070,000
100119799	TRENTON	NJ		08/08/2023	7.863	152,727		215,000
100119800	WOODRIDGE	NY		08/08/2023	7.699	128,709		168,000
100119801	BALTIMORE	MD		08/08/2023	7.820	146,706		180,000
100119802	POUGHKEEPSIE	NY		08/08/2023	8.043	244,069		340,000
100119803	NEW ORLEANS	LA		08/08/2023	7.643	172,308		239,000
100119804	LOCUST GROVE	GA		08/08/2023	7.593	209,239		338,000
100119805	SCRANTON	PA		08/08/2023	8.514	151,239		265,000
100119806	SUFFOLK	VA		08/08/2023	8.260	180,778		250,000
100119807	NYACK	NY		08/08/2023	7.338	417,470		800,000
100119808	EAST CHICAGO	IN		08/08/2023	7.965	221,232		310,000
100119809	PORTSMOUTH	VA		08/08/2023	7.990	228,190		370,000
100119810	BRENTWOOD	NY		08/08/2023	8.315	514,137		665,000
100119811	BALTIMORE	MD		08/08/2023	7.816	149,762		210,000
100119812	THE BRONX	NY		08/08/2023	8.161	757,217		1,125,000
100119813	DETROIT	MI		08/08/2023	8.060	142,604		213,000
100119814	CHICAGO	IL		08/08/2023	7.748	349,122		490,000
100119815	BALTIMORE	MD		08/08/2023	7.470	126,069		165,000
100119816	MIDLAND	TX		08/08/2023	7.765	145,789		220,000
100119817	HAZEL CREST	IL		08/08/2023	7.420	142,653		230,000
100119818	ODESSA	TX		08/08/2023	7.708	113,165		185,000
100119819	HOUSTON	TX		08/08/2023	8.110	375,155		490,000
100119820	ST. CLOUD	FL		08/08/2023	8.235	270,178		375,000
100119821	WINTER HAVEN	FL		08/08/2023	8.214	137,766		190,000
100119822	BAY SHORE	NY		08/08/2023	8.315	425,226		575,000
100119823	OAK RIDGE	TN		08/08/2023	7.581	117,219		175,000
100119824	HOUSTON	TX		08/08/2023	8.266	132,737		215,000
100119825	ORLANDO	FL		08/08/2023	7.820	311,709		437,000
100119826	DECATUR	GA		08/08/2023	7.877	317,442		440,000
100119827	HIGH POINT	NC		08/08/2023	8.259	435,960		680,000
100119828	MANVILLE	NJ		08/08/2023	7.650	292,764		400,000
100119829	INDEPENDENCE	MO		08/08/2023	7.966	121,863		160,000
100119830	GARY	IN		08/08/2023	8.100	110,514		145,000
100119831	CEDARVILLE	NJ		08/08/2023	8.820	269,360		370,000
100119832	ISHPEMING	MI		08/08/2023	9.200	81,937		106,000
100119833	KANSAS CITY	MO		08/08/2023	7.156	153,709		215,000
100119834	WYANDANCH	NY		08/08/2023	7.875	326,074		455,000
100119835	GARY	IN		08/08/2023	8.410	100,902		152,000
100119836	SPRING VALLEY	NY		08/08/2023	7.735	408,209		945,000
100119837	COLLEGE PARK	MD		08/08/2023	7.510	363,725		510,000
100119838	INDIANAPOLIS	IN		08/08/2023	9.415	87,811		113,000
100119839	CHICAGO	IL		08/08/2023	7.595	219,858		290,000
100119840	LINCOLNSHIRE	IL		08/08/2023	7.960	378,794		572,000
100119841	JONESBORO	GA		08/08/2023	7.814	159,042		236,000
100119842	CHICAGO	IL		08/08/2023	7.351	194,127		270,000

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100119843	MILWAUKEE	WI		08/08/2023	8.693	197,760		256,000
100119844	ENGLEWOOD	NJ		08/08/2023	8.250	546,628		770,000
100119845	REDFORD	MI		08/08/2023	8.006	109,444		155,000
100119846	SYRACUSE	NY		08/08/2023	8.398	89,555		145,000
100119847	ROCHESTER	NY		08/08/2023	8.750	169,605		218,000
100119848	ST. PETERSBURG	FL		08/08/2023	7.935	363,815		545,000
100119849	MESA	AZ		08/10/2023	7.375	234,869		339,000
100119850	HUGHSON	CA		08/10/2023	8.500	1,252,805		1,625,000
100119851	GARDENA	CA		08/10/2023	7.999	585,897		770,000
100119852	LAS VEGAS	NV		08/10/2023	7.250	323,874		416,000
100119853	DELRAY BEACH	FL		08/10/2023	7.625	166,651		328,000
100119854	TUCSON	AZ		08/10/2023	10.375	706,887		845,000
100119855	VALENCIA	CA		08/10/2023	7.500	1,505,330		1,875,000
100119856	PITTSBURGH	PA		08/10/2023	8.750	514,437		675,000
100119857	MYRTLE BEACH	SC		08/10/2023	8.875	186,574		240,000
100119858	PITTSBURGH	PA		08/10/2023	8.750	366,312		525,000
100119859	CLIFTON TOWNSHIP	PA		08/10/2023	8.500	271,795		337,000
100119860	OAKLAND	CA		08/10/2023	9.375	202,513		875,000
100119861	LAKE HARMONY	PA		08/10/2023	7.750	411,981		538,000
100119862	SAN ANTONIO	TX		08/10/2023	8.625	115,711		154,000
100119863	HAMPTON	VA		08/10/2023	7.990	147,176		220,000
100119864	HAMPTON	VA		08/10/2023	7.990	145,541		225,000
100119865	PALM DESERT	CA		08/10/2023	8.250	360,530		450,000
100119866	BLYTHE	CA		08/10/2023	7.750	95,927		118,000
100119867	GLENWOOD SPRINGS	CO		08/10/2023	7.375	1,051,753		1,635,000
100119868	NEW ORLEANS	LA		08/10/2023	7.125	1,982,876		3,150,000
100119869	EL PASO	TX		08/10/2023	9.250	160,270		200,000
100119870	HURST	TX		08/10/2023	8.500	223,019		324,200
100119871	SAINT CLOUD	FL		08/10/2023	8.375	537,560		740,000
100119872	MIAMI BEACH	FL		08/10/2023	8.250	470,361		875,000
100119873	SUMMERTOWN	TN		08/10/2023	8.990	252,088		307,000
100119874	SEATTLE	WA		08/10/2023	8.250	480,262		950,000
100119875	DAVIE	FL		08/10/2023	7.990	365,227		460,000
100119876	ENTERPRISE	AL		08/10/2023	8.250	112,189		145,000
100119877	VALLEY CENTER	KS		08/10/2023	8.375	506,447		691,000
100119878	SARTELL	MN		08/10/2023	8.990	282,730		348,000
100119879	AVENTURA	FL		08/10/2023	7.750	227,486		290,000
100119880	TAMPA	FL		08/10/2023	7.990	207,830		269,000
100119881	LAKE ZURICH	IL		08/10/2023	8.375	168,469		195,000
100119882	LAS CRUCES	NM		08/10/2023	8.250	490,761		632,500
100119883	SAN JOSE	CA		08/10/2023	8.125	386,363		1,675,000
100119884	MIAMI	FL		08/10/2023	7.875	364,908		525,000
100119885	EAST ELMHURST	NY		08/10/2023	9.625	511,394		985,000
100119886	JOLIET	IL		08/10/2023	8.750	458,847		620,000
100119887	WAYNESVILLE	OH		08/10/2023	8.500	210,495		770,000
100119888	LAKE BLUFF	IL		08/10/2023	8.750	773,077		980,000
100119889	PARKER	CO		08/10/2023	7.500	1,843,983		2,300,000
100119890	DOYLESTOWN	PA		08/10/2023	8.375	293,976		430,000
100119891	ESCONDIDO	CA		08/10/2023	8.990	871,104		1,025,000
100119892	DEARBORN HTS	MI		08/10/2023	8.500	211,996		279,000
100119893	RAHWAY	NJ		08/10/2023	9.500	440,364		540,000
100119894	FALLS CHURCH	VA		08/10/2023	9.250	253,952		310,730
100119895	EAGLE	CO		08/10/2023	7.250	959,331		1,900,000
100119896	SALISBURY	NH		08/10/2023	8.250	336,757		563,000
100119897	MIRAMAR	FL		08/10/2023	7.250	1,254,230		1,700,000

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100119898	PALMETTO	FL		08/10/2023	8.625	395,843		482,000
100119899	LITTLE RIVER	SC		08/10/2023	7.625	198,113		245,000
100119900	PARKLAND	FL		08/10/2023	8.500	487,127		603,000
100119901	KISSIMMEE	FL		08/10/2023	7.750	285,281		355,000
100119902	DUNELLEN	NJ		08/10/2023	9.000	350,593		470,000
100119903	CONROE	TX		08/10/2023	8.990	236,921		286,000
100119904	SAN TAN VALLEY	AZ		08/10/2023	8.000	251,926		340,000
100119905	WELLINGTON	FL		08/10/2023	8.250	669,148		917,000
100119906	RIVERSIDE	CA		08/10/2023	9.125	898,020		1,125,000
100119907	ST PETE BEACH	FL		08/10/2023	7.875	196,873		298,000
100119908	SYLMAR	CA		08/10/2023	8.990	533,633		650,000
100119909	ARVADA	CO		08/10/2023	7.625	385,098		497,000
100119910	GREENVILLE	SC		08/10/2023	8.000	187,721		260,000
100119911	TEMPE	AZ		08/10/2023	7.750	232,411		315,000
100119912	DEERFIELD BEACH	FL		08/10/2023	7.375	803,582		1,150,000
100119913	PEMBROKE	MA		08/10/2023	8.749	507,570		660,000
100119914	TRACY	CA		08/10/2023	7.999	641,009		840,000
100119916	CARMEL	IN		08/10/2023	7.249	508,874		635,000
100119917	DALLAS	TX		08/10/2023	7.874	2,224,405		2,950,000
100119918	NEW YORK	NY		08/10/2023	8.249	2,200,457		2,700,000
100119919	PHOENIX	AZ		08/10/2023	8.249	639,699		900,000
100119920	STUART	FL		08/10/2023	8.999	1,775,495		2,150,000
100119921	PHOENIX	AZ		08/10/2023	8.249	639,699		900,000
100119922	PHOENIX	AZ		08/10/2023	8.249	639,699		900,000
100119923	LAS VEGAS	NV		08/10/2023	10.099	1,739,323		2,110,000
100119924	DUNDALK	MD		08/10/2023	7.999	155,059		205,000
100119925	PHOENIX	AZ		08/10/2023	8.249	639,699		900,000
100119926	MIDDLE RIVER	MD		08/10/2023	8.374	224,424		296,000
100119927	FRANKLIN SQUARE	NY		08/10/2023	7.999	115,714		840,000
100119928	HUNTINGTON BEACH	CA		08/10/2023	7.249	1,320,848		1,900,000
100119929	BROOKLYN	NY		08/10/2023	7.624	652,981		1,070,000
100119931	SENECA	SC		08/10/2023	9.749	719,234		936,000
100119932	TACOMA	WA		08/10/2023	8.750	334,338		415,000
100119933	LAS VEGAS	NV		08/10/2023	9.375	399,458		484,000
100119934	RIVERSIDE	CA		08/10/2023	8.874	817,196		895,000
100119935	GERMANTOWN	MD		08/10/2023	8.124	276,913		340,000
100119936	CREAM RIDGE	NJ		08/10/2023	7.624	284,901		375,000
100119937	CLOVIS	CA		08/10/2023	7.874	328,708		506,000
100119938	MACUNGIE	PA		08/10/2023	7.874	308,692		550,000
100119939	LAKE BUTLER	FL		08/10/2023	8.624	141,170		202,000
100119940	HYATTSVILLE	MD		08/10/2023	8.499	333,005		405,000
100119941	ATLANTA	GA		08/10/2023	7.999	497,997		658,000
100119942	AKRON	OH		08/10/2023	8.749	78,222		123,000
100119943	KENNESAW	GA		08/10/2023	8.624	306,938		401,000
100119944	MIAMI	FL		08/10/2023	8.624	169,809		305,000
100110682	UPLAND	CA		08/11/2023	8.000	677,690		835,000
100110683	FREMONT	CA		08/11/2023	7.875	977,283		1,315,000
100110684	SANTA YNEZ	CA		08/11/2023	7.750	2,522,402		3,200,000
100110685	OMAHA	NE		08/11/2023	9.125	468,493		635,000
100110686	LOS ANGELES	CA		08/11/2023	8.500	654,409		780,000
100110687	SARATOGA SPRINGS	UT		08/11/2023	8.500	772,294		1,050,000
100110688	SAN ANTONIO	TX		08/11/2023	9.375	296,437		360,000
100110691	QUEEN CREEK	AZ		08/11/2023	8.750	730,058		850,000
100110692	COMMERCE CITY	CO		08/11/2023	7.750	467,164		575,000
100110693	CYPRESS	TX		08/11/2023	9.500	492,581		590,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110694	HOUSTON	TX		08/11/2023	8.000	625,782		806,000
100110695	POMPANO BEACH	FL		08/11/2023	8.375	165,978		250,000
100110696	COACHELLA	CA		08/11/2023	8.625	444,482		560,000
100110697	LEHIGH ACRES	FL		08/11/2023	8.625	305,187		365,000
100110698	SAINT PETERSBURG	FL		08/11/2023	9.375	252,072		330,000
100110699	ORANGE CITY	FL		08/11/2023	9.750	196,067		230,000
100110700	ALTADENA	CA		08/11/2023	7.625	688,473		860,000
100110701	SALT LAKE CITY	UT		08/11/2023	7.375	1,484,057		2,825,000
100110702	HIGHLANDS RANCH	CO		08/11/2023	8.375	621,263		1,050,000
100110703	PLANO	TX		08/11/2023	7.875	657,232		816,000
100110704	LA JOLLA	CA		08/11/2023	7.875	1,220,700		1,485,000
100110705	HAYWARD	CA		08/11/2023	7.375	908,424		1,155,000
100110706	KISSIMMEE	FL		08/11/2023	9.375	426,489		514,000
100110707	PORT SAINT LUCIE	FL		08/11/2023	8.000	372,069		450,000
100110708	SACRAMENTO	CA		08/11/2023	7.500	328,427		425,000
100110709	FORT MYERS	FL		08/11/2023	8.500	712,839		900,000
100110710	BONITA	CA		08/11/2023	8.375	794,138		965,000
100110711	LOS ANGELES	CA		08/11/2023	8.375	1,773,765		2,300,000
100110712	BOKEELIA	FL		08/11/2023	8.375	729,449		1,274,000
100110714	GLENDALE	CA		08/11/2023	8.875	1,210,209		1,300,000
100110715	MIAMI	FL		08/11/2023	7.875	457,739		595,000
100110717	ENCINO	CA		08/11/2023	7.750	1,913,273		2,350,000
100110718	YORKVILLE	IL		08/11/2023	8.500	512,015		665,000
100110720	RIALTO	CA		08/11/2023	7.875	551,545		674,000
100110721	MIAMI	FL		08/11/2023	8.875	546,063		670,000
100110722	GEORGETOWN	TX		08/11/2023	8.500	588,797		630,000
100110723	LOS ANGELES	CA		08/11/2023	8.875	705,416		800,000
100110724	SAN ANTONIO	TX		08/11/2023	7.750	338,391		448,000
100110725	REDONDO BEACH	CA		08/11/2023	9.250	1,435,218		1,550,000
100110726	SAN DIEGO	CA		08/11/2023	7.625	568,978		735,000
100110727	RAMONA	CA		08/11/2023	8.875	722,529		780,000
100110729	DEERFIELD BEACH	FL		08/11/2023	8.750	490,229		615,000
100110730	ESCONDIDO	CA		08/11/2023	7.500	831,463		1,610,000
100110731	EL PASO	TX		08/11/2023	8.500	271,374		320,000
100110732	HOLLYWOOD	FL		08/11/2023	7.750	804,930		1,100,000
100110733	APTOS	CA		08/11/2023	7.000	628,097		1,200,000
100110734	WEST PALM BEACH	FL		08/11/2023	7.875	333,588		460,000
100110735	MIAMI	FL		08/11/2023	9.750	551,933		610,000
100110736	PIPE CREEK	TX		08/11/2023	8.375	268,650		460,000
100110737	SOUTH LAKE TAHOE	CA		08/11/2023	8.625	1,513,835		2,100,000
100110738	GULF SHORES	AL		08/11/2023	8.750	616,588		749,900
100110741	IDYLLWILD	CA		08/11/2023	9.375	368,336		490,000
100110742	NORTH MYRTLE BEACH	SC		08/11/2023	8.750	378,608		485,000
100110748	MIDDLETOWN	CT		08/11/2023	10.250	257,226		325,000
100110749	JACKSONVILLE	FL		08/11/2023	9.750	121,183		154,000
100110750	ENFIELD	CT		08/11/2023	8.000	170,825		224,000
100110751	HAMDEN	CT		08/11/2023	9.375	147,479		210,000
100110752	DENTON	TX		08/11/2023	8.375	184,997		245,000
100110753	CHICAGO	IL		08/11/2023	8.250	315,604		440,000
100110754	HEATH	OH		08/11/2023	7.500	313,693		425,000
100110755	SAINT PETERSBURG	FL		08/11/2023	8.500	186,649		250,000
100110756	CHARLOTTE	NC		08/11/2023	9.625	211,178		287,000
100110757	MOUNT PLEASANT	SC		08/11/2023	8.125	452,400		585,000
100110758	APTOS	CA		08/11/2023	7.875	355,239		1,284,000
100110759	CALDWELL	ID		08/11/2023	8.000	255,733		385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110760	KISSIMMEE	FL		08/11/2023	8.250	517,961		676,000
100110761	BOZEMAN	MT		08/11/2023	8.500	895,950		1,250,000
100110762	ALABASTER	AL		08/11/2023	7.375	170,556		225,000
100110763	PHOENIX	AZ		08/11/2023	7.875	163,373		245,000
100110764	RICHMOND HILL	GA		08/11/2023	8.000	165,369		240,000
100110765	OCEANSIDE	CA		08/11/2023	7.625	406,549		1,615,000
100110766	LITHONIA	GA		08/11/2023	8.000	280,187		360,000
100110767	LOS ANGELES	CA		08/11/2023	8.250	2,379,178		3,900,000
100110768	DEARBORN	MI		08/11/2023	8.250	269,056		341,000
100110770	MONROE	GA		08/11/2023	9.125	135,648		166,000
100110771	MONROE	GA		08/11/2023	9.125	135,769		166,000
100110772	SPOKANE	WA		08/11/2023	7.750	329,860		460,000
100110773	SALT LAKE CITY	UT		08/11/2023	8.000	354,794		480,000
100110774	SAINT GEORGE	UT		08/11/2023	8.000	1,112,152		1,900,000
100110775	OCEANSIDE	CA		08/11/2023	8.500	786,076		1,000,000
100110776	MIAMI	FL		08/11/2023	10.250	651,020		850,000
100119945	AUGUSTA	GA		08/11/2023	7.625	350,144		455,000
100119946	ALISO VIEJO	CA		08/11/2023	7.500	622,059		820,000
100119947	CHULA VISTA	CA		08/11/2023	7.625	631,383		865,000
100119948	PROVIDENCE	RI		08/11/2023	6.999	586,601		782,000
100119949	HAM LAKE	MN		08/11/2023	6.999	401,616		534,000
100119950	ST SIMONS ISLAND	GA		08/11/2023	6.999	267,258		373,000
100119951	CONCORD	CA		08/11/2023	7.000	601,624		800,000
100119952	SANTA CLARITA	CA		08/11/2023	6.499	407,099		550,000
100119953	SANTA ROSA	CA		08/11/2023	6.500	249,363		335,000
100119954	KIRKLAND	WA		08/11/2023	6.500	267,446		365,000
100119955	CONYERS	GA		08/11/2023	6.625	402,186		542,000
100119956	HENDERSON	NV		08/11/2023	5.999	251,570		350,000
100119957	SANTA ANA	CA		08/11/2023	6.999	578,693		915,000
100119958	N HOLLYWOOD	CA		08/11/2023	6.375	482,016		750,000
100119959	YUMA	AZ		08/11/2023	6.999	256,896		370,000
100119960	RAHWAY	NJ		08/11/2023	6.125	380,025		539,000
100119961	MURRIETA	CA		08/11/2023	7.125	500,936		719,000
100119962	NORTH WILDWOOD	NJ		08/11/2023	7.625	444,687		590,000
100119963	NASHVILLE	TN		08/11/2023	6.999	261,078		340,000
100119964	COMPTON	CA		08/11/2023	7.625	512,927		674,000
100119965	ALLEN	TX		08/11/2023	7.125	341,660		470,000
100119966	LARGO	FL		08/11/2023	7.320	439,276		585,000
100119967	LUTZ	FL		08/11/2023	7.500	259,403		325,000
100119968	MANASSAS	VA		08/11/2023	7.124	332,414		440,000
100119969	BOISE	ID		08/11/2023	6.999	500,599		668,000
100119970	CHARLOTTE	NC		08/11/2023	7.500	304,097		380,000
100119971	SMYRNA	GA		08/11/2023	7.500	289,495		380,000
100119972	ST SIMONS ISLAND	GA		08/11/2023	7.625	437,871		550,000
100119973	DALLAS	TX		08/11/2023	6.625	312,735		425,000
100119974	MAGNA	UT		08/11/2023	7.625	273,695		365,000
100119975	LA QUINTA	CA		08/11/2023	6.999	731,796		1,050,000
100119976	GULF BREEZE	FL		08/11/2023	6.875	239,784		350,000
100119977	DENVER	NC		08/11/2023	6.624	544,675		730,000
100119978	DUCK	NC		08/11/2023	6.999	728,379		1,075,000
100119979	DESERT HOT SPRINGS	CA		08/11/2023	7.625	546,230		680,000
100119980	CROFTON	MD		08/11/2023	6.625	336,056		450,000
100119981	NORTH WALES	PA		08/11/2023	6.375	223,279		310,000
100119982	CHARLOTTE	NC		08/11/2023	6.500	372,855		515,000
100119983	BLUE RIDGE	GA		08/11/2023	6.624	505,825		714,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119984	WAKE FOREST	NC		08/11/2023	6.375	276,334		385,000
100119985	CINCINNATI	OH		08/11/2023	7.000	295,274		395,000
100119986	LAKE WALES	FL		08/11/2023	6.624	298,769		380,000
100119987	SPOKANE	WA		08/11/2023	6.125	320,392		435,000
100119988	JUPITER	FL		08/11/2023	7.500	362,657		525,000
100119989	PROVIDENCE	RI		08/11/2023	7.125	354,301		545,000
100119990	LANCASTER	MA		08/11/2023	7.125	270,568		462,000
100119991	WOODBRIDGE	VA		08/11/2023	7.125	407,974		538,087
100119992	ORLANDO	FL		08/11/2023	7.000	365,064		513,200
100119993	YAKIMA	WA		08/11/2023	6.624	261,400		375,000
100119994	PITTSBURGH	PA		08/11/2023	6.625	267,286		365,000
100119995	ROCKLIN	CA		08/11/2023	7.500	502,922		670,000
100119996	HENDERSON	NV		08/11/2023	7.625	526,789		655,000
100119997	SUMMERVILLE	SC		08/11/2023	7.500	238,710		310,000
100119998	LAKE GENEVA	WI		08/11/2023	7.625	414,110		516,000
100119999	LAS VEGAS	NV		08/11/2023	7.125	276,882		355,000
100120000	ITHACA	NY		08/11/2023	6.500	312,380		425,000
100120001	HANOVER	MD		08/11/2023	7.000	343,209		487,500
100120002	MANHATTAN	KS		08/11/2023	7.500	342,058		430,000
100120003	SHORELINE	WA		08/11/2023	6.875	598,587		815,000
100120004	MORGAN HILL	CA		08/11/2023	7.500	857,938		1,230,000
100120005	HERMITAGE	TN		08/11/2023	7.625	306,660		405,000
100120006	FONTANA	CA		08/11/2023	5.500	391,481		609,500
100120007	ROSWELL	GA		08/11/2023	7.500	317,323		415,000
100120008	NASHVILLE	TN		08/11/2023	7.375	486,661		650,000
100120009	NORTH LAS VEGAS	NV		08/11/2023	6.500	397,751		520,000
100120010	PENSACOLA	FL		08/11/2023	7.375	282,998		380,000
100120011	NEW BRAUNFELS	TX		08/11/2023	7.125	347,023		473,000
100120012	SOUTHAMPTON	PA		08/11/2023	7.125	358,615		450,000
100120013	HOWELL	NJ		08/11/2023	6.990	465,014		615,000
100120014	BLOOMINGDALE	GA		08/11/2023	5.500	227,551		320,000
100120015	LEWISVILLE	TX		08/11/2023	6.875	393,133		525,000
100120016	MCKINNEY	TX		08/11/2023	6.990	290,962		440,000
100120017	AUSTIN	AR		08/11/2023	7.625	374,496		495,000
100120018	ESTES PARK	CO		08/11/2023	7.375	493,949		650,000
100120019	HENDERSON	NV		08/11/2023	5.750	226,670		302,000
100120020	NAPLES	FL		08/11/2023	7.625	307,427		405,000
100120021	VINEYARD	UT		08/11/2023	7.000	359,429		475,000
100120022	LAKEWOOD	NJ		08/11/2023	6.990	421,552		560,000
100120023	DAVENPORT	FL		08/11/2023	7.625	313,168		397,000
100120024	STOCKTON	CA		08/11/2023	7.500	327,527		460,000
100120025	TEANECK	NJ		08/11/2023	7.500	527,502		700,000
100120026	SAINT LOUIS	MO		08/11/2023	7.625	241,160		300,000
100120027	EUREKA	CA		08/11/2023	6.990	288,094		390,000
100120028	RICHMOND	VA		08/11/2023	7.625	396,468		545,000
100120029	LEHIGH ACRES	FL		08/11/2023	6.624	238,557		320,000
100120030	CAPE CORAL	FL		08/11/2023	7.625	237,780		322,000
100120031	PHILADELPHIA	PA		08/11/2023	7.500	601,568		850,000
100120032	FRESNO	CA		08/11/2023	7.625	336,620		418,000
100120033	LEHIGH ACRES	FL		08/11/2023	6.624	234,830		320,000
100120034	RICHMOND	VA		08/11/2023	7.625	278,959		395,000
100120035	LEHIGH ACRES	FL		08/11/2023	6.624	238,557		320,000
100120036	CLINTON	CT		08/11/2023	7.625	665,159		890,000
100120037	BRASELTON	GA		08/11/2023	5.125	256,641		400,000
100120038	MIDLAND	TX		08/11/2023	7.500	321,864		425,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120039	EAST RUTHERFORD	NJ		08/11/2023	7.625	357,304		460,000
100120040	AUSTIN	TX		08/11/2023	5.250	302,127		440,000
100120041	BALTIMORE	MD		08/11/2023	7.125	327,195		440,000
100120042	MADISON	AL		08/11/2023	4.990	225,442		328,500
100120043	CLEARWATER	FL		08/11/2023	7.125	304,258		386,000
100120044	HARTFORD	CT		08/11/2023	7.625	266,990		355,000
100120045	SURFSIDE BEACH	SC		08/11/2023	7.625	263,822		347,500
100120046	SIDNEY	OH		08/11/2023	7.125	391,909		540,000
100120047	FREDERICKSBURG	TX		08/11/2023	7.125	646,369		995,000
100120048	HARTFORD	CT		08/11/2023	7.625	254,341		340,000
100120049	RICHMOND	TX		08/11/2023	6.000	692,876		988,000
100120050	PRIOR LAKE	MN		08/11/2023	7.625	240,298		316,000
100120051	CASTLE ROCK	CO		08/11/2023	6.500	262,913		355,000
100120052	PHOENIX	AZ		08/11/2023	7.625	265,384		350,000
100120053	BOISE	ID		08/11/2023	7.250	231,684		312,000
100120054	FORT LAUDERDALE	FL		08/11/2023	6.625	553,908		745,000
100120055	PORT ST LUCIE	FL		08/11/2023	6.125	283,624		385,000
100120056	JACKSON	NJ		08/11/2023	7.625	421,841		560,000
100120057	CHANDLER	AZ		08/11/2023	6.875	394,592		526,000
100120058	GILBERT	AZ		08/11/2023	7.125	357,266		480,000
100120059	PHOENIX	AZ		08/11/2023	7.125	241,345		323,000
100120060	DURHAM	NC		08/11/2023	6.125	294,866		440,000
100120061	TORRANCE	CA		08/11/2023	6.875	936,787		1,340,000
100120062	PARRISH	FL		08/11/2023	7.750	337,473		445,000
100120063	DENVER	CO		08/11/2023	7.625	589,855		740,000
100120064	PHOENIX	AZ		08/11/2023	7.125	233,125		312,000
100120065	TEMPE	AZ		08/11/2023	7.625	325,380		470,000
100120066	MIDDLETON	WI		08/11/2023	6.625	262,317		362,000
100120067	SEVIERVILLE	TN		08/11/2023	7.375	592,657		780,000
100120068	DAYTONA BEACH SHORES	FL		08/11/2023	7.500	455,024		580,500
100120069	CHANDLER	AZ		08/11/2023	7.125	343,504		460,000
100120070	SARASOTA	FL		08/11/2023	7.500	324,070		405,000
100120071	DURHAM	NC		08/11/2023	7.625	406,296		541,000
100120072	ASTON	PA		08/11/2023	6.990	248,870		340,000
100120073	HERRIMAN	UT		08/11/2023	5.875	368,601		578,000
100120074	FRISCO	TX		08/11/2023	7.250	357,031		472,000
100120075	PATERSON	NJ		08/11/2023	7.375	393,080		605,000
100120076	KISSIMMEE	FL		08/11/2023	7.625	405,991		535,000
100120077	GULF SHORES	AL		08/11/2023	5.000	218,905		350,000
100120078	NEW BRAUNFELS	TX		08/11/2023	6.625	225,810		315,000
100120079	ADEL	IA		08/11/2023	6.875	258,890		345,000
100120080	WOODBRIDGE	NJ		08/11/2023	7.625	351,790		440,000
100120081	HERRIMAN	UT		08/11/2023	6.500	418,883		543,000
100120082	MESQUITE	TX		08/11/2023	6.990	242,797		321,500
100120083	POCONO LAKE	PA		08/11/2023	7.500	249,563		340,000
100120084	ROSEVILLE	MN		08/11/2023	7.625	232,909		287,500
100120085	TUCSON	AZ		08/11/2023	7.500	247,504		310,000
100120086	AUSTIN	TX		08/11/2023	7.625	377,717		550,000
100120087	KISSIMMEE	FL		08/11/2023	7.625	513,153		675,000
100120088	MIRAMAR BEACH	FL		08/11/2023	7.375	663,318		875,000
100120089	WELLINGTON	FL		08/11/2023	6.500	241,311		325,000
100120090	MIAMI	FL		08/11/2023	7.500	605,726		800,000
100120091	VANCOUVER	WA		08/11/2023	7.625	259,409		395,000
100120092	STUART	FL		08/11/2023	7.625	708,201		1,075,000
100120093	ROSELLE PARK	NJ		08/11/2023	7.500	252,456		332,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120094	PICKERINGTON	OH		08/11/2023	7.500	439,250		580,000
100120095	ANCHORAGE	AK		08/11/2023	7.500	247,108		325,000
100120096	LACKAWAXEN	PA		08/11/2023	7.250	351,108		465,000
100120097	WORCESTER	MA		08/11/2023	7.375	249,483		330,000
100120098	BOGOTA	NJ		08/11/2023	7.250	357,344		525,000
100120099	HARRISBURG	NC		08/11/2023	7.125	286,268		405,000
100120100	EAST ORANGE	NJ		08/11/2023	7.500	379,601		505,000
100120101	WELLFORD	SC		08/11/2023	7.125	224,917		282,000
100120102	DECATUR	GA		08/11/2023	7.125	350,298		540,000
100120103	PARAMUS	NJ		08/11/2023	6.624	576,361		825,000
100120104	LITTLE ELM	TX		08/11/2023	7.000	286,654		382,000
100120105	JERSEY CITY	NJ		08/11/2023	7.625	495,814		650,000
100120106	HOUSTON	TX		08/11/2023	7.125	271,384		370,000
100120107	BLACK DIAMOND	WA		08/11/2023	7.375	305,866		440,000
100120108	TAKOMA PARK	MD		08/11/2023	7.125	245,414		385,000
100120109	SAINT AUGUSTINE	FL		08/11/2023	7.125	234,661		322,000
100120110	FORT WORTH	TX		08/11/2023	5.250	237,687		350,000
100120111	AZLE	TX		08/11/2023	5.250	226,419		333,000
100120112	NEW ORLEANS	LA		08/11/2023	7.625	304,128		435,000
100120113	SHERMAN	TX		08/11/2023	6.000	223,446		307,000
100120114	DAPHNE	AL		08/11/2023	5.750	216,791		305,000
100120115	ROSHARON	TX		08/11/2023	5.500	229,987		310,000
100120116	SALT LAKE CITY	UT		08/11/2023	7.250	673,878		980,000
100120117	CHARLOTTE	NC		08/11/2023	7.625	321,260		401,000
100120118	CLAREMONT	CA		08/11/2023	7.125	604,285		800,000
100120119	PORT ARANSAS	TX		08/11/2023	7.250	331,253		429,000
100120120	FORT WORTH	TX		08/11/2023	5.250	237,162		345,000
100120121	MINNEAPOLIS	MN		08/11/2023	7.625	232,031		319,000
100120122	MONROE	NC		08/11/2023	7.500	239,710		334,000
100120123	PATERSON	NJ		08/11/2023	7.375	297,839		395,000
100120124	TOMS RIVER	NJ		08/11/2023	7.625	433,140		575,000
100120125	CALDWELL	ID		08/11/2023	7.625	300,715		377,000
100120126	CHANDLER	AZ		08/11/2023	7.375	399,864		500,000
100120127	REDDING	CA		08/11/2023	7.250	338,287		465,000
100120128	DENTON	TX		08/11/2023	7.625	541,581		710,000
100120129	DAWSONVILLE	GA		08/11/2023	7.125	236,967		315,000
100120130	RALEIGH	NC		08/11/2023	7.625	336,198		440,000
100120131	LAKE LURE	NC		08/11/2023	7.125	490,554		650,000
100120132	SCOTTSDALE	AZ		08/11/2023	7.625	424,068		555,000
100120133	CHESAPEAKE	VA		08/11/2023	7.125	251,144		336,000
100120134	SMITHFIELD	NC		08/11/2023	7.375	233,526		308,000
100120135	DAWSONVILLE	GA		08/11/2023	7.500	254,285		334,000
100120136	HENDERSON	NV		08/11/2023	7.500	435,513		580,000
100120137	DAWSONVILLE	GA		08/11/2023	7.500	253,998		334,000
100120138	PARRISH	FL		08/11/2023	6.750	426,893		560,000
100120139	BOTHELL	WA		08/11/2023	6.125	456,957		770,000
100120140	MANCHESTER	NJ		08/11/2023	7.250	658,564		875,000
100120141	LUTHERVILLE TIMONIUM	MD		08/11/2023	7.500	187,552		390,000
100120142	BOISE	ID		08/11/2023	8.375	805,899		929,000
100120143	SAINT AUGUSTINE	FL		08/11/2023	8.250	474,875		515,000
100120144	DEARBORN	MI		08/11/2023	8.750	373,821		429,000
100120145	JAMUL	CA		08/11/2023	7.500	968,444		1,200,000
100120146	CADILLAC	MI		08/11/2023	8.125	551,638		750,000
100120147	DANIEL ISLAND	SC		08/11/2023	8.375	252,071		485,000
100120148	DESTIN	FL		08/11/2023	9.000	318,165		395,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120149	GRAND PRAIRIE	TX		08/11/2023	8.500	179,221		245,000
100120150	PEPPER PIKE	OH		08/11/2023	8.500	366,905		440,000
100120151	GULF SHORES	AL		08/11/2023	8.750	604,160		749,900
100120152	CHICAGO	IL		08/11/2023	9.125	250,156		350,000
100120153	WOODBURN	OR		08/11/2023	8.250	232,720		359,000
100120154	ATTALLA	AL		08/14/2023	8.500	273,289		360,000
100120155	REDONDO BEACH	CA		08/14/2023	7.875	1,936,025		2,425,000
100120156	LAGUNA HILLS	CA		08/14/2023	7.625	1,854,497		2,450,000
100120157	CORONA	CA		08/14/2023	8.000	732,797		965,000
100120158	SOUTH SAN FRANCISCO	CA		08/14/2023	8.250	460,350		1,165,000
100120159	CINCINNATI	OH		08/14/2023	10.000	281,265		330,000
100120160	ROCKVILLE	MD		08/14/2023	8.250	653,177		805,000
100120162	SHERMAN OAKS	CA		08/14/2023	10.250	531,050		650,000
100120163	VENICE	CA		08/14/2023	7.125	2,425,500		5,000,000
100120164	KNOXVILLE	TN		08/14/2023	8.750	325,126		413,000
100120165	DORAL	FL		08/14/2023	9.250	908,999		1,001,000
100120166	FORT MYERS	FL		08/14/2023	9.500	265,328		340,000
100120167	GALENA	OH		08/14/2023	7.625	307,128		531,000
100120169	CITRUS SPRINGS	FL		08/14/2023	8.250	170,728		245,000
100120170	DAYTON	KY		08/14/2023	9.375	101,750		220,000
100120171	ROANOKE	VA		08/14/2023	9.750	159,985		230,000
323050187	PORTLAND	OR		08/16/2023	9.920	169,116		1,610,000
323050517	PORTLAND	OR		08/16/2023	9.670	527,733		1,830,000
323060082	HUNTSVILLE	UT		08/16/2023	9.732	747,764		3,600,000
323060526	PORTLAND	OR		08/16/2023	9.670	177,500		2,490,000
323060600	PORTLAND	OR		08/16/2023	9.670	480,000		3,000,000
323060901	PORTLAND	OR		08/16/2023	9.670	1,257,000		2,640,000
323070024	HORSESHOE BAY	TX		08/16/2023	9.982	208,330		1,325,000
323070050	HORSESHOE BAY	TX		08/16/2023	9.982	162,830		1,260,000
323070173	HORSESHOE BAY	TX		08/16/2023	9.982	183,830		1,290,000
323070718	HORSESHOE BAY	TX		08/16/2023	9.982	145,330		1,235,000
323070800	PORTLAND	OR		08/16/2023	9.920	217,100		1,760,000
100120190	LAS VEGAS	NV		08/18/2023	8.375	887,264		1,073,000
100120191	MIRAMAR	FL		08/18/2023	8.625	1,057,949		1,280,000
100120192	SANTA CLARITA	CA		08/18/2023	7.000	827,969		1,360,000
100120193	HOMESTEAD	FL		08/18/2023	7.625	327,438		425,000
100120194	DAVIE	FL		08/18/2023	7.625	925,654		1,600,000
100120195	DORAL	FL		08/18/2023	8.375	132,875		240,000
100120196	SYLMAR	CA		08/18/2023	8.750	412,121		510,000
100120197	GILBERT	AZ		08/18/2023	8.375	250,941		380,000
100120198	GUSTINE	CA		08/18/2023	7.875	232,955		284,000
100120199	VALLEY VILLAGE	CA		08/18/2023	7.875	1,944,591		2,410,000
100120200	HIGHLAND PARK	MI		08/18/2023	9.750	151,444		185,000
100120201	HOLLIS	NY		08/18/2023	7.875	752,807		1,100,000
100120202	BROOKLYN	NY		08/18/2023	7.750	1,001,738		1,325,000
100120203	SOUTHINGTON	CT		08/18/2023	7.875	196,311		275,000
100120204	MANSFIELD	NY		08/18/2023	8.125	216,128		372,000
100120205	BROCKTON	MA		08/18/2023	7.250	263,650		370,000
100120206	LEWISVILLE	NC		08/18/2023	8.750	1,154,615		1,400,000
100120207	WHITESTONE	NY		08/18/2023	8.750	2,001,723		2,500,000
100120208	FRESNO	CA		08/18/2023	8.500	678,462		820,000
100120209	MAPLEWOOD	NJ		08/18/2023	7.875	516,652		680,000
100120210	BROOKLYN	NY		08/18/2023	7.875	2,363,612		2,900,000
100120211	LARGO	FL		08/18/2023	8.125	301,439		375,000
100120212	LAS VEGAS	NV		08/18/2023	10.125	625,615		680,000

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100120213	SANDSTON	VA		08/18/2023	9.000	249,538		350,000
100120214	GARLAND	TX		08/18/2023	8.625	519,587		715,000
100120215	LOS ANGELES	CA		08/18/2023	7.875	109,801		635,000
100120216	LEESBURG	FL		08/18/2023	6.875	311,357		387,000
100120217	BROOKLYN	NY		08/18/2023	8.500	2,443,219		3,000,000
100120218	PORT SAINT LUCIE	FL		08/18/2023	8.875	229,894		432,000
100120219	PEACHTREE CITY	GA		08/18/2023	7.375	400,221		500,000
100120220	NORTH HALEDON	NJ		08/18/2023	7.875	334,682		500,000
100120221	DORAL	FL		08/18/2023	8.875	611,363		850,000
100120222	BLOOMINGTON	IL		08/18/2023	9.250	649,803		787,000
100120223	ROCKPORT	TX		08/18/2023	8.875	421,704		677,000
100120224	DES PLAINES	IL		08/18/2023	8.750	301,323		420,000
100120225	GREAT NECK	NY		08/18/2023	7.000	826,534		1,290,000
100120226	SURPRISE	AZ		08/18/2023	9.000	366,297		475,000
100120227	CAMBRIDGE	MA		08/18/2023	7.875	1,630,787		2,000,000
100120228	HARTWELL	GA		08/18/2023	7.750	636,368		830,000
100120229	IRVINE	CA		08/18/2023	8.750	796,234		908,000
100120230	DEBARY	FL		08/18/2023	7.875	474,709		618,000
100120231	NORTH HUNTINGDON	PA		08/18/2023	7.750	271,338		379,000
100120232	NEW ORLEANS	LA		08/18/2023	8.875	233,547		355,000
100120233	FORT LAUDERDALE	FL		08/18/2023	8.250	262,928		340,000
100120234	TAMARAC	FL		08/18/2023	7.990	394,901		492,000
100120235	SAN JOSE	CA		08/18/2023	6.500	717,673		965,000
100120236	SUFFERN	NY		08/18/2023	6.750	918,053		1,300,000
100120237	SACRAMENTO	CA		08/18/2023	7.990	498,852		625,000
100120238	DALLAS	TX		08/18/2023	7.750	151,692		213,500
100120239	DECATUR	AL		08/18/2023	8.500	152,514		220,000
100120240	BROOKLYN	NY		08/18/2023	8.750	837,821		1,175,000
100120241	ALBUQUERQUE	NM		08/18/2023	8.375	132,597		225,000
100120242	HOUSTON	TX		08/18/2023	8.250	174,808		215,000
100120243	NASHVILLE	TN		08/18/2023	6.875	815,794		1,150,000
100120244	VENICE	CA		08/18/2023	7.375	1,318,789		1,800,000
100120245	JUPITER	FL		08/18/2023	7.625	1,887,878		2,600,000
100120246	MOUNT PLEASANT	UT		08/18/2023	7.625	163,754		295,000
100120247	MIAMI	FL		08/18/2023	8.625	258,672		340,000
100120248	FORT COLLINS	CO		08/18/2023	7.875	1,070,982		1,300,000
100120249	SAN BERNARDINO	CA		08/18/2023	7.490	330,610		467,000
100120250	STUDIO CITY	CA		08/18/2023	7.625	1,793,880		2,200,000
100120251	OCALA	FL		08/18/2023	8.750	276,770		341,000
100120252	BRADENTON BEACH	FL		08/18/2023	7.875	916,875		1,319,000
100120253	SCHENECTADY	NY		08/18/2023	8.375	122,395		161,000
100120254	BALTIMORE	MD		08/18/2023	8.750	154,702		216,000
100120255	NEW ORLEANS	LA		08/18/2023	8.625	183,806		235,000
100120256	TARZANA	CA		08/18/2023	8.250	1,475,180		2,050,000
100120257	SCOTTSDALE	AZ		08/18/2023	7.875	530,841		692,000
100120258	WINCHESTER	VA		08/18/2023	7.625	540,141		680,000
100120259	PEMBROKE PINES	FL		08/18/2023	8.500	180,201		253,000
100120260	CLARKSVILLE	TN		08/18/2023	8.125	279,573		360,000
100120261	THREE FORKS	MT		08/18/2023	10.000	351,702		425,000
100120262	SARASOTA	FL		08/18/2023	7.875	230,109		374,000
100120263	BOTHELL	WA		08/18/2023	7.750	1,312,397		1,600,000
100120264	VIRGINIA BEACH	VA		08/18/2023	8.375	181,378		255,000
100120265	MORRISON	CO		08/18/2023	8.375	690,134		835,000
100120266	CHATTANOOGA	TN		08/18/2023	7.750	307,097		425,000
100120267	CHATHAM TWSP	NJ		08/18/2023	6.875	536,836		2,700,000

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100120268	APPLE VALLEY	CA		08/18/2023	7.500	683,322		840,000
100120269	COACHELLA	CA		08/18/2023	7.875	477,850		595,000
100120270	MAMMOTH LAKES	CA		08/18/2023	7.625	453,272		620,000
100120271	BROOKLYN	NY		08/18/2023	7.875	732,925		949,000
100120272	LAKE ARROWHEAD	CA		08/18/2023	9.250	901,422		1,100,000
100120273	LOS ANGELES	CA		08/18/2023	8.250	1,825,650		2,400,000
100120274	CHICAGO	IL		08/18/2023	7.625	721,459		1,035,000
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023	8.625	1,159,677		1,406,500
100120276	JACKSONVILLE	FL		08/18/2023	10.500	342,958		380,000
100120277	COOPER CITY	FL		08/18/2023	8.250	128,980		380,000
100120278	DANVILLE	CA		08/18/2023	8.250	2,132,000		2,600,000
100120279	LEHIGH ACRES	FL		08/18/2023	8.375	321,691		450,000
100120280	MIAMI	FL		08/18/2023	7.000	476,626		592,200
100120281	RIVERSIDE	CA		08/18/2023	8.875	527,877		690,000
100120282	SAN BERNARDINO	CA		08/18/2023	10.125	302,006		425,000
100120283	ATLANTA	GA		08/18/2023	9.875	364,018		420,000
100120284	OCALA	FL		08/18/2023	8.750	201,596		298,000
100120285	MURRELLS INLET	SC		08/18/2023	8.250	207,563		296,000
100120286	MIAMI	FL		08/18/2023	7.500	342,627		427,000
100120287	AUBREY	TX		08/18/2023	7.875	315,473		440,000
100120288	CONWAY	SC		08/18/2023	7.000	228,864		305,000
100120289	STATESBORO	GA		08/18/2023	8.125	324,214		420,000
100120290	LAKE WORTH	TX		08/18/2023	8.125	205,737		420,000
100120291	MANSFIELD	TX		08/18/2023	7.875	371,917		455,000
100120292	WASHOUGAL	WA		08/18/2023	7.990	907,020		1,127,000
100120293	DENVER	CO		08/18/2023	8.625	328,353		435,000
100120294	LAUDERDALE	FL		08/18/2023	7.625	344,951		495,000
100120295	EULESS	TX		08/18/2023	8.375	581,202		705,000
100120296	CLARKSTON	MI		08/18/2023	7.250	793,181		1,100,000
100120297	STONINGTON	CT		08/18/2023	8.000	612,354		765,000
100120298	TOWNSEND	MT		08/18/2023	7.750	626,010		783,000
100120299	CAMBRIA HEIGHTS	NY		08/18/2023	7.375	257,493		730,000
100120300	LAUREL	MD		08/18/2023	7.875	274,359		375,000
100120301	VICTORVILLE	CA		08/18/2023	7.500	183,375		365,000
100120302	FRESNO	CA		08/18/2023	8.875	550,953		663,000
100120303	ASHLAND	MA		08/18/2023	8.250	590,850		900,000
100120304	SUISUN CITY	CA		08/18/2023	8.375	370,758		488,000
100120305	PALM DESERT	CA		08/18/2023	7.375	420,356		520,000
100120306	AUSTIN	TX		08/18/2023	8.625	310,691		425,000
100120307	MOBILE	AL		08/18/2023	8.375	250,442		290,000
100120308	MONROEVILLE	PA		08/18/2023	9.125	365,872		415,000
100120309	REHOBOTH BEACH	DE		08/18/2023	7.500	602,250		1,400,000
100120310	BONHAM	TX		08/18/2023	9.999	116,543		177,000
100120311	RIVERDALE	GA		08/18/2023	7.375	317,441		420,000
100120312	DELRAY BEACH	FL		08/18/2023	7.250	1,252,400		1,650,000
100120313	CORAL GABLES	FL		08/18/2023	7.625	500,662		700,000
100120314	NAPLES	FL		08/18/2023	7.875	510,000		725,000
100120315	MORROW	GA		08/18/2023	8.625	222,986		269,000
100120316	MEMPHIS	TN		08/18/2023	9.250	170,074		240,000
100120317	BRUNSWICK	GA		08/18/2023	8.125	338,370		450,000
100120318	RICHARDSON	TX		08/18/2023	7.875	326,025		425,000
100120319	MORGANTON	GA		08/18/2023	7.750	723,044		895,000
100120320	CELINA	TX		08/18/2023	7.500	341,307		440,000
100120321	FAIRFIELD	CA		08/18/2023	7.375	613,033		750,000
100120322	UINTAH	UT		08/18/2023	7.750	320,190		409,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120323	HILTON HEAD ISLAND	SC		08/18/2023	8.375	237,295		329,000
100120324	DELAND	FL		08/18/2023	7.500	178,281		340,000
100120325	LOOMIS	CA		08/18/2023	6.875	2,535,000		4,747,000
100120326	DEERFIELD BEACH	FL		08/18/2023	8.375	280,300		420,800
100120327	LONGMONT	CO		08/18/2023	8.125	334,731		440,000
100120328	SHORELINE	WA		08/18/2023	8.125	606,265		760,000
100120329	CORONA	CA		08/18/2023	7.000	597,800		890,000
100120330	BOCA RATON	FL		08/18/2023	9.250	1,476,979		1,850,000
100120331	WARNER ROBINS	GA		08/18/2023	8.250	258,900		348,000
100120332	CASSELBERRY	FL		08/18/2023	6.875	302,625		580,000
100120333	SAN DIEGO	CA		08/18/2023	7.999	528,122		1,035,000
100120334	TORRANCE	CA		08/18/2023	7.625	1,507,128		1,862,000
100120335	BISCAYNE PARK	FL		08/18/2023	7.750	650,234		1,280,000
100120336	BRACEY	VA		08/18/2023	8.625	705,576		911,000
100120337	PALOS HILLS	IL		08/18/2023	8.999	331,891		440,000
100120338	NORTH CHARLESTON	SC		08/18/2023	9.250	176,821		300,000
100120339	BRANDON	FL		08/18/2023	8.500	206,681		290,000
100120340	LAKE PLACID	FL		08/18/2023	8.500	425,250		525,000
100120341	SPOTSYLVANIA	VA		08/18/2023	7.875	418,649		560,000
100120342	ELOY	AZ		08/18/2023	7.500	179,252		258,000
100120343	NORTH CHARLESTON	SC		08/18/2023	8.750	144,253		260,000
100120344	SAINT LOUIS	MO		08/18/2023	8.625	135,280		190,000
100120345	ROCKLEDGE	FL		08/18/2023	7.750	284,000		372,000
100120346	LAS VEGAS	NV		08/18/2023	7.625	1,111,110		1,400,000
100120347	HOLLYWOOD	FL		08/18/2023	7.250	455,288		780,000
100120348	BLOOMFIELD HILLS	MI		08/18/2023	7.875	925,552		3,101,000
100120349	LADERA RANCH	CA		08/18/2023	7.375	1,322,750		3,335,000
100120350	JUPITER	FL		08/18/2023	8.375	505,006		700,000
100120351	MARIETTA	GA		08/18/2023	7.875	751,026		1,469,000
100120352	CARLSBAD	CA		08/18/2023	8.375	1,943,425		2,450,000
100120353	PORT SAINT LUCIE	FL		08/18/2023	7.875	341,460		421,000
100120354	BOCA RATON	FL		08/18/2023	8.875	329,063		850,000
100120355	AUBURN	GA		08/18/2023	7.875	322,625		410,000
100120356	POMPANO BEACH	FL		08/18/2023	7.750	621,947		815,000
100120357	LAWRENCEVILLE	GA		08/18/2023	7.999	223,304		306,000
100120358	PEARLAND	TX		08/18/2023	8.499	315,301		340,000
100120359	CLEARLAKE	CA		08/18/2023	7.875	205,242		320,000
100120360	OAKLAND	CA		08/18/2023	7.999	679,988		822,000
100120361	LAUREL	MD		08/18/2023	6.999	335,344		560,000
100120362	ROCKFORD	MI		08/18/2023	7.375	207,801		265,000
100120363	FLORISSANT	MO		08/18/2023	9.499	151,216		189,000
100120364	CLIFTON	VA		08/18/2023	6.999	1,692,430		2,700,000
100120365	MIAMI SHORES	FL		08/18/2023	7.750	1,103,762		1,470,000
100120366	OAKDALE	CA		08/18/2023	9.250	804,697		1,300,000
100120367	KISSIMMEE	FL		08/18/2023	8.499	434,219		534,000
100120368	PARKVILLE	MD		08/18/2023	8.999	167,761		205,000
100120369	LOS ANGELES	CA		08/18/2023	10.875	642,064		800,000
100120370	CHARLOTTE	NC		08/18/2023	8.375	225,109		399,000
100120371	ATLANTA	GA		08/18/2023	9.750	313,729		415,000
100120372	LAS VEGAS	NV		08/18/2023	7.499	229,442		345,000
100120373	NEW HAVEN	CT		08/18/2023	9.875	169,049		225,000
100120374	HORIZON CITY	TX		08/18/2023	7.625	166,652		200,000
100120375	MIAMI	FL		08/18/2023	7.375	404,421		625,000
100120376	CORVALLIS	OR		08/18/2023	6.875	324,247		480,000
100120377	MIAMI	FL		08/18/2023	8.999	300,276		700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120378	HOUSTON	TX		08/18/2023	7.999	336,733		436,000
100120379	POOLESVILLE	MD		08/18/2023	7.750	198,525		320,000
100120380	CLEARFIELD	UT		08/18/2023	9.375	446,592		525,000
100120381	LOS ANGELES	CA		08/18/2023	9.750	595,467		725,000
100120382	PASADENA	CA		08/18/2023	8.875	559,221		1,050,000
100120383	HONOLULU	HI		08/18/2023	7.750	1,020,424		1,500,000
100120384	SPRING	TX		08/18/2023	7.750	166,168		230,000
100120385	TAMPA	FL		08/18/2023	7.999	333,114		409,000
100120386	DECATUR	GA		08/18/2023	7.999	169,251		330,000
100120387	WILDOMAR	CA		08/18/2023	7.499	557,596		880,000
100120388	LOS ANGELES	CA		08/18/2023	8.375	794,984		1,100,000
100120389	ANTIOCH	TN		08/18/2023	8.375	277,894		348,000
100120390	COLUMBIA	TN		08/18/2023	9.875	298,023		395,000
100120391	LONG BEACH	CA		08/18/2023	7.375	866,015		1,300,000
100120392	FONTANA	CA		08/18/2023	8.750	432,614		460,000
100120393	LARGO	FL		08/18/2023	8.375	217,296		340,000
100120394	CLOVIS	CA		08/18/2023	6.999	244,803		384,000
100120395	HESPERIA	CA		08/18/2023	9.999	416,706		460,000
100120396	ERDA	UT		08/18/2023	8.999	429,745		1,000,000
100120397	HIGHLAND	CA		08/18/2023	8.250	323,186		400,000
100120398	BOSTON	MA		08/18/2023	8.125	438,557		620,000
100120399	COLDSPRING	TX		08/18/2023	9.499	877,895		1,275,000
100120400	HOUSTON	TX		08/18/2023	7.750	235,228		287,000
100120401	NORTH EASTON	MA		08/18/2023	7.875	467,550		600,000
100120402	TAFT	CA		08/18/2023	8.375	201,528		265,000
100120403	MILWAUKEE	WI		08/18/2023	8.250	172,215		293,000
100120404	EDMOND	OK		08/18/2023	7.250	154,992		205,000
100120405	CONROE	TX		08/18/2023	7.125	239,644		340,000
100120406	SAN ANTONIO	TX		08/18/2023	7.875	275,315		425,000
100120407	TAFT	CA		08/18/2023	8.375	202,270		265,000
100120408	KATY	TX		08/18/2023	8.375	751,556		910,000
100120409	LAKE FOREST	CA		08/18/2023	6.999	164,531		975,000
100120410	SAINT LOUIS	MO		08/18/2023	9.625	222,860		320,000
100120411	STOCKTON	CA		08/18/2023	7.999	440,898		570,000
100120412	BALTIMORE	MD		08/18/2023	8.999	165,907		225,000
100120413	(NORTHRIDGE AREA) LOS ANGELES	CA		08/18/2023	8.250	2,392,390		3,075,000
100120414	DAVENPORT	FL		08/18/2023	8.999	1,669,191		2,000,000
100120415	HOUSTON	TX		08/18/2023	6.750	271,923		425,000
100120416	BALTIMORE	MD		08/18/2023	8.499	172,285		244,000
100120417	LUSBY	MD		08/18/2023	9.750	294,593		362,000
100120418	TUCSON	AZ		08/18/2023	10.125	159,544		180,000
100120419	GLENDALE	CA		08/18/2023	9.499	783,976		900,000
100120420	KELSEYVILLE	CA		08/18/2023	7.875	352,076		430,000
100120421	ROCK HILL	SC		08/18/2023	9.250	156,560		181,000
100120422	WILKESBORO	NC		08/18/2023	8.750	130,463		222,000
100120423	WOLCOTT	CT		08/18/2023	7.999	383,178		750,000
100120424	PROSPER	TX		08/18/2023	6.999	1,105,499		1,575,000
100120425	FORNEY	TX		08/18/2023	9.875	296,744		375,000
100120426	DALLAS	TX		08/18/2023	7.375	156,422		195,000
100120427	GREENFIELD	CA		08/18/2023	7.375	387,365		555,000
100120428	LOS ANGELES	CA		08/18/2023	7.750	639,852		835,000
100120429	DALLAS	TX		08/18/2023	7.875	500,578		690,000
100120430	LA PUENTE	CA		08/18/2023	6.999	481,568		725,000
100120431	PHOENIX	AZ		08/18/2023	8.999	162,219		325,000
100120432	GLENWOOD	NJ		08/18/2023	7.999	222,763		328,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120433	HOUSTON	TX		08/18/2023	8.875	395,377		420,000
100120434	MONTGOMERY	TX		08/18/2023	7.999	267,509		320,000
100120435	WILDOMAR	CA		08/18/2023	7.375	420,366		625,000
100120436	RENO	NV		08/18/2023	7.875	262,998		425,000
100120437	SUGAR LAND	TX		08/18/2023	8.875	314,112		365,000
100120438	NEWPORT BEACH	CA		08/18/2023	7.999	1,734,611		2,650,000
100120439	ASHLAND	KY		08/18/2023	7.999	103,914		138,000
100120440	PORTSMOUTH	VA		08/18/2023	9.625	160,421		202,000
100120441	SAN BERNARDINO	CA		08/18/2023	9.250	519,307		565,000
100120442	HOUSTON	TX		08/18/2023	8.125	158,679		285,000
100120443	CYPRESS	CA		08/18/2023	7.250	752,710		1,250,000
100120444	PEMBROKE PINES	FL		08/18/2023	7.375	430,502		635,000
100120445	PHILADELPHIA	PA		08/18/2023	8.999	217,867		311,000
100120446	LOS ANGELES	CA		08/18/2023	7.499	599,866		840,000
100120447	FAIRFIELD	CA		08/18/2023	7.250	499,277		715,000
100120448	SUITLAND	MD		08/18/2023	9.750	299,943		360,000
100120449	FORT LAUDERDALE	FL		08/18/2023	7.375	579,604		986,000
100120450	LAS VEGAS	NV		08/18/2023	7.875	230,599		355,000
100120451	CHICAGO	IL		08/18/2023	8.875	426,883		525,000
100120452	PORT SAINT LUCIE	FL		08/18/2023	8.875	349,997		388,000
100120453	WASHINGTON	DC		08/18/2023	8.750	479,895		665,000
100120454	GAINESVILLE	FL		08/18/2023	8.999	124,498		175,000
100120455	EL DORADO HILLS	CA		08/18/2023	7.875	595,508		780,000
100120456	FORT WASHINGTON	MD		08/18/2023	8.375	281,786		339,500
100120457	ORLAND PARK	IL		08/18/2023	9.625	363,677		460,000
100120458	CHAPEL HILL	NC		08/18/2023	9.125	270,981		377,600
100120459	DEARBORN	MI		08/18/2023	8.625	530,452		1,100,000
100120460	JACKSONVILLE	FL		08/18/2023	7.875	218,473		306,000
100120461	EAST LOS ANGELES	CA		08/18/2023	8.625	615,139		750,000
100120462	JURUPA VALLEY	CA		08/18/2023	7.750	396,979		485,000
100120463	CLINTON TOWNSHIP	MI		08/18/2023	10.125	201,273		230,000
100120464	WALTHAM	MA		08/18/2023	6.999	698,379		1,300,000
100120465	SALINAS	CA		08/18/2023	9.625	635,475		700,000
100120466	TEXAS CITY	TX		08/18/2023	8.999	115,477		150,000
100120467	LOS ANGELES	CA		08/18/2023	6.999	263,494		595,000
100120468	HIALEAH	FL		08/18/2023	10.499	462,913		665,000
100120469	BENSALEM	PA		08/18/2023	10.375	420,982		542,500
100120470	BAKERSFIELD	CA		08/18/2023	7.750	153,305		200,000
100120471	ROSEBURG	OR		08/18/2023	10.250	381,639		480,000
100120472	CHARLESTON	SC		08/18/2023	9.125	285,613		335,000
100120473	RACINE	WI		08/18/2023	8.999	232,513		281,000
100120474	FORT LAUDERDALE	FL		08/18/2023	6.750	717,356		2,466,000
100120475	LOS ANGELES	CA		08/18/2023	7.999	192,377		550,000
100120476	SAN ANTONIO	TX		08/18/2023	10.250	240,349		300,000
100120477	HOUSTON	TX		08/18/2023	7.999	143,273		225,000
100120478	EDGARTOWN	MA		08/18/2023	9.499	1,140,356		1,415,000
100120479	EL SEGUNDO	CA		08/18/2023	7.375	578,262		950,000
100120480	TEMPLE HILLS	MD		08/18/2023	8.750	315,990		380,000
100120481	PONTE VEDRA BEACH	FL		08/18/2023	9.625	1,129,574		1,350,000
100120482	MANGONIA PARK	FL		08/18/2023	8.999	407,513		463,000
100120483	POTOMAC	MD		08/18/2023	7.999	925,766		1,205,000
100120484	WHITE HALL	AR		08/18/2023	11.125	143,463		184,000
100120485	SAN DIMAS	CA		08/18/2023	9.999	1,016,476		1,110,000
100120486	HAWTHORNE	FL		08/18/2023	7.625	441,611		740,000
100120487	SPRING	TX		08/18/2023	7.375	198,151		335,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120488	SANTA CLARITA	CA		08/18/2023	8.999	1,375,648		1,521,000
100120489	ATLANTA	GA		08/18/2023	10.375	787,120		928,000
100120490	NIPOMO	CA		08/18/2023	7.750	200,023		860,000
100120491	DAVENPORT	FL		08/18/2023	9.999	381,645		490,000
100120492	LITTLEROCK	CA		08/18/2023	9.250	512,350		560,000
100120493	CORINNA	ME		08/18/2023	7.875	197,764		285,000
100120494	RESEDA	CA		08/18/2023	11.250	586,903		700,000
100120495	SANTA BARBARA	CA		08/18/2023	9.125	1,378,545		1,700,000
100120496	VALLEY CENTER	CA		08/18/2023	8.875	875,455		963,780
100120497	CANYON COUNTRY	CA		08/18/2023	8.999	991,217		1,085,000
100120498	ATLANTA	GA		08/18/2023	8.999	1,332,815		1,620,000
100120499	VISALIA	CA		08/18/2023	7.999	247,652		811,000
100120500	ONTARIO	CA		08/18/2023	8.499	238,773		400,000
100120501	SAN JACINTO	CA		08/18/2023	8.375	369,997		465,000
100120502	STEPHENS CITY	VA		08/18/2023	8.999	289,442		350,000
100120503	NORFOLK	VA		08/18/2023	9.999	379,552		425,000
100120504	BOSTON	MA		08/18/2023	6.999	297,825		780,000
100120505	RENO	NV		08/18/2023	8.999	446,952		516,000
100120506	FOREST HILL	MD		08/18/2023	8.750	307,226		365,000
100120507	EL CAJON	CA		08/18/2023	9.250	906,705		980,000
100120508	RIVERWOODS	IL		08/18/2023	8.999	1,747,441		2,025,000
100120509	CLINTON	CT		08/18/2023	8.375	124,687		235,000
100120510	FORT LAUDERDALE	FL		08/18/2023	7.750	416,172		519,000
100120511	FORT WORTH	TX		08/18/2023	6.999	278,324		377,000
100120512	GENOA	NV		08/18/2023	8.375	281,264		860,000
100120513	LOS ANGELES	CA		08/18/2023	7.625	306,902		600,000
100120514	NORCROSS	GA		08/18/2023	8.625	194,326		236,000
100120515	HOWELL	MI		08/18/2023	8.999	344,547		375,000
100120516	MAXWELL	TX		08/18/2023	6.999	176,830		240,000
100120517	INDIANAPOLIS	IN		08/18/2023	9.250	199,517		235,000
100120518	WASHINGTON	DC		08/18/2023	8.375	634,908		1,750,000
100120519	MURRIETA	CA		08/18/2023	8.875	1,361,865		1,480,000
100120520	TEMECULA	CA		08/18/2023	7.250	1,116,538		2,200,000
100120521	MILWAUKEE	WI		08/18/2023	7.750	227,788		280,000
100120522	KYLE	TX		08/18/2023	8.499	223,584		305,000
100120523	BELLEFONTE	PA		08/18/2023	8.750	211,081		450,000
100120524	GREENVILLE	NC		08/18/2023	7.875	176,073		240,000
100120525	RIDGEFIELD	WA		08/18/2023	8.125	729,505		1,165,000
100120526	APTOS	CA		08/18/2023	9.750	1,132,129		1,302,000
100120527	ESTES PARK	CO		08/18/2023	6.999	727,446		1,250,000
100120528	JACKSONVILLE	FL		08/18/2023	8.375	206,224		300,000
100120529	THE DALLES	OR		08/18/2023	9.875	346,931		419,000
100120530	CLIFFSIDE PARK	NJ		08/18/2023	7.625	424,075		575,000
100120531	AURORA	CO		08/18/2023	6.875	384,953		488,000
100120532	VICTORVILLE	CA		08/18/2023	9.625	327,092		395,000
100120533	GRANBURY	TX		08/18/2023	9.625	297,952		315,000
100120534	HENDERSON	NV		08/18/2023	7.750	1,801,808		2,200,000
100120535	RIVERSIDE	CA		08/18/2023	8.750	534,873		725,000
100120536	MARIETTA	GA		08/18/2023	9.875	402,154		432,000
100120537	FORT WORTH	TX		08/18/2023	7.125	250,317		337,000
100120538	LAKE LOS ANGELES	CA		08/18/2023	9.250	249,997		405,000
100120539	PARKVILLE	MD		08/18/2023	9.125	200,808		220,000
100120540	LUTZ	FL		08/18/2023	9.875	394,473		475,000
100120541	GROTON	CT		08/18/2023	8.875	277,147		390,000
100120542	CHICAGO	IL		08/18/2023	8.875	267,521		435,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120543	LIBERTY HILL	TX		08/18/2023	7.999	170,618		290,000
100120544	RIVERSIDE	CA		08/18/2023	9.625	780,607		925,000
100120545	MORENO VALLEY	CA		08/18/2023	8.375	424,925		610,000
100120546	BOCA RATON	FL		08/18/2023	8.250	682,029		755,000
100120547	LOS ANGELES	CA		08/18/2023	8.999	770,843		840,000
100120548	JEFFERSONVILLE	IN		08/18/2023	9.125	178,740		255,000
100120549	SPICEWOOD	TX		08/18/2023	10.125	610,234		730,000
100120550	DOWNEY	CA		08/18/2023	7.375	675,443		960,000
100120551	LAKE HAVASU CITY	AZ		08/18/2023	8.999	452,344		745,000
100120552	SANTA ROSA BEACH	FL		08/18/2023	10.750	430,708		510,000
100120553	LAS VEGAS	NV		08/18/2023	8.375	573,647		702,000
100120554	WEST HOLLYWOOD	CA		08/18/2023	6.999	855,353		1,650,000
100120555	WEST POINT	CA		08/18/2023	9.375	202,607		310,000
100120556	RIVERSIDE	CA		08/18/2023	8.999	577,866		900,000
100120557	CANYON COUNTRY	CA		08/18/2023	6.999	193,084		545,000
100120558	VISALIA	CA		08/18/2023	9.875	284,755		315,000
100120559	CHRISTMAS	FL		08/18/2023	8.375	520,348		750,000
100120560	KISSIMMEE	FL		08/18/2023	10.625	349,478		394,000
100120561	WESTON	FL		08/18/2023	7.999	2,053,179		4,450,000
100120562	PHOENIX	AZ		08/18/2023	10.250	296,747		420,000
100120563	ATLANTA	GA		08/18/2023	7.375	290,968		360,000
100120564	MINNEAPOLIS	MN		08/18/2023	7.999	185,979		235,000
100120565	SURPRISE	AZ		08/18/2023	7.999	402,069		490,000
100120566	SAFFORD	AZ		08/18/2023	8.125	152,925		240,000
100120567	AURORA	CO		08/18/2023	9.999	605,978		758,000
100120568	SCOTTSDALE	AZ		08/18/2023	7.999	2,031,584		2,615,000
100120569	SACRAMENTO	CA		08/18/2023	9.999	379,357		425,000
100120570	BAKERSFIELD	CA		08/18/2023	8.999	477,460		620,000
100120571	PORT WENTWORTH	GA		08/18/2023	7.375	209,796		260,000
100120572	FRESNO	CA		08/18/2023	8.499	229,341		280,000
100120573	STOW	OH		08/18/2023	8.875	158,827		245,000
100120574	SOUTH FULTON	GA		08/18/2023	8.999	346,829		465,000
100120575	CORONA	CA		08/18/2023	8.625	1,302,239		1,420,000
100120576	PERRYSBURG	OH		08/18/2023	7.999	254,681		310,000
100120577	COLORADO SPRINGS	CO		08/18/2023	9.875	304,839		365,000
100120578	ROUND LAKE BEACH	IL		08/18/2023	9.999	282,984		334,000
100120579	BALTIMORE	MD		08/18/2023	8.375	330,618		407,000
100120580	PIKESVILLE	MD		08/18/2023	8.875	190,477		254,000
100120581	CONCORD	CA		08/18/2023	8.875	560,395		720,000
100120582	CORONA	CA		08/18/2023	8.999	717,654		800,000
100120583	PALMDALE	CA		08/18/2023	7.999	317,024		410,000
100120584	HEMET	CA		08/18/2023	7.250	227,793		445,000
100120585	MIAMI SHORES	FL		08/18/2023	6.999	1,052,043		1,800,000
100120586	GREER	SC		08/18/2023	8.625	189,233		220,000
100120587	BAKERSFIELD	CA		08/18/2023	7.125	164,362		325,000
100120588	FALLS CHURCH	VA		08/18/2023	7.875	543,206		790,000
100120589	SANTA CLARITA	CA		08/18/2023	7.875	888,262		1,100,000
100120590	LAS VEGAS	NV		08/18/2023	6.999	294,268		1,050,000
100120591	PHOENIX	AZ		08/18/2023	9.875	320,274		380,000
100120592	WASHINGTON	DC		08/18/2023	10.250	188,031		233,000
100120593	PHOENIX	AZ		08/18/2023	7.999	235,590		331,000
100120594	SAN BRUNO	CA		08/18/2023	8.875	1,708,375		2,100,000
100120595	LAKE ELSINORE	CA		08/18/2023	9.375	337,264		405,000
100120596	HOUSTON	TX		08/18/2023	7.375	271,705		355,000
100120597	HYATTSVILLE	MD		08/18/2023	8.875	141,002		190,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120598	BAKERSFIELD	CA		08/18/2023	8.499	179,107		260,000
100120599	LANHAM	MD		08/18/2023	8.125	311,912		412,000
100120600	REDONDO BEACH	CA		08/18/2023	9.250	1,094,611		1,270,000
100120601	COLUMBIA	TN		08/18/2023	9.125	314,871		395,000
100120602	ACTON	CA		08/18/2023	9.499	520,119		654,000
100120603	FRISCO	TX		08/18/2023	7.750	1,458,001		1,910,000
100120604	MANTECA	CA		08/18/2023	7.999	966,020		1,200,000
100120605	VACAVILLE	CA		08/18/2023	9.499	567,864		700,000
100120606	LARGO	FL		08/18/2023	9.250	239,848		270,000
100120607	HUMBLE	TX		08/18/2023	9.125	156,682		192,000
100120608	ORLANDO	FL		08/18/2023	6.999	247,947		359,000
100120609	SOUTHFIELD	MI		08/18/2023	8.250	190,308		230,000
100120610	VICTORVILLE	CA		08/18/2023	8.750	177,058		360,000
100120611	SEVERNA PARK	MD		08/18/2023	9.625	674,163		880,000
100120612	FORT LAUDERDALE	FL		08/18/2023	8.375	343,496		470,000
100120613	PHOENIX	AZ		08/18/2023	7.999	314,519		435,000
100120614	ORLANDO	FL		08/18/2023	8.499	213,754		370,000
100120615	TROUTDALE	OR		08/18/2023	6.999	467,768		590,000
100120616	FORT WORTH	TX		08/18/2023	6.875	363,025		455,000
100120617	VANCOUVER	WA		08/18/2023	9.750	455,913		570,000
100120618	TAHOMA	CA		08/18/2023	8.250	885,466		1,100,000
100120619	ATLANTA	GA		08/18/2023	9.750	773,006		901,000
100120620	CORONA	CA		08/18/2023	8.875	682,077		835,000
100120621	BALTIMORE	MD		08/18/2023	7.375	293,472		425,000
100120622	LOS ANGELES	CA		08/18/2023	7.625	409,446		650,000
100120623	EL SEGUNDO	CA		08/18/2023	7.625	564,601		695,000
100120624	SOUTH GATE	CA		08/18/2023	7.250	299,799		595,000
100120625	LOS ANGELES	CA		08/18/2023	7.750	378,871		580,000
100120626	BLOOMFIELD	NJ		08/18/2023	7.999	473,576		670,000
100120627	TEMECULA	CA		08/18/2023	7.999	450,190		555,000
100120628	WOODBRIDGE	VA		08/18/2023	10.125	476,977		565,000
100120629	HOMESTEAD	FL		08/18/2023	8.875	775,089		960,000
100120630	GARDENA	CA		08/18/2023	7.999	780,352		1,027,000
100120631	JACKSONVILLE	FL		08/18/2023	7.999	242,087		296,000
100120632	SAN ANTONIO	TX		08/18/2023	6.999	149,608		210,000
100120633	OVERLAND PARK	KS		08/18/2023	8.750	215,435		280,000
100120634	COLUMBIA	SC		08/18/2023	8.999	129,911		187,000
100120635	WESLEY CHAPEL	FL		08/18/2023	9.999	241,082		308,000
100120636	VILLA PARK	CA		08/21/2023	8.500	2,275,322		2,800,000
100120637	RICHMOND	TX		08/21/2023	8.000	346,127		450,000
100120638	MURFREESBORO	TN		08/21/2023	8.250	264,366		346,000
100120639	MORENO VALLEY	CA		08/21/2023	8.750	483,840		630,000
100120640	SAN BERNARDINO	CA		08/21/2023	7.875	245,705		365,000
100120641	EATONTON	GA		08/21/2023	8.500	3,379,245		4,500,000
100120642	TUCSON	AZ		08/21/2023	7.375	218,421		290,000
100120643	JACKSON	NJ		08/21/2023	8.250	376,448		495,000
100120644	ANAHEIM	CA		08/21/2023	8.875	1,297,807		1,540,000
100120645	TEMECULA	CA		08/21/2023	9.250	1,590,473		1,950,000
100120646	WILDWOOD CREST	NJ		08/21/2023	8.875	191,652		249,000
100120647	HALLANDALE BEACH	FL		08/21/2023	6.625	108,316		235,000
3300004548	MIAMI	FL		08/24/2023	9.735	255,094		812,000
3300004566	BROOKLYN	NY		08/24/2023	9.735	279,300		2,725,000
3300004589	KEARNY	NJ		08/24/2023	9.735	131,923		550,000
3300004599	EDISON	NJ		08/24/2023	9.735	111,720		433,000
3300004602	PARAMUS	NJ		08/24/2023	9.735	244,388		1,900,000

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3300004605	HASBROUCK HEIGHTS	NJ		08/24/2023	9.735	165,718		975,000
4010052822	BALTIMORE	MD		08/24/2023	8.159	1,045,395		1,376,000
4010053289	BUFFALO	NY		08/24/2023	8.044	274,361		380,000
4010054178	Middle River	MD		08/24/2023	7.294	690,814		1,041,000
4010054443	Pharr	TX		08/24/2023	8.410	778,332		1,067,200
4010054606	CHARLOTTE	NC		08/24/2023	7.017	793,380		1,472,000
4010054722	Little Egg Harbor	NJ		08/24/2023	7.961	838,808		1,015,000
4010055162	WARREN	MI		08/24/2023	8.188	955,908		1,246,000
4010055228	CHICAGO	IL		08/24/2023	7.600	1,020,654		1,335,000
4010055270	Rockmart	GA		08/24/2023	8.197	880,181		1,517,000
4010055390	MASTIC BEACH	NY		08/24/2023	6.946	1,363,662		2,090,000
4010055423	Warner Robins	GA		08/24/2023	8.250	954,295		1,260,500
4010055714	MILWAUKEE	WI		08/24/2023	8.353	464,618		610,000
4010055770	Woodridge	NY		08/24/2023	8.146	513,421		662,000
4010056305	Crystal River	FL		08/24/2023	7.947	1,433,937		1,995,000
4010056553	Gloucester City	NJ		08/24/2023	7.700	399,830		524,000
4010056606	Brick Township	NJ		08/24/2023	8.040	590,754		773,000
4010056850	BALTIMORE	MD		08/24/2023	8.262	341,816		445,500
4010056932	Troy	NY		08/24/2023	7.962	276,353		388,000
4010056950	TRENTON	NJ		08/24/2023	7.797	795,271		1,115,000
4010057058	TRENTON	NJ		08/24/2023	7.734	275,748		361,000
4010058316	CHICAGO	IL		08/24/2023	7.807	657,578		860,000
100120648	GLEN ALLEN	VA		08/24/2023	7.374	448,012		552,000
100120649	WESTMINSTER	MD		08/24/2023	9.499	222,554		292,000
100120650	PARRISH	FL		08/24/2023	7.499	267,396		475,000
100120651	PEABODY	MA		08/24/2023	8.874	710,836		875,000
100120652	SPOTSWOOD	NJ		08/24/2023	9.624	132,158		160,000
100120653	MIAMI	FL		08/24/2023	8.499	472,320		585,000
100120654	ANCHORAGE	AK		08/24/2023	7.999	749,233		920,000
100120655	FORT LAUDERDALE	FL		08/24/2023	7.499	1,479,648		2,000,000
100120656	GOLD BEACH	OR		08/24/2023	7.249	176,911		450,000
100120657	HOT SPRINGS	AR		08/24/2023	9.249	217,428		268,000
100120658	EXETER	CA		08/24/2023	7.999	718,661		941,000
100120659	KISSIMMEE	FL		08/24/2023	8.999	212,321		360,000
100120660	MIAMI SHORES	FL		08/24/2023	8.124	1,135,384		1,500,000
100120661	NAPLES	FL		08/24/2023	8.124	1,174,990		2,100,000
100120662	LOXAHATCHEE	FL		08/24/2023	9.874	1,150,158		1,500,000
100120664	NAVARRE	FL		08/24/2023	7.999	423,480		545,000
100120665	DUNCANVILLE	TX		08/24/2023	7.874	376,043		460,000
100120666	EDGEWATER	FL		08/24/2023	8.249	305,283		430,000
100120667	ORLANDO	FL		08/24/2023	9.499	340,176		380,000
100120668	BERMUDA DUNES	CA		08/24/2023	9.499	951,526		1,100,000
100120669	SAN JUAN CAPISTRANO	CA		08/24/2023	7.999	553,781		690,000
100120670	BALTIMORE	MD		08/24/2023	9.999	115,511		175,000
100120671	SAN FRANCISCO	CA		08/24/2023	9.375	6,547,938		12,260,000
100120672	DOUGLASVILLE	GA		08/24/2023	8.624	348,738		443,000
100120673	RANCHO MIRAGE	CA		08/24/2023	8.124	1,606,694		1,990,000
100120674	ANNA MARIA	FL		08/24/2023	8.874	3,100,800		5,700,000
100120675	GARDNER	MA		08/24/2023	8.875	381,828		496,000
100120676	DEERFIELD BEACH	FL		08/24/2023	9.124	182,938		240,000
100120677	KISSIMMEE	FL		08/24/2023	8.999	129,821		160,000
100120678	TAMPA	FL		08/24/2023	8.249	379,154		465,000
100120679	ALDIE	VA		08/24/2023	8.375	1,748,380		2,150,000
100120680	DAVIE	FL		08/24/2023	9.249	1,392,715		1,700,000
100120681	SNELLVILLE	GA		08/24/2023	8.749	218,026		309,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120682	WAXAHACHIE	TX		08/24/2023	8.499	352,082		435,000
100120683	LAKESIDE	MT		08/24/2023	8.749	2,039,960		2,900,000
100120684	ANNA	TX		08/25/2023	7.990	283,584		370,000
100120685	CLIFTON	NJ		08/25/2023	7.990	321,634		423,000
100120686	ANNA	TX		08/25/2023	7.990	316,885		397,000
100120687	PARKER	CO		08/25/2023	6.990	372,136		672,000
100120688	COLORADO SPRINGS	CO		08/25/2023	7.500	219,180		405,000
100120689	NASHVILLE	TN		08/25/2023	6.990	360,712		1,000,000
100120690	GOODLETTSVILLE	TN		08/25/2023	6.875	242,619		330,000
100120691	TEMECULA	CA		08/25/2023	6.625	281,189		565,000
100120692	SACRAMENTO	CA		08/25/2023	7.250	252,675		425,000
100120693	MEBANE	NC		08/25/2023	5.500	282,595		420,000
100120694	FREMONT	CA		08/25/2023	6.500	722,660		1,340,000
100120695	BRADENTON	FL		08/25/2023	5.990	355,886		646,000
100120696	LAGRANGE	GA		08/25/2023	6.875	324,967		435,000
100120697	LAS VEGAS	NV		08/25/2023	7.125	233,793		332,000
100120698	BEAUMONT	CA		08/25/2023	6.625	343,327		500,000
100120699	CHARLOTTE	NC		08/25/2023	7.500	246,641		335,000
100120700	MANTECA	CA		08/25/2023	7.500	479,703		680,000
100120701	PRINCETON	TX		08/25/2023	7.500	282,024		372,900
100120702	PRINCETON	TX		08/25/2023	7.375	277,470		369,000
100120703	KERHONKSON	NY		08/25/2023	7.250	242,580		325,000
100120704	ANNA	TX		08/25/2023	7.500	258,505		392,000
100120705	CHARLOTTE	NC		08/25/2023	7.500	251,677		334,000
100120706	PRINCETON	TX		08/25/2023	7.375	235,048		312,000
100120707	BROOMFIELD	CO		08/25/2023	6.375	487,149		665,000
100120708	BROOKINGS	OR		08/25/2023	7.500	286,910		385,000
100120709	PONDER	TX		08/25/2023	7.990	258,856		339,000
100120710	PRINCETON	TX		08/25/2023	7.500	225,838		298,000
100120711	LAWRENCEVILLE	GA		08/25/2023	7.500	326,681		442,000
100120712	MOORESVILLE	NC		08/25/2023	6.625	293,617		410,000
100120713	CAPE CORAL	FL		08/25/2023	6.875	262,906		373,000
100120714	HAUPPAUGE	NY		08/25/2023	6.500	335,000		675,000
100120715	HENRICO	VA		08/25/2023	7.375	257,670		355,000
100120716	CHARLOTTE	NC		08/25/2023	7.500	258,622		366,000
100120717	PRINCETON	TX		08/25/2023	7.990	236,307		310,000
100120718	SAN ANTONIO	TX		08/25/2023	7.125	203,918		300,000
100120719	MORGAN HILL	CA		08/25/2023	7.500	710,010		2,000,000
100120720	RUSKIN	FL		08/25/2023	6.625	259,823		375,000
100120721	GOLD BEACH	OR		08/25/2023	7.500	421,377		565,000
100120722	MONROE	NC		08/25/2023	7.125	301,349		470,000
100120723	EAST HANOVER	NJ		08/25/2023	6.500	573,345		811,000
100120724	KATY	TX		08/25/2023	7.500	234,896		295,000
100120725	CLIFTON	NJ		08/25/2023	7.125	371,700		525,000
100120726	BAYONNE	NJ		08/25/2023	7.125	512,021		740,000
100120727	RALEIGH	NC		08/25/2023	6.990	231,807		382,000
100120728	ELK GROVE VILLAGE	IL		08/25/2023	7.500	337,004		515,000
100120729	PRINCETON	TX		08/25/2023	7.500	282,472		375,000
100120730	SAN ANTONIO	TX		08/25/2023	6.625	294,210		450,000
100120731	OZONE PARK	NY		08/25/2023	7.375	495,325		663,000
100120732	LEBANON	TN		08/25/2023	6.990	343,448		465,000
100120733	LAS VEGAS	NV		08/25/2023	7.500	249,519		445,000
100120734	RALEIGH	NC		08/25/2023	7.125	286,310		383,000
100120735	LIBERTY HILL	TX		08/25/2023	6.625	213,967		331,000
100120736	HERMITAGE	TN		08/25/2023	7.125	248,323		449,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120737	WINSTON SALEM	NC		08/25/2023	6.990	217,270		300,000
100120738	SANTA MARIA	CA		08/25/2023	7.375	401,393		545,000
100120739	DENVER	CO		08/25/2023	7.125	231,407		311,000
100120740	RANCHO MIRAGE	CA		08/25/2023	7.500	271,863		398,000
100120741	BOISE	ID		08/25/2023	6.875	471,128		950,000
100120742	AURORA	CO		08/25/2023	7.500	207,951		265,000
100120743	TENAFLY	NJ		08/25/2023	7.125	551,448		745,000
100120744	CASTLE ROCK	CO		08/25/2023	7.990	461,047		610,000
100120745	CASA GRANDE	AZ		08/25/2023	7.500	225,817		350,000
100120746	SACRAMENTO	CA		08/25/2023	7.990	319,928		400,000
100120747	PRINCETON	TX		08/25/2023	7.500	277,967		368,000
100120748	SAN TAN VALLEY	AZ		08/25/2023	6.500	239,276		505,000
100120749	DAVENPORT	FL		08/25/2023	7.500	279,111		355,000
100120750	HOUSTON	TX		08/25/2023	7.375	203,574		262,000
100120751	ANNA	TX		08/25/2023	7.375	310,572		411,000
100120752	CUMMING	GA		08/25/2023	7.500	308,593		390,000
100120753	HUTTO	TX		08/25/2023	6.625	276,629		383,000
100120754	BONITA SPRINGS	FL		08/25/2023	7.375	429,772		575,000
100120755	WESLEY CHAPEL	FL		08/25/2023	7.500	261,100		334,000
100120756	KIRKLAND	WA		08/25/2023	7.500	342,901		483,000
100120757	PHILADELPHIA	PA		08/25/2023	7.375	219,218		295,000
100120758	HUTTO	TX		08/25/2023	5.990	316,063		420,000
100120759	ANNA	TX		08/25/2023	7.375	290,391		411,000
100120760	ORANGE BEACH	AL		08/25/2023	8.500	556,093		700,000
100120761	HELEN	GA		08/25/2023	7.990	297,389		413,000
100120762	ORO VALLEY	AZ		08/25/2023	9.500	668,322		814,000
100120763	LAUREL	MD		08/25/2023	9.990	885,161		985,000
100120764	CHEVY CHASE	MD		08/25/2023	7.125	446,687		1,100,000
100120765	NORTH CHESTERFIELD	VA		08/25/2023	7.875	182,972		275,000
100120766	LOS ANGELES	CA		08/25/2023	8.250	1,844,754		2,800,000
100120767	BATON ROUGE	LA		08/25/2023	7.500	210,522		273,000
100120768	SAN TAN VALLEY	AZ		08/25/2023	7.250	404,301		729,000
100120769	PHOENIX	AZ		08/25/2023	7.625	379,688		495,000
100120770	DALLAS	TX		08/25/2023	7.875	325,254		530,000
100120771	AURORA	IL		08/25/2023	8.125	213,770		279,000
100120772	SAN ANTONIO	FL		08/25/2023	8.250	508,494		623,000
100120773	IMPERIAL BEACH	CA		08/25/2023	7.375	503,180		717,000
100120774	OAKHURST	CA		08/25/2023	7.500	431,626		602,000
100120775	MURRIETA	CA		08/25/2023	7.500	834,983		1,381,000
100120776	ALLEN	TX		08/25/2023	8.750	930,776		1,200,000
100120778	MANASSAS	VA		08/25/2023	9.500	349,031		420,000
100120779	BUENA VISTA	CO		08/25/2023	7.990	362,733		452,500
100120780	WINTER GARDEN	FL		08/25/2023	8.125	448,437		558,000
100120781	TORRANCE	CA		08/25/2023	7.375	749,749		1,485,000
100120783	NAPA	CA		08/25/2023	8.875	605,261		730,000
100120784	MIRAMAR	FL		08/25/2023	8.750	583,067		740,000
100120785	MOUNT JULIET	TN		08/25/2023	8.125	555,567		720,000
100120786	DELRAY BEACH	FL		08/25/2023	8.750	106,904		140,000
100120787	WINFIELD	KS		08/25/2023	8.500	239,902		307,000
100120788	LAKEWOOD	CA		08/25/2023	7.500	646,080		800,000
100120789	LOGAN	OH		08/25/2023	7.500	661,666		905,000
100120790	NEZPERCE	ID		08/25/2023	8.250	104,171		220,000
100120791	SEVIERVILLE	TN		08/25/2023	8.500	396,298		485,000
100120792	RENO	NV		08/25/2023	8.875	1,065,619		1,400,000
100120793	CONYERS	GA		08/25/2023	8.500	218,910		390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120794	NEWFIELD	NJ		08/25/2023	8.125	135,786		195,000
100120795	DENVER	CO		08/25/2023	7.625	387,544		501,000
100120796	WATERBURY	CT		08/25/2023	9.125	204,832		270,000
100120797	HOUSTON	TX		08/25/2023	8.250	298,775		370,000
100120798	UNIVERSAL CITY	TX		08/25/2023	7.625	198,732		277,000
100120799	GARNER	NC		08/25/2023	7.990	497,377		591,000
100120800	SILVER SPRING	MD		08/25/2023	6.990	299,254		430,000
100120801	MARLTON	NJ		08/25/2023	7.875	879,159		1,100,000
100120802	CHANDLER	AZ		08/25/2023	7.990	569,181		775,000
100120803	SOLON	OH		08/25/2023	8.000	705,880		1,321,500
100120804	BROKEN BOW	OK		08/25/2023	7.875	831,731		1,200,000
100120805	NAPLES	FL		08/25/2023	8.375	650,313		850,000
100120806	WEST YARMOUTH	MA		08/25/2023	8.250	311,933		510,000
100120807	MONTEBELLO	CA		08/25/2023	7.500	376,229		480,000
100120808	COVINGTON	LA		08/25/2023	8.990	548,100		698,000
100120809	GRETNA	VA		08/25/2023	8.250	161,688		265,000
100120810	PANAMA CITY BEACH	FL		08/25/2023	9.375	305,928		375,000
100120811	OLATHE	KS		08/25/2023	8.250	586,016		730,000
100120812	CAPE CORAL	FL		08/25/2023	8.625	484,307		680,000
100120813	SAN FRANCISCO	CA		08/25/2023	8.250	698,178		1,800,000
100120814	GRANADA HILLS	CA		08/25/2023	8.625	842,493		965,000
100120815	WATERBURY	CT		08/25/2023	7.875	133,401		195,000
100120816	GRAND RAPIDS	MI		08/25/2023	8.875	224,083		270,000
100120817	HUNTERSVILLE	NC		08/25/2023	6.990	98,425		640,000
100120818	VAN NUYS	CA		08/25/2023	7.750	633,149		850,000
100120819	LUBBOCK	TX		08/25/2023	8.990	203,625		243,000
100120820	MIAMI	FL		08/25/2023	8.250	521,356		675,000
100120821	ELOY	AZ		08/25/2023	7.750	240,565		357,000
100120822	SAN DIEGO	CA		08/25/2023	7.875	1,861,354		3,225,000
100120823	TOBYHANNA	PA		08/25/2023	8.125	470,606		589,000
100120824	CAPE CORAL	FL		08/25/2023	8.625	204,581		265,000
100120825	MABELVALE	AR		08/25/2023	8.875	196,630		242,000
100120828	GOODYEAR	AZ		08/25/2023	8.125	344,319		515,000
100120829	KEY WEST	FL		08/25/2023	7.875	698,517		1,000,000
100120830	SEVIERVILLE	TN		08/25/2023	9.250	387,344		495,000
100120831	MIAMI	FL		08/25/2023	8.375	1,239,774		1,600,000
100120832	WILSON	WY		08/25/2023	7.375	1,041,188		1,500,000
100120833	DAVIE	FL		08/25/2023	9.875	432,855		470,000
100120836	FORT MYERS	FL		08/25/2023	7.375	205,654		335,000
100120837	DAVENPORT	FL		08/25/2023	7.875	330,444		410,000
100120838	REHOBOTH BEACH	DE		08/25/2023	7.750	1,252,722		1,700,000
100120839	YUMA	AZ		08/25/2023	10.375	501,166		538,000
100120840	IRVINGTON	NJ		08/25/2023	8.750	559,702		695,000
100120841	HILLSBORO BEACH	FL		08/25/2023	8.125	427,309		585,000
100120842	REDLANDS	CA		08/25/2023	8.990	518,023		665,000
100120844	DESERT HOT SPRINGS	CA		08/25/2023	8.625	413,240		535,000
100120845	LAKE FOREST	IL		08/25/2023	7.750	1,482,022		2,000,000
100120846	SOUTH BELOIT	IL		08/25/2023	8.990	127,563		168,000
100120847	DESTIN	FL		08/25/2023	7.750	329,817		430,000
100120848	NEW HAVEN	IN		08/25/2023	8.500	211,804		270,000
100120849	SEATTLE	WA		08/25/2023	7.375	384,255		510,000
100120850	SAINT PETERSBURG	FL		08/25/2023	7.625	155,335		250,000
100120851	FORT MYERS	FL		08/25/2023	7.625	222,175		289,000
100120852	ROSEVILLE	MI		08/25/2023	9.375	134,814		180,000
100120853	LITCHFIELD PARK	AZ		08/25/2023	7.375	309,252		465,000

SCHEDULE B - PART 2

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120854	HOUSTON	TX		08/25/2023	8.625	311,467		430,000
100120855	MIAMI	FL		08/25/2023	9.125	511,087		661,000
100120856	MEMPHIS	TN		08/25/2023	8.375	146,922		178,000
100120861	STANTON	CA		08/28/2023	7.250	655,319		995,000
100120862	LA VERNE	CA		08/28/2023	7.375	985,412		1,225,000
100120863	EDGECLIFF VILLAGE	TX		08/28/2023	7.375	265,815		330,000
100120864	FORT WORTH	TX		08/28/2023	8.375	407,500		500,000
100120865	OAKLAND	CA		08/28/2023	7.999	645,109		920,000
100120866	COOPER CITY	FL		08/28/2023	9.875	404,450		750,000
100120867	MIAMI BEACH	FL		08/28/2023	8.875	384,617		505,000
100120868	MIAMI	FL		08/28/2023	8.000	151,688		315,000
100120869	PARKER	CO		08/28/2023	8.000	480,850		590,000
100120870	SHERMAN OAKS	CA		08/28/2023	7.999	1,496,620		1,850,000
100120871	KELLER	TX		08/28/2023	7.500	383,670		540,000
100120872	MIAMI	FL		08/28/2023	7.750	397,390		490,000
100120873	DENVER	CO		08/28/2023	8.125	431,420		530,000
100120874	MANOR	TX		08/28/2023	7.875	347,151		427,000
100120875	SANTA ANA	CA		08/28/2023	8.500	244,770		675,000
100120876	GARDEN GROVE	CA		08/28/2023	7.750	934,950		1,150,000
100120877	OAK CREEK	WI		08/28/2023	9.500	372,485		460,000
100120878	SHERMAN OAKS	CA		08/28/2023	8.000	1,821,525		2,235,000
100120879	ALVIN	TX		08/28/2023	8.125	287,550		354,171
100120880	TULARE	CA		08/28/2023	8.625	287,016		378,990
100120881	CHULA VISTA	CA		08/28/2023	8.875	661,770		810,000
100120882	CORONA	CA		08/28/2023	8.875	493,162		743,000
100120883	GALVESTON	TX		08/28/2023	10.500	371,450		460,000
100121050	NETHERLANDS	NLD		08/28/2023	5.700	564,160		
100121051	NETHERLANDS	NLD		08/28/2023	6.400	96,911		
100121052	NETHERLANDS	NLD		08/28/2023	6.300	86,528		
100121053	NETHERLANDS	NLD		08/28/2023	6.100	254,391		
100121054	NETHERLANDS	NLD		08/28/2023	6.250	484,555		
100121055	NETHERLANDS	NLD		08/28/2023	6.250	817,686		
100121056	NETHERLANDS	NLD		08/28/2023	6.150	195,552		
100121057	NETHERLANDS	NLD		08/28/2023	6.130	362,957		
100121058	NETHERLANDS	NLD		08/28/2023	6.130	10,194		
100121059	NETHERLANDS	NLD		08/28/2023	6.495	137,579		
100121060	NETHERLANDS	NLD		08/28/2023	6.200	304,967		
100121061	NETHERLANDS	NLD		08/28/2023	6.150	147,097		
100121062	NETHERLANDS	NLD		08/28/2023	6.400	203,340		
100121063	NETHERLANDS	NLD		08/28/2023	6.300	121,139		
100121064	NETHERLANDS	NLD		08/28/2023	3.500	415,333		
100121065	NETHERLANDS	NLD		08/28/2023	5.400	6,680		
100121066	NETHERLANDS	NLD		08/28/2023	5.400	151,017		
100121067	NETHERLANDS	NLD		08/28/2023	5.880	166,566		
100121068	NETHERLANDS	NLD		08/28/2023	6.100	356,927		
100121069	NETHERLANDS	NLD		08/28/2023	6.450	207,666		
100121070	NETHERLANDS	NLD		08/28/2023	6.450	13,844		
100121071	NETHERLANDS	NLD		08/28/2023	6.300	246,604		
100121072	NETHERLANDS	NLD		08/28/2023	6.160	330,968		
100121073	NETHERLANDS	NLD		08/28/2023	6.100	115,082		
100121074	NETHERLANDS	NLD		08/28/2023	6.000	311,500		
100121075	NETHERLANDS	NLD		08/28/2023	6.500	230,164		
100121076	NETHERLANDS	NLD		08/28/2023	5.300	177,875		
100121077	NETHERLANDS	NLD		08/28/2023	5.300	4,266		
100118798	SAN DIEGO	CA		08/30/2023	7.875	671,957		825,000

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118800	BRYN MAWR	PA		08/30/2023	7.875	1,279,067		1,700,000
100118802	DAVENPORT	FL		08/30/2023	7.750	324,495		489,000
100118803	BUDA	TX		08/30/2023	9.000	823,906		1,000,000
100118804	ROUND ROCK	TX		08/30/2023	7.750	341,479		435,000
100118805	HEBER CITY	UT		08/30/2023	7.375	546,202		830,000
100118806	CRAWFORDVILLE	FL		08/30/2023	9.000	162,344		208,000
100118807	LA MESA	CA		08/30/2023	8.000	2,052,649		3,400,000
100118808	RICHMOND	TX		08/30/2023	7.250	444,353		570,000
100118810	HOLMES BEACH	FL		08/30/2023	9.625	510,783		656,000
100118811	DORAL	FL		08/30/2023	7.750	317,158		410,000
100118812	HOMESTEAD	FL		08/30/2023	8.750	447,189		482,500
100118813	HIALEAH	FL		08/30/2023	9.500	460,019		520,000
100118814	VAN NUYS	CA		08/30/2023	8.625	856,215		1,049,000
100118815	JURUPA VALLEY	CA		08/30/2023	8.500	403,384		545,000
100118816	OAKLAND PARK	FL		08/30/2023	7.500	673,462		895,000
100118817	CHICAGO	IL		08/30/2023	8.750	485,534		638,000
100118818	CHATSWORTH	CA		08/30/2023	8.250	761,083		925,000
100118819	FALLBROOK	CA		08/30/2023	8.500	762,400		980,000
100118820	AUBURN	GA		08/30/2023	8.625	400,423		476,000
100118821	BOCA RATON	FL		08/30/2023	7.875	885,217		1,100,000
100118822	HOUSTON	TX		08/30/2023	9.875	332,077		381,000
100118823	STATESVILLE	NC		08/30/2023	8.875	128,710		152,900
100118824	JACKSONVILLE	FL		08/30/2023	8.625	314,447		360,000
100118826	LOS ANGELES	CA		08/30/2023	7.375	1,357,045		1,690,000
100118827	JURUPA VALLEY	CA		08/30/2023	8.250	662,903		870,000
100118828	NEWPORT	KY		08/30/2023	7.750	792,191		982,000
100118829	FRESNO	CA		08/30/2023	8.750	312,336		340,000
100118830	WEST PALM BEACH	FL		08/30/2023	8.000	361,322		435,000
100118831	PLEASANT VIEW	UT		08/30/2023	7.750	1,835,804		2,300,000
100118832	FORT LAUDERDALE	FL		08/30/2023	8.875	357,176		436,000
100118833	NORTH HOLLYWOOD	CA		08/30/2023	7.750	1,965,178		2,550,000
100118834	PALM DESERT	CA		08/30/2023	8.125	497,994		655,000
100118836	SNELLVILLE	GA		08/30/2023	8.000	716,940		930,000
100118837	OCEANSIDE	CA		08/30/2023	8.375	658,485		795,000
100118838	MORENO VALLEY	CA		08/30/2023	8.625	538,868		675,000
100118839	LOS ANGELES	CA		08/30/2023	7.375	808,706		1,475,000
100118840	BOLINGBROOK	IL		08/30/2023	8.875	171,723		218,000
100118841	LAKE ARROWHEAD	CA		08/30/2023	8.625	263,469		1,055,000
100118842	JAMUL	CA		08/30/2023	7.375	1,811,182		2,275,000
100118843	MANTECA	CA		08/30/2023	7.750	444,888		550,000
100118844	IRVINE	CA		08/30/2023	8.500	2,447,982		3,000,000
100118846	TERRE HAUTE	IN		08/30/2023	10.000	104,388		128,000
100118847	BAINBRIDGE ISLAND	WA		08/30/2023	7.125	688,137		975,000
100118849	ORLANDO	FL		08/30/2023	8.375	519,553		680,000
100118850	CLOVIS	CA		08/30/2023	8.875	444,350		560,000
100118851	LOS ANGELES	CA		08/30/2023	9.125	3,204,232		4,550,000
100118852	POWAY	CA		08/30/2023	7.375	1,914,814		2,550,000
100118853	SANTA ROSA BEACH	FL		08/30/2023	7.500	1,127,693		1,408,000
100118854	TORRANCE	CA		08/30/2023	7.750	965,596		1,195,000
100118855	TAMPA	FL		08/30/2023	8.500	527,866		655,000
100118856	WEST PALM BEACH	FL		08/30/2023	9.000	353,574		431,000
100118858	SAN RAFAEL	CA		08/30/2023	8.250	894,663		1,124,000
100118859	DECATUR	GA		08/30/2023	9.875	174,992		192,000
100118860	CASTLE ROCK	CO		08/30/2023	7.875	981,648		2,600,000
100118862	CROWN POINT	IN		08/30/2023	8.625	204,583		349,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118863	WILSONVILLE	OR		08/30/2023	9.125	452,377		536,000
100118864	BELLINGHAM	WA		08/30/2023	7.375	820,730		1,260,000
100118865	NORTH LAS VEGAS	NV		08/30/2023	6.500	316,159		406,000
100118866	FORT MYERS	FL		08/30/2023	9.000	338,745		365,000
100118867	CAPITOLA	CA		08/30/2023	7.500	248,870		768,000
100118869	LAKE GENEVA	WI		08/30/2023	9.625	386,526		475,000
100118870	SANTA YNEZ	CA		08/30/2023	7.500	1,526,477		2,785,000
100118872	CARLSBAD	CA		08/30/2023	9.375	1,264,954		1,490,000
100118873	SAN LUIS OBISPO	CA		08/30/2023	6.875	402,077		799,000
100118875	MIAMI	FL		08/30/2023	8.375	941,873		1,300,000
100118876	PALM BEACH GARDENS	FL		08/30/2023	8.875	1,353,561		1,624,000
100118877	LEHI	UT		08/30/2023	8.875	988,151		1,160,000
100118878	WILDWOOD	NJ		08/30/2023	9.375	535,862		725,000
100118879	FORT LAUDERDALE	FL		08/30/2023	8.250	336,020		510,000
100118880	MOORE	OK		08/30/2023	8.875	136,706		178,000
100118881	LOS ANGELES	CA		08/30/2023	9.875	1,069,126		1,300,000
100118882	VACAVILLE	CA		08/30/2023	7.750	886,748		1,250,000
100118883	CHICAGO	IL		08/30/2023	8.375	402,400		525,000
100118884	SANTA CRUZ	CA		08/30/2023	8.125	722,928		1,015,000
100118886	SKOKIE	IL		08/30/2023	9.375	103,585		130,000
100118887	LOS ANGELES	CA		08/30/2023	8.500	2,091,877		2,695,000
100118888	DELRAY BEACH	FL		08/30/2023	10.125	211,562		220,000
100118889	KAYSVILLE	UT		08/30/2023	7.625	365,462		448,000
100118892	TUCKER	GA		08/30/2023	8.875	552,401		670,000
100118893	LONG BEACH	CA		08/30/2023	8.125	864,369		1,050,000
100118895	MURRIETA	CA		08/30/2023	7.750	483,743		800,000
100118896	LAKESIDE	CA		08/30/2023	8.750	578,486		710,000
100118897	DOS PALOS	CA		08/30/2023	7.500	493,055		664,000
100118898	VANDALIA	OH		08/30/2023	7.875	282,715		470,000
100118900	VENICE AREA LOS ANGELES	CA		08/30/2023	7.875	317,777		1,900,000
100118901	NAPA	CA		08/30/2023	8.000	121,591		350,000
100118902	SCOTTSDALE	AZ		08/30/2023	8.625	222,684		1,100,000
100118905	TAYLORS	SC		08/30/2023	8.500	179,661		270,000
100120884	PINETOP	AZ		08/30/2023	7.624	473,227		535,000
100120885	HAYDEN	ID		08/30/2023	7.624	421,724		475,000
100120886	SEVIERVILLE	TN		08/30/2023	7.625	419,649		472,000
100120887	PONTE VEDRA	FL		08/30/2023	6.875	619,025		884,000
100120888	SYRACUSE	UT		08/30/2023	6.999	385,539		523,000
100120889	KISSIMMEE	FL		08/30/2023	7.625	441,872		535,000
100120890	CONWAY	SC		08/30/2023	7.625	289,498		385,000
100120891	MCDONOUGH	GA		08/30/2023	7.500	287,943		360,000
100120892	LAGUNA NIGUEL	CA		08/30/2023	7.375	431,441		715,000
100120893	LAGUNA NIGUEL	CA		08/30/2023	7.375	423,314		700,000
100120894	DEBARY	FL		08/30/2023	6.500	243,755		386,000
100120895	OCEAN CITY	MD		08/30/2023	7.625	229,727		275,000
100120896	LOS ANGELES	CA		08/30/2023	6.899	986,753		1,338,000
100120897	TUCSON	AZ		08/30/2023	7.624	243,705		305,000
100120898	SAUSALITO	CA		08/30/2023	5.999	637,439		2,250,000
100120899	HARDEEVILLE	SC		08/30/2023	7.625	362,851		525,000
100120900	SHORELINE	WA		08/30/2023	6.250	511,407		760,000
100120901	SOUTH JORDAN	UT		08/30/2023	7.125	605,671		815,000
100120902	FALLS CHURCH	VA		08/30/2023	6.999	406,778		700,000
100120903	AVENTURA	FL		08/30/2023	6.625	261,236		380,000
100120904	PORT ANGELES	WA		08/30/2023	6.875	404,707		547,000
100120905	DUCK CREEK VILLAGE	UT		08/30/2023	6.500	481,686		620,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120906	OXFORD	FL		08/30/2023	7.624	311,100		378,600
100120907	ALHAMBRA	CA		08/30/2023	7.500	505,849		575,000
100120908	DANBURY	WI		08/30/2023	7.625	290,210		335,000
100120909	CITRA	FL		08/30/2023	7.125	248,747		315,000
100120910	LEAVENWORTH	WA		08/30/2023	7.500	461,722		585,000
100120911	MOSELEY	VA		08/30/2023	7.125	366,498		499,000
100120912	SCOTTSDALE	AZ		08/30/2023	7.375	699,600		1,010,000
100120913	REHOBOTH BEACH	DE		08/30/2023	7.500	572,225		690,000
100120914	CLAYTON	GA		08/30/2023	6.624	605,171		830,000
100120915	GULF SHORES	AL		08/30/2023	7.625	243,619		293,000
100120916	PINETOP	AZ		08/30/2023	7.000	233,893		275,000
100120917	BOONE	NC		08/30/2023	7.125	396,900		530,000
100120918	VILLAS	NJ		08/30/2023	7.625	383,386		428,000
100120919	ORLANDO	FL		08/30/2023	7.625	473,358		592,000
100120920	UPPER ARLINGTON	OH		08/30/2023	7.625	230,387		305,000
100120921	KISSIMMEE	FL		08/30/2023	7.500	298,140		337,000
100120922	CAPE CORAL	FL		08/30/2023	7.625	299,307		389,000
100120923	SANTA ROSA BEACH	FL		08/30/2023	7.625	293,927		485,000
100120924	SMITHVILLE	TN		08/30/2023	7.625	228,185		270,000
100120925	MOUNT PLEASANT	SC		08/30/2023	7.625	288,106		325,000
100120926	TROUTMAN	NC		08/30/2023	7.125	725,612		1,160,000
100120927	COMPTON	CA		08/30/2023	6.990	463,583		625,000
100120928	LEWES	DE		08/30/2023	7.500	309,397		420,000
100120929	BIG BEAR CITY	CA		08/30/2023	7.500	493,951		562,000
100120930	COLOMA	MI		08/30/2023	7.625	685,423		970,000
100120931	NORTH CAPE MAY	NJ		08/30/2023	7.625	517,434		594,000
100120932	PENSACOLA	FL		08/30/2023	6.875	286,640		328,000
100120933	LELAND	NC		08/30/2023	6.000	250,464		294,000
100120934	GOLDSBORO	NC		08/30/2023	5.875	266,781		370,000
100120935	KERMAN	CA		08/30/2023	7.625	495,549		620,000
100120936	OAK ISLAND	NC		08/30/2023	7.125	281,751		320,000
100120937	SUMMERVILLE	SC		08/30/2023	5.250	314,636		530,000
100120938	GEORGETOWN	TX		08/30/2023	6.990	442,589		506,000
100120939	POINCIANA	FL		08/30/2023	7.000	309,885		365,000
100120940	HARDEEVILLE	SC		08/30/2023	5.990	412,209		490,000
100120941	PORT SAINT JOE	FL		08/30/2023	7.500	388,102		515,000
100120942	GOLD CANYON	AZ		08/30/2023	6.875	510,446		753,000
100120943	MYRTLE BEACH	SC		08/30/2023	5.750	272,976		385,000
100120944	APEX	NC		08/30/2023	7.500	508,211		608,000
100120945	HANOVER	PA		08/30/2023	7.375	397,889		450,000
100120946	COEUR DALENE	ID		08/30/2023	7.625	364,489		410,000
100120947	SOUTH KINGSTOWN	RI		08/30/2023	7.500	252,560		369,000
100120948	OAK ISLAND	NC		08/30/2023	7.625	381,473		489,000
100120949	ORANGE BEACH	AL		08/30/2023	7.500	566,107		840,000
100120950	PACKWOOD	WA		08/30/2023	7.625	424,025		479,000
100120951	GOULDSBORO	PA		08/30/2023	7.125	286,213		327,000
100120952	ELBERT	CO		08/30/2023	7.125	489,106		625,000
100120953	PARRISH	FL		08/30/2023	5.875	281,137		370,000
100120954	SILVER SPRING	MD		08/30/2023	7.625	373,550		445,000
100120955	METHUEN	MA		08/30/2023	7.500	298,584		425,000
100120956	NATCHITOCHES	LA		08/30/2023	7.625	234,151		313,500
100120957	WINTER GARDEN	FL		08/30/2023	7.250	320,263		432,000
100120958	MILLSBORO	DE		08/30/2023	5.990	318,308		375,000
100120959	RENO	NV		08/30/2023	7.500	90,132		440,000
100120960	GULF SHORES	AL		08/30/2023	7.625	305,281		344,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120961	PORT CHARLOTTE	FL		08/30/2023	7.625	332,535		435,000
100120962	CHARLOTTE	NC		08/30/2023	5.990	275,975		330,000
100120963	MADISON	AL		08/30/2023	5.125	304,737		420,000
100120964	SANTA ROSA BEACH	FL		08/30/2023	7.625	437,148		555,000
100120965	BARRINGTON	NH		08/30/2023	7.375	297,019		357,000
100120966	LAS VEGAS	NV		08/30/2023	5.500	690,506		1,050,000
100120967	NORTHPORT	AL		08/30/2023	7.500	621,216		745,000
100120968	OCALA	FL		08/30/2023	7.625	302,197		341,000
100120969	LAKEWAY	TX		08/30/2023	7.375	432,727		575,000
100120970	SICKLERVILLE	NJ		08/30/2023	7.500	243,951		310,000
100120971	SPRINGFIELD	IL		08/30/2023	7.500	283,328		375,000
100120972	CELINA	TX		08/30/2023	7.125	579,676		775,000
100120973	WAYNESVILLE	NC		08/30/2023	6.875	402,479		547,000
100120974	BURNSVILLE	NC		08/30/2023	7.000	470,667		640,000
100120975	LELAND	NC		08/30/2023	5.750	341,891		480,000
100120976	OCALA	FL		08/30/2023	5.990	270,511		320,000
100120977	RHODODENDRON	OR		08/30/2023	7.625	514,732		580,000
100120978	DERRY	NH		08/30/2023	6.625	549,943		795,000
100120979	IJAMSVILLE	MD		08/30/2023	7.625	601,106		795,000
100120980	BUSHNELL	FL		08/30/2023	7.625	574,309		760,000
100120981	ELLIJAY	GA		08/30/2023	7.500	295,068		376,000
100120982	NASHVILLE	TN		08/30/2023	7.625	286,622		410,000
100120983	LYTLE CREEK	CA		08/30/2023	7.625	414,108		465,000
100120984	BIRCHWOOD	WI		08/30/2023	7.625	481,265		933,800
100120985	LAKE HAVASU CITY	AZ		08/30/2023	7.500	497,947		570,000
100120986	FRISCO	TX		08/30/2023	5.875	682,845		1,280,000
100120987	BRUNSWICK	ME		08/30/2023	7.625	239,490		317,000
100120988	HOUSTON	TX		08/30/2023	7.625	352,188		466,000
100120989	ERIE	PA		08/30/2023	7.625	364,676		700,000
100120990	FAIR OAKS	CA		08/30/2023	6.875	227,594		590,000
100120991	OCEAN PINES	MD		08/30/2023	7.250	304,900		410,000
100120992	VERO BEACH	FL		08/30/2023	7.250	400,524		535,000
100120993	MELBOURNE	FL		08/30/2023	6.990	341,248		462,000
100120994	SUN VALLEY	ID		08/30/2023	5.500	388,865		670,000
100120995	CLEARWATER BEACH	FL		08/30/2023	7.625	396,806		530,000
100120996	MERCED	CA		08/30/2023	7.500	389,597		520,000
100120997	KINGSPORT	TN		08/30/2023	7.875	320,660		360,000
100120998	FERNANDINA BEACH	FL		08/30/2023	7.500	328,955		448,000
100120999	GEORGETOWN	TX		08/30/2023	7.625	343,473		460,000
100121000	OCEAN CITY	MD		08/30/2023	7.625	310,656		415,000
100121001	HOT SPRINGS	AR		08/30/2023	7.625	335,250		454,000
100121002	BIG BEAR CITY	CA		08/30/2023	7.250	593,551		800,000
100121003	BRADLEY BEACH	NJ		08/30/2023	6.990	521,582		715,000
100121004	LAKEVILLE	PA		08/30/2023	7.125	239,798		320,000
100121005	VENICE	FL		08/30/2023	6.250	485,364		670,000
100121006	DAVENPORT	FL		08/30/2023	7.625	379,054		458,000
100121007	NEW BRAUNFELS	TX		08/30/2023	7.250	415,231		510,000
100121008	LATHROP	CA		08/30/2023	5.875	353,138		687,000
100121009	MIRAMAR	FL		08/30/2023	6.990	275,218		370,000
100121010	SAINT ALBANS	ME		08/30/2023	7.375	292,400		380,000
100121011	BROKEN BOW	OK		08/30/2023	7.625	622,272		894,500
100121012	DALLAS	TX		08/30/2023	6.625	329,117		450,000
100121013	WINSTON SALEM	NC		08/30/2023	7.625	231,709		305,000
100121014	PHOENIX	AZ		08/30/2023	7.625	307,976		345,000
100121015	LINCOLN CITY	OR		08/30/2023	7.625	604,176		810,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100121016	KISSIMMEE	FL		08/30/2023	7.500	276,180		312,000
100121017	OAK HARBOR	WA		08/30/2023	6.990	468,247		645,000
100121018	SANTA FE	NM		08/30/2023	7.500	508,422		675,000
100121019	TRACY CITY	TN		08/30/2023	7.375	297,580		420,000
100121020	SOUTHPORT	NC		08/30/2023	7.375	276,675		381,000
100121021	BROKEN BOW	OK		08/30/2023	7.500	716,752		894,000
100121022	BIG BEAR CITY	CA		08/30/2023	7.500	457,192		515,000
100121023	ROCKPORT	TX		08/30/2023	7.625	304,269		403,000
100121024	EDGEWATER	FL		08/30/2023	7.375	300,069		378,000
100121025	NASHVILLE	TN		08/30/2023	7.500	237,533		285,000
100121026	NAPLES	FL		08/30/2023	6.375	484,870		626,000
100121027	BEECH MOUNTAIN	NC		08/30/2023	7.500	522,882		748,000
100121028	PALMETTO	FL		08/30/2023	7.625	557,498		750,000
100121029	BANDERA	TX		08/30/2023	7.625	354,315		500,000
100121030	MUSTANG	OK		08/30/2023	6.750	221,003		290,000
100121031	HENDERSON	NV		08/30/2023	4.990	246,441		765,000
100121032	KISSIMMEE	FL		08/30/2023	6.499	340,599		730,000
100121033	RALEIGH	NC		08/30/2023	8.000	254,045		325,000
100121034	FERNANDINA BEACH	FL		08/30/2023	7.500	418,760		560,000
100121035	HILLSBORO	OR		08/30/2023	6.875	392,356		500,000
100121036	CHARLOTTE	NC		08/30/2023	7.125	313,043		420,000
100121037	SAN ANTONIO	TX		08/30/2023	7.500	283,821		366,000
100121038	HOLLAND	MI		08/30/2023	6.625	241,906		326,000
100121039	SARASOTA	FL		08/30/2023	5.375	379,596		675,000
100121040	MADERA	CA		08/30/2023	8.750	162,200		220,000
100121041	VALLEJO	CA		08/30/2023	7.875	318,398		535,000
100121042	EVERETT	WA		08/30/2023	9.750	378,788		625,000
100121043	CHANNELVIEW	TX		08/30/2023	9.125	113,540		150,000
100121044	HOUSTON	TX		08/30/2023	9.000	345,181		435,000
100121045	FRESNO	CA		08/30/2023	10.250	219,656		280,000
100121046	OXNARD	CA		08/30/2023	9.875	265,363		325,000
100121047	PALMETTO BAY	FL		08/30/2023	7.500	1,369,489		1,815,000
100121048	COTO DE CAZA	CA		08/30/2023	7.875	1,719,125		2,125,000
100121049	HASTINGS	FL		08/30/2023	8.125	242,700		320,000
100126272	METHUEN	MA		08/30/2023	8.875	278,800		344,000
100126273	IRVINE	CA		08/30/2023	7.875	1,216,209		1,496,320
100126274	GUNNISON	CO		08/30/2023	9.875	922,466		1,085,000
100126275	TEMECULA	CA		08/30/2023	7.625	1,243,044		1,550,000
100126276	MANCHESTER	NH		08/30/2023	9.750	375,458		490,000
100126277	LITTLETON	CO		08/30/2023	6.750	1,715,725		2,792,000
100126278	FORT LAUDERDALE	FL		08/30/2023	7.500	496,777		680,000
100126279	FORT MEADE	FL		08/30/2023	8.750	249,661		350,000
100126280	IRVINGTON	NJ		08/30/2023	7.920	511,750		640,000
100126281	IRVINGTON	NJ		08/30/2023	7.920	515,844		655,000
100126282	IRVINGTON	NJ		08/30/2023	7.790	430,063		580,000
100126283	NEWARK	NJ		08/30/2023	7.920	597,724		745,000
100126284	LITTLE FERRY	NJ		08/30/2023	7.802	458,571		692,000
100126285	SICKLERVILLE	NJ		08/30/2023	7.574	366,816		514,000
100126286	WILSON	NC		08/30/2023	8.800	133,281		160,000
100126287	NEWARK	NJ		08/30/2023	7.939	660,636		810,000
100126288	HAMMONTON	NJ		08/30/2023	8.150	174,290		240,000
100126289	BALTIMORE	MD		08/30/2023	7.399	183,428		346,000
100126290	WATERBURY	CT		08/30/2023	8.124	350,529		434,000
100126291	BALTIMORE	MD		08/30/2023	7.674	159,450		230,000
100126292	CHICAGO	IL		08/30/2023	7.874	112,963		168,790

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126293	DETROIT	MI		08/30/2023	8.652	159,054		205,000
100126294	WAUKEGAN	IL		08/30/2023	8.070	150,418		195,000
100126295	MEDFORD	NY		08/30/2023	7.850	367,046		510,000
100126296	WATERBURY	CT		08/30/2023	7.788	294,630		360,000
100126297	BRONX	NY		08/30/2023	8.990	585,371		775,000
100126298	HICKSVILLE	NY		08/30/2023	7.800	505,626		725,000
100126299	IRVINGTON	NJ		08/30/2023	8.038	497,006		650,000
100126300	BATH	PA		08/30/2023	7.772	200,232		409,000
100126301	MASTIC BEACH	NY		08/30/2023	7.910	345,072		480,000
100126302	WATERBURY	CT		08/30/2023	7.763	180,573		235,000
100126303	OCALA	FL		08/30/2023	7.600	139,933		238,000
100126304	CLEVELAND	OH		08/30/2023	8.100	107,812		141,000
100126305	TRENTON	NJ		08/30/2023	7.910	174,319		225,000
100126306	NEW BRITAIN	CT		08/30/2023	8.050	353,784		435,000
100126307	CORAM	NY		08/30/2023	8.222	326,116		485,000
100126308	NESCONSET	NY		08/30/2023	8.326	680,533		1,100,000
100126309	CENTRAL ISLIP	NY		08/30/2023	8.650	387,044		480,000
100126310	TRENTON	NJ		08/30/2023	7.923	164,475		215,000
100126311	BETHLEHEM	PA		08/30/2023	7.860	173,544		210,000
100126312	LOWELL	MA		08/30/2023	7.560	638,787		932,000
100126313	WATERBURY	CT		08/30/2023	8.352	154,500		200,000
100126314	TORRINGTON	CT		08/30/2023	7.960	244,747		319,000
100126315	NEWARK	NJ		08/30/2023	7.997	572,040		708,000
100126316	MIAMI	FL		08/30/2023	7.650	538,629		1,150,000
100126317	EAST ORANGE	NJ		08/30/2023	8.250	270,756		440,000
100126318	EAST ORANGE	NJ		08/30/2023	7.810	511,488		645,000
100126319	NEWARK	NJ		08/30/2023	8.022	561,141		706,000
100126320	NEWARK	NJ		08/30/2023	7.460	350,881		495,000
100126321	EAST ORANGE	NJ		08/30/2023	7.947	458,775		640,000
100126322	TORRINGTON	CT		08/30/2023	8.107	238,891		312,000
100126323	TORRINGTON	CT		08/30/2023	8.107	229,478		300,000
100126324	WASHINGTON	DC		08/30/2023	8.600	1,198,286		1,870,000
100126325	SCRANTON	PA		08/30/2023	7.700	122,820		152,000
100126326	TRENTON	NJ		08/30/2023	7.947	103,629		135,000
100126327	BAYONNE	NJ		08/30/2023	7.850	587,598		725,000
100126328	ENFIELD	CT		08/30/2023	8.397	213,056		275,000
100126329	NEW CANEY	TX		08/30/2023	8.238	209,502		339,000
100126330	DETROIT	MI		08/30/2023	8.210	304,205		423,500
100126331	WESTFIELD	MA		08/30/2023	8.100	287,980		350,000
100126332	PALM SPRINGS	CA		08/30/2023	8.120	1,431,375		2,001,000
100126333	WATERBURY	CT		08/30/2023	8.389	153,520		212,000
100126334	BALTIMORE	MD		08/30/2023	7.910	252,656		311,000
100126335	TOMS RIVER	NJ		08/30/2023	8.060	168,106		250,000
100126336	WATERBURY	CT		08/30/2023	8.100	186,496		265,000
100126337	BALTIMORE	MD		08/30/2023	7.638	248,235		309,000
100126338	DAVENPORT	FL		08/30/2023	7.360	251,136		447,000
100126339	COVINGTON	KY		08/30/2023	8.411	160,886		210,000
100126340	PITTSTON	PA		08/30/2023	8.322	119,038		155,000
100126341	COVINGTON	KY		08/30/2023	8.057	161,786		210,000
100126342	CARPENTERSVILLE	IL		08/30/2023	7.902	165,824		233,000
100126343	EXETER	PA		08/30/2023	8.397	187,588		235,000
100126344	HOLLYWOOD	FL		08/30/2023	7.600	215,470		382,500
100126345	BRIDGETON	NJ		08/30/2023	9.066	229,680		275,000
100126346	FORT LAUDERDALE	FL		08/30/2023	7.600	168,404		275,500
100126347	BRIDGETON	NJ		08/30/2023	9.008	205,114		245,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126348	PLYMOUTH	PA		08/30/2023	8.610	82,028		115,000
100126349	PLYMOUTH	PA		08/30/2023	8.610	80,601		113,000
100126350	ELSMERE	KY		08/30/2023	8.518	160,140		207,000
100126351	MONTICELLO	NY		08/30/2023	7.861	257,746		358,000
100126352	WATERBURY	CT		08/30/2023	8.150	237,584		330,000
100126353	HAMMOND	IN		08/30/2023	7.974	97,043		150,000
100126354	WATERBURY	CT		08/30/2023	7.990	177,885		267,000
100126355	HAMMOND	IN		08/30/2023	7.524	79,521		152,000
100126356	KANSAS CITY	MO		08/30/2023	7.424	155,547		215,000
100126357	NEWARK	NJ		08/30/2023	8.150	560,339		752,000
100126358	SYRACUSE	NY		08/30/2023	8.311	131,365		170,000
100126359	HAMMOND	IN		08/30/2023	7.924	81,518		130,000
100126360	LOUISVILLE	KY		08/30/2023	8.360	99,272		140,000
100126361	COLUMBIA	NJ		08/30/2023	8.847	689,520		975,000
100126362	HAMMOND	IN		08/30/2023	8.024	81,880		133,000
100126363	KANNAPOLIS	NC		08/30/2023	8.024	93,404		164,000
100126364	WILKES-BARRE TOWNSHIP	PA		08/30/2023	8.061	115,227		140,000
100126365	ELYRIA	OH		08/30/2023	7.938	118,899		155,500
100126366	MCLOUD	OK		08/30/2023	7.810	220,196		287,000
100126367	ABSECON	NJ		08/30/2023	8.374	100,387		153,000
100126368	DETROIT	MI		08/30/2023	8.064	214,104		300,000
100126369	BALTIMORE	MD		08/30/2023	8.566	119,348		164,000
100126370	PASSAIC	NJ		08/30/2023	8.272	708,005		1,420,000
100126371	DETROIT	MI		08/30/2023	8.947	165,805		215,000
100126372	DOLTON	IL		08/30/2023	8.068	188,711		245,000
100126373	SPRING VALLEY	NY		08/30/2023	8.022	247,291		345,000
100126374	BAY SHORE	NY		08/30/2023	8.050	259,560		420,000
100126375	COSHOCTON	OH		08/30/2023	8.361	120,268		195,000
100126376	BROOKLYN	NY		08/30/2023	7.743	620,336		1,100,000
100126377	CHICAGO HEIGHTS	IL		08/30/2023	7.990	140,153		200,000
100126378	KANSAS CITY	MO		08/30/2023	7.980	116,549		141,000
100126379	TAYLORS	SC		08/30/2023	7.872	184,821		280,000
100126380	HAMILTON	NJ		08/30/2023	7.735	186,390		240,000
100126381	BELLEVILLE	NJ		08/30/2023	8.000	320,125		541,000
100126382	ABSECON	NJ		08/30/2023	7.861	279,318		420,000
100126383	PHILADELPHIA	PA		08/30/2023	8.368	194,155		290,000
100126384	CAPE MAY COURT HOUSE	NJ		08/30/2023	9.100	180,293		246,000
100126385	EXETER	PA		08/30/2023	8.047	171,276		212,000
100126386	SYLMAR	CA		08/30/2023	8.285	555,823		715,000
100126387	BALTIMORE	MD		08/30/2023	7.650	151,743		230,000
100126388	SALISBURY	NC		08/30/2023	8.284	176,645		245,000
100126389	CHESAPEAKE	VA		08/30/2023	7.888	261,503		425,000
100126390	BALTIMORE	MD		08/30/2023	8.260	346,480		450,000
100126391	MARIETTA	GA		08/30/2023	7.484	250,376		400,000
100126392	BRONX	NY		08/30/2023	7.788	505,108		850,000
100126393	BATON ROUGE	LA		08/30/2023	7.611	216,303		302,500
100126394	BALTIMORE	MD		08/30/2023	7.850	149,043		195,000
100126395	BALTIMORE	MD		08/30/2023	7.800	151,965		200,000
100126396	BALTIMORE	MD		08/30/2023	7.547	163,120		200,000
100126397	HENRICO	VA		08/30/2023	8.400	180,870		250,000
100126398	BALTIMORE	MD		08/30/2023	7.315	150,886		185,000
100126399	BALTIMORE	MD		08/30/2023	7.565	175,354		215,000
100126400	BALTIMORE	MD		08/30/2023	8.000	171,298		225,000
100126401	BALTIMORE	MD		08/30/2023	7.750	140,845		185,000
100126402	BALTIMORE	MD		08/30/2023	7.750	105,063		138,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126403	BAKER	LA		08/30/2023	8.288	87,910		123,000
100126404	BALTIMORE	MD		08/30/2023	7.850	131,709		173,000
100126405	RIDGEWOOD	NY		08/30/2023	7.900	977,418		1,360,000
100126406	BALTIMORE	MD		08/30/2023	8.000	133,766		176,000
100126407	HAVERSTRAW	NY		08/30/2023	7.768	332,612		435,000
100126408	ATLANTA	GA		08/30/2023	7.566	164,936		292,000
100126409	CAPE CORAL	FL		08/30/2023	7.500	497,184		1,100,000
100126410	ANDOVER	NJ		08/30/2023	8.700	564,602		740,000
100126411	COLUMBUS	OH		08/30/2023	7.889	228,623		325,000
100126412	NEW ORLEANS	LA		08/30/2023	8.100	133,843		185,000
100126413	COLUMBUS	OH		08/30/2023	7.600	225,442		310,000
100126414	FORT LAUDERDALE	FL		08/30/2023	7.400	209,916		325,000
100126415	FORT LAUDERDALE	FL		08/30/2023	7.600	266,481		404,000
100126416	FORT LAUDERDALE	FL		08/30/2023	7.410	199,480		325,000
100126417	LAUDERHILL	FL		08/30/2023	7.442	231,317		350,000
100126418	BATON ROUGE	LA		08/30/2023	8.497	207,554		270,000
100126419	MEMPHIS	TN		08/30/2023	8.418	117,832		176,000
100126420	HAMILTON	NJ		08/30/2023	7.872	273,039		355,000
100126421	BALTIMORE	MD		08/30/2023	7.906	147,313		191,000
100126422	JAMAICA	NY		08/30/2023	8.700	625,061		890,000
100126423	ENDICOTT	NY		08/30/2023	9.685	351,204		480,000
100126424	FISHERVILLE	KY		08/30/2023	7.768	242,747		525,000
100126425	ALBANY	NY		08/30/2023	8.240	223,379		300,000
100126426	SYRACUSE	NY		08/30/2023	8.247	96,088		145,000
100126427	PITTSBURGH	PA		08/30/2023	8.422	118,664		168,000
100126428	FORT WORTH	TX		08/30/2023	8.538	91,167		135,000
100126429	SCRANTON	PA		08/30/2023	8.138	173,829		227,000
100126430	MISSOURI CITY	TX		08/30/2023	8.131	194,765		270,000
100126431	PATERSON	NJ		08/30/2023	7.990	380,618		500,000
100126432	BIG SPRING	TX		08/30/2023	8.600	96,770		126,000
100126433	TAMPA	FL		08/30/2023	8.450	165,885		292,000
100126434	CRANSTON	RI		08/30/2023	8.750	478,317		710,000
100126435	PATERSON	NJ		08/30/2023	8.340	452,935		595,000
100126436	CHICAGO HEIGHTS	IL		08/30/2023	8.500	253,945		330,000
100126437	WARREN	MI		08/30/2023	8.339	82,553		115,000
100126438	INDIANAPOLIS	IN		08/30/2023	8.322	110,754		180,000
100126439	ROCKY MOUNT	VA		08/30/2023	6.500	48,350		60,000
100126440	PHILADELPHIA	PA		08/30/2023	4.500	86,397		201,000
100126441	HUMBOLDT	TN		08/30/2023	8.000	14,010		85,000
100126442	FRACKVILLE	PA		08/30/2023	8.000	13,799		65,000
100126443	LAKELAND	FL		08/30/2023	8.700	18,840		205,000
100126444	MONTROSE	GA		08/30/2023	10.405	118,147		230,000
100126445	SHELBY	NC		08/30/2023	7.000	40,691		190,000
100126446	OSWEGO	NY		08/30/2023	6.550	6,478		88,000
100126447	GRANITE CITY	IL		08/30/2023	9.390	64,936		75,000
100126448	TUSCALOOSA	AL		08/30/2023	7.250	9,333		45,000
100126449	BESSEMER	AL		08/30/2023	8.990	8,561		108,000
100126450	ELOY	AZ		08/30/2023	9.400	20,913		190,000
100126451	CONYERS	GA		08/30/2023	10.200	39,093		250,000
100126452	BOWLING GREEN	KY		08/30/2023	10.000	40,726		66,000
100126453	DENTON	MD		08/30/2023	5.180	6,094		190,000
100126454	SAINT LOUIS	MO		08/30/2023	7.500	87,931		115,000
100126455	PULASKI	NY		08/30/2023	8.060	24,398		138,000
100126456	HOMER	NY		08/30/2023	5.000	37,136		175,000
100126457	ALTOONA	PA		08/30/2023	1.954	11,375		105,000

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100126458	MAHANOY CITY	PA		08/30/2023	8.497	9,037		60,400
100126459	ALBANY	GA		08/30/2023	12.125	42,054		95,000
100126460	COCHRAN	GA		08/30/2023	8.250	31,018		120,000
100126461	PHILADELPHIA	PA		08/30/2023	7.950	33,877		125,000
100126462	OWENSBORO	KY		08/30/2023	7.500	65,895		75,000
100126463	MACON	GA		08/30/2023	9.000	17,076		50,000
100126464	DETROIT	MI		08/30/2023	9.980	23,832		160,000
100126465	SHERBURNE	NY		08/30/2023	8.750	10,168		72,500
100126466	SOUTH CHARLESTON	OH		08/30/2023	10.690	67,757		185,500
100126467	WASHINGTON	PA		08/30/2023	7.000	3,805		18,500
100126468	DUNCANVILLE	TX		08/30/2023	6.000	42,038		260,000
100126469	JEFFERSONVILLE	IN		08/30/2023	7.000	32,351		215,000
100126470	MORGANTOWN	KY		08/30/2023	6.750	64,777		110,000
100126471	ROME	GA		08/30/2023	7.375	99,017		510,000
100126472	LITCHFIELD PARK	AZ		08/30/2023	6.000	112,448		546,700
100126475	TOMS RIVER	NJ		08/30/2023	4.000	165,973		410,000
100126476	THONOTOSASSA	FL		08/30/2023	6.000	47,701		130,000
100126477	MADISON	WI		08/30/2023	6.000	119,633		345,000
100126478	TIFTON	GA		08/30/2023	6.000	174,109		226,000
100126479	PALMDALE	CA		08/30/2023	10.530	211,272		467,000
100126480	SAINT LOUIS	MO		08/30/2023	7.375	91,531		168,000
100126481	DECATUR	GA		08/30/2023	8.150	56,413		275,000
100126482	SYLVANIA	OH		08/30/2023	6.000	116,445		295,000
100126483	SPRINGFIELD	MO		08/30/2023	6.875	44,832		138,500
100126484	LYNWOOD	CA		08/30/2023	6.250	62,413		570,000
100126485	KATY	TX		08/30/2023	10.250	74,766		169,000
100126486	CLAYTON	IN		08/30/2023	7.389	62,398		224,000
100126487	SAN ANTONIO	TX		08/30/2023	8.499	33,637		120,000
100126488	STRINGTOWN	OK		08/30/2023	8.990	27,635		110,000
100126489	LOCKPORT	IL		08/30/2023	7.570	80,026		217,000
100126490	BUFORD	GA		08/30/2023	8.125	39,542		295,000
100126491	HAMPTONVILLE	NC		08/30/2023	9.010	40,758		185,000
100126492	EUREKA	CA		08/30/2023	7.250	5,899		185,000
100126493	HUMBLE	TX		08/30/2023	8.475	55,510		225,000
100126494	WOODBURN	OR		08/30/2023	7.975	90,523		420,500
100126496	SANFORD	FL		08/30/2023	4.000	10,214		229,000
100126497	LITHIA	FL		08/30/2023	7.750	22,122		177,000
100126498	MIAMI	FL		08/30/2023	8.100	89,095		215,000
100126499	AUGUSTA	GA		08/30/2023	6.750	49,291		153,000
100126500	MEMPHIS	TN		08/30/2023	4.249	2,632		46,000
100126501	ARLINGTON	TX		08/30/2023	3.875	4,946		262,000
100126502	SAN ANTONIO	TX		08/30/2023	7.125	48,202		215,000
100126503	NORTH BABYLON	NY		08/30/2023	7.100	265,856		635,000
100126504	CLEVELAND	OH		08/30/2023	3.875	3,353		65,000
100126506	CRAWFORDSVILLE	IN		08/30/2023	7.884	48,826		105,000
100126507	MABELVALE	AR		08/30/2023	3.500	132,906		214,000
100126508	MONTGOMERY	AL		08/30/2023	9.885	53,112		98,000
100126509	BAKERSFIELD	CA		08/30/2023	7.625	19,319		222,000
100126510	WESTMINSTER	MD		08/30/2023	7.975	87,740		210,000
100126511	ROCHESTER	NY		08/30/2023	7.850	6,929		100,000
100126512	MONTGOMERY	AL		08/30/2023	8.700	37,224		48,000
100126513	NELSONVILLE	OH		08/30/2023	10.999	45,904		71,000
100126514	EL PASO	TX		08/30/2023	8.490	38,070		139,000
100126515	GREER	SC		08/30/2023	10.473	110,285		191,000
100126516	RENOVO	PA		08/30/2023	8.000	25,773		80,000

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100126517	KEARNEYSVILLE	WV		08/30/2023	8.750	66,164		239,715
100126518	BALTIMORE	MD		08/30/2023	5.640	6,400		155,000
100126519	STOKESDALE	NC		08/30/2023	6.750	87,716		178,000
100126520	BUFFALO	NY		08/30/2023	9.280	12,993		72,000
100126521	TALLAHASSAEE	FL		08/30/2023	11.540	23,406		85,000
100126522	VALLEY	AL		08/30/2023	7.840	51,295		75,000
100126523	OXFORD	FL		08/30/2023	8.497	13,490		93,900
100126524	FT LAUDERDALE	FL		08/30/2023	7.530	125,349		210,000
100126525	DANA	IL		08/30/2023	10.750	8,726		23,000
100126526	GRAYSON	KY		08/30/2023	8.990	10,743		116,000
100126527	LEAVENWORTH	KS		08/30/2023	8.880	77,912		150,000
100126530	BALTIMORE	MD		08/30/2023	8.590	39,924		90,000
100126531	WINSTON SALEM	NC		08/30/2023	10.040	10,031		191,500
100126532	KINSTON	NC		08/30/2023	12.240	18,897		32,500
100126533	N TONAWANDA	NY		08/30/2023	7.533	27,837		128,000
100126534	KNOWLESVILLE	NY		08/30/2023	11.102	28,093		92,000
100126535	TOLEDO	OH		08/30/2023	10.879	58,379		54,000
100126536	OKMULGEE	OK		08/30/2023	6.540	74,375		95,000
100126537	CARBONDALE	PA		08/30/2023	10.078	62,070		95,000
100126538	PHILADELPHIA	PA		08/30/2023	11.494	6,169		120,000
100126539	CONWAY	SC		08/30/2023	9.892	62,700		166,000
100126540	BEAUMONT	TX		08/30/2023	10.840	18,477		100,300
100126541	JONESBORO	GA		08/30/2023	9.250	22,520		230,000
100126542	FLORENCE	SC		08/30/2023	5.625	192,078		296,000
100126543	PHILADELPHIA	PA		08/30/2023	3.750	20,649		97,000
100126544	SAN DIEGO	CA		08/30/2023	5.000	144,628		630,000
100126545	GREELEY	CO		08/30/2023	8.009	14,388		259,000
100126546	AUGUSTA	GA		08/30/2023	8.480	76,912		140,000
100126547	PEORIA	IL		08/30/2023	8.000	11,558		44,000
100126548	BUFFALO	NY		08/30/2023	6.205	7,143		115,000
100126549	JACKSONVILLE	FL		08/30/2023	7.000	39,467		410,000
100126550	WINDSOR	CT		08/30/2023	4.250	160,600		299,000
100126552	BLUE ISLAND	IL		08/30/2023	4.500	80,401		162,000
100126553	DINGMANS FERRY	PA		08/30/2023	4.125	178,227		272,000
100126554	SANTEE	SC		08/30/2023	9.875	53,409		120,000
100126555	MACON	GA		08/30/2023	7.000	76,881		105,900
100126556	KANSAS CITY	MO		08/30/2023	7.000	29,806		163,000
100126557	LA PLACE	LA		08/30/2023	7.250	309,921		340,000
100126558	MONTCLAIR	NJ		08/30/2023	7.000	422,577		435,000
100126560	AMERICAN CANYON	CA		08/30/2023	7.120	601,879		879,000
100126561	BROCKTON	MA		08/30/2023	11.375	266,799		530,000
100126562	LANCASTER	CA		08/30/2023	6.000	150,535		332,000
100126563	JACKSONVILLE	FL		08/30/2023	9.100	112,419		250,000
100126564	BRIDGEPORT	NJ		08/30/2023	9.780	132,136		255,000
100126565	ARLINGTON	TX		08/30/2023	8.500	93,771		275,000
100126566	CHICAGO	IL		08/30/2023	8.130	81,714		85,000
100126567	WAUKESHA	WI		08/30/2023	6.000	156,968		269,000
100126568	COLUMBIA	SC		08/30/2023	13.375	257,004		315,000
100126569	DORCHESTER	NJ		08/30/2023	10.440	157,911		166,000
100126570	KANKAKEE	IL		08/30/2023	7.830	140,429		141,000
100126571	GRAND RAPIDS	MI		08/30/2023	6.930	159,329		318,000
100126572	EAST POINT	GA		08/30/2023	6.325	64,634		335,000
100126573	DALLAS	TX		08/30/2023	9.030	76,901		288,000
100126574	BASTROP	LA		08/30/2023	6.930	75,819		165,000
100126575	HAZEL CREST	IL		08/30/2023	10.600	81,650		86,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126576	LAKELAND	FL		08/30/2023	9.440	81,540		213,000
100126577	HOUSTON	TX		08/30/2023	8.530	187,862		224,000
100126578	LAKE WORTH	FL		08/30/2023	9.110	190,579		370,000
100126579	MORRILL	ME		08/30/2023	9.980	144,202		226,000
100126581	BALTIMORE	MD		08/30/2023	9.800	56,132		103,000
100126582	SAN MARCOS	TX		08/30/2023	12.100	73,306		268,000
100126583	COMPTON	CA		08/30/2023	8.840	41,802		480,000
100126584	CLINTON	ME		08/30/2023	9.400	42,189		68,000
100126585	GREENWELL SPRIN	LA		08/30/2023	7.000	17,204		231,000
100126586	WINDHAM	ME		08/30/2023	3.500	111,516		290,000
100126587	CONLEY	GA		08/30/2023	4.750	91,272		137,000
100126588	RIVERDALE	GA		08/30/2023	5.500	96,618		135,000
100126589	COLLEGE PARK	GA		08/30/2023	6.750	96,528		165,000
100126590	GILBERT	AZ		08/30/2023	8.205	256,937		710,000
100126591	DOUGLASVILLE	GA		08/30/2023	6.000	184,615		390,000
100126592	FULLERTON	CA		08/30/2023	5.500	409,311		1,540,000
100126593	BELLEVILLE	IL		08/30/2023	6.000	43,343		60,000
100126594	SPEEDWELL	TN		08/30/2023	2.000	14,006		186,000
100126595	RALEIGH	NC		08/30/2023	10.950	64,538		320,000
100126596	TUCSON	AZ		08/30/2023	6.000	438,408		1,149,000
100126597	MONTGOMERY	AL		08/30/2023	7.500	80,189		128,000
100126598	SOPHIA	NC		08/30/2023	9.870	39,258		180,000
100126599	HOUSTON	TX		08/30/2023	7.000	19,469		230,000
100126600	RIVERSIDE	CA		08/30/2023	10.625	44,219		470,000
100126601	BILLINGS	MO		08/30/2023	5.690	87,350		317,000
100126602	OTTAWA	KS		08/30/2023	7.000	4,385		84,000
100126603	HEBRON	CT		08/30/2023	5.000	153,990		340,000
100126604	MERILLVILLE	IN		08/30/2023	9.883	56,750		218,000
100126605	TOLEDO	OH		08/30/2023	6.150	56,470		72,000
100126606	ORMOND BEACH	FL		08/30/2023	7.908	23,076		252,000
100126607	SEBRING	FL		08/30/2023	7.588	21,017		177,000
100126608	AUGUSTA	GA		08/30/2023	11.994	21,998		80,000
100126609	DES MOINES	IA		08/30/2023	8.330	12,350		122,000
100126611	CHICAGO	IL		08/30/2023	9.560	52,853		49,000
100126612	CHICAGO	IL		08/30/2023	9.750	78,931		179,000
100126613	RAYVILLE	LA		08/30/2023	5.990	8,806		144,000
100126614	BALTIMORE	MD		08/30/2023	10.130	53,824		54,000
100126615	DETROIT	MI		08/30/2023	9.450	46,625		36,000
100126616	DETROIT	MI		08/30/2023	7.500	75,164		75,000
100126617	GRAND RAPIDS	MI		08/30/2023	6.480	52,357		200,000
100126618	MOUNT MORRIS	MI		08/30/2023	7.500	11,014		55,000
100126619	THOMPSONVIL	MI		08/30/2023	8.765	7,839		170,000
100126620	SAINT LOUIS	MO		08/30/2023	10.460	42,347		40,000
100126621	MIDDLETOWN	NY		08/30/2023	7.634	65,345		340,000
100126622	ROCHESTER	NY		08/30/2023	4.922	41,598		145,000
100126623	ROCHESTER	NY		08/30/2023	13.241	36,515		97,000
100126624	BRUNSWICK	OH		08/30/2023	8.050	61,713		185,000
100126625	HUBER HEIGHTS	OH		08/30/2023	8.330	56,776		132,000
100126626	YOUNGSTOWN	OH		08/30/2023	10.834	7,287		58,000
100126627	TULSA	OK		08/30/2023	6.280	16,573		158,000
100126628	SCRANTON	PA		08/30/2023	8.643	42,325		136,000
100126629	VERONA	PA		08/30/2023	9.250	18,355		100,000
100126630	WEST CHESTER	PA		08/30/2023	5.480	118,016		390,000
100126631	ST MATTHEWS	SC		08/30/2023	4.170	11,903		132,000
100126632	WILLIAMSTON	SC		08/30/2023	10.270	13,225		136,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126633	MADISON	TN		08/30/2023	11.750	84,411		283,000
100126634	CREWE	VA		08/30/2023	9.490	39,781		145,000
100126635	N CHESTERFLD	VA		08/30/2023	6.940	24,574		255,000
100126636	RICHMOND	VA		08/30/2023	9.250	9,747		215,000
100126637	VIRGILINA	VA		08/30/2023	12.500	3,549		65,000
100126638	GARY	IN		08/30/2023	10.515	15,796		37,993
100126639	FRANKLIN	AL		08/30/2023	9.750	27,363		75,000
100126641	DAYTON	OH		08/30/2023	12.540	22,973		104,000
100126642	ST LOUIS	MO		08/30/2023	7.000	25,857		95,000
100126643	HARTFORD	CT		08/30/2023	11.050	27,164		230,000
100126644	BYRON	GA		08/30/2023	7.000	71,936		128,000
100126645	CHICAGO	IL		08/30/2023	7.000	5,873		260,000
100126646	HILLSBORO	KY		08/30/2023	7.000	36,945		90,000
100126647	HAMMOND	LA		08/30/2023	7.910	60,483		160,000
100126648	NEWARK	OH		08/30/2023	6.750	77,010		171,900
100126649	PUEBLO	CO		08/30/2023	7.250	34,812		150,000
100126650	CLEVELAND	OH		08/30/2023	12.350	8,361		31,000
100126651	POWDER SPRINGS	GA		08/30/2023	4.625	85,921		285,000
100126653	GREENVILLE	SC		08/30/2023	9.850	36,734		204,000
100126654	CHICAGO	IL		08/30/2023	7.000	62,098		197,000
100126655	MEMPHIS	TN		08/30/2023	7.000	12,535		78,000
100126656	ROCKY MOUNT	NC		08/30/2023	11.360	24,847		40,900
100126657	SHAMOKIN	PA		08/30/2023	6.750	10,152		180,000
100126658	BRADENTON	FL		08/30/2023	5.000	52,825		320,000
100126659	DOVER	NH		08/30/2023	4.000	173,666		420,000
100126660	MOUNTAIN VIEW	CA		08/30/2023	4.250	161,496		2,500,000
100126662	RANCHO CUCAMONGA	CA		08/30/2023	3.750	342,627		675,000
100126663	COATESVILLE	PA		08/30/2023	6.000	93,291		195,000
100126664	ELLENWOOD	GA		08/30/2023	7.000	93,135		299,000
100126665	PHILADELPHIA	PA		08/30/2023	4.500	95,020		174,000
100126666	CHICAGO	IL		08/30/2023	12.760	55,397		250,000
100126667	MADISON	OH		08/30/2023	4.280	45,115		266,000
100126668	MIAMI BEACH	FL		08/30/2023	7.375	89,601		200,000
100126669	BELINGTON	WV		08/30/2023	9.090	33,861		50,000
100126670	PISCATWAY	NJ		08/30/2023	3.375	122,711		340,000
100126671	SHREVEPORT	LA		08/30/2023	4.910	36,052		64,000
100126672	IRVINGTON	NJ		08/30/2023	8.005	57,589		315,000
100126673	PHOENIX	AZ		08/30/2023	6.500	110,809		320,000
100126674	SPARTANBURG	SC		08/30/2023	7.120	5,073		130,000
100126675	ST CHARLES	IL		08/30/2023	5.750	68,285		280,000
100126676	MORTON GROVE	IL		08/30/2023	5.375	188,591		355,000
100126677	ALFORD	FL		08/30/2023	7.750	27,446		119,000
100126678	STOCKTON	CA		08/30/2023	6.500	304,861		570,000
100126679	GALLOWAY	NJ		08/30/2023	6.000	95,983		165,000
100126680	TWO RIVERS	WI		08/30/2023	8.750	74,298		117,000
100126681	BRISTOL	FL		08/30/2023	9.250	31,916		68,680
100126682	KOKOMO	IN		08/30/2023	7.000	30,727		65,000
100126683	ROYAL PALM BEACH	FL		08/30/2023	6.000	58,626		485,000
100126684	BOYTON BEACH	FL		08/30/2023	5.750	81,914		240,000
100126685	DELRAY BEACH	FL		08/30/2023	7.375	78,652		360,000
100126686	PHILAELPHIA	PA		08/30/2023	10.050	14,365		109,000
100126687	GADSDEN	SC		08/30/2023	8.840	42,284		153,000
100126688	PATTERSON	NY		08/30/2023	8.150	227,258		283,000
100126689	FORSYTH	GA		08/30/2023	6.000	68,575		95,000
100126690	PHILADELPHIA	PA		08/30/2023	6.375	11,559		161,000

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100126691	HARTSDALE	NY		08/30/2023	5.000	231,852		670,000
100126692	FORTWORTH	TX		08/30/2023	7.500	15,054		156,000
100126693	SOUTHPORT	FL		08/30/2023	11.075	50,851		148,000
100126694	CATLETTSBURG	KY		08/30/2023	7.800	58,925		85,000
100126695	MOLINO	FL		08/30/2023	7.500	70,462		206,000
100126696	HUTCHINSON	KS		08/30/2023	6.750	82,214		148,000
100126697	WOODSTOCK	GA		08/30/2023	9.990	37,758		385,000
100126699	CHICAGO HEIGHTS	IL		08/30/2023	4.875	141,614		268,000
100126700	YUKON	OK		08/30/2023	6.990	72,846		190,000
100126701	BIRMINGHAM	AL		08/30/2023	6.250	19,792		85,000
100126702	SCHERERVILLE	IN		08/30/2023	5.125	229,996		405,000
100126703	OPA LOCKA	FL		08/30/2023	4.750	87,883		412,000
100126704	SPENCERPORT	NY		08/30/2023	8.990	60,687		165,000
100126705	WEST PALM BEACH	FL		08/30/2023	6.625	130,180		430,000
100126706	SILVER SPRINGS	NV		08/30/2023	9.750	26,075		197,000
100126707	GRAND ISLAND	NE		08/30/2023	9.900	50,494		215,000
100126708	RIVERDALE	GA		08/30/2023	7.500	95,845		115,000
100126709	JACKSONVILLE	FL		08/30/2023	10.150	199,223		235,000
100126710	NORTH FORT MYERS	FL		08/30/2023	6.375	48,632		130,000
100126711	JEROME	ID		08/30/2023	12.498	8,081		179,000
100126712	OAK CREEK	WI		08/30/2023	6.000	284,354		435,000
100126713	EVANSVILLE	IN		08/30/2023	5.000	16,698		33,900
100126715	WINTER HAVEN	FL		08/30/2023	9.540	132,942		303,000
100126716	PILOT MTN	NC		08/30/2023	8.740	34,350		88,000
100126717	LAWNSIDE	NJ		08/30/2023	9.770	95,586		205,000
100126718	BALTIMORE	MD		08/30/2023	7.255	133,736		140,000
100126719	CHESTER	PA		08/30/2023	8.190	218,976		250,000
100126720	ROSEVILLE	MI		08/30/2023	8.000	33,558		148,000
100126721	VALE	NC		08/30/2023	4.500	66,066		486,305
100126722	BOWIE	MD		08/30/2023	5.000	219,837		425,000
100126723	APOPKA	FL		08/30/2023	10.390	5,172		215,000
100126724	STEWARTSTOWN	PA		08/30/2023	6.375	191,081		395,000
100126725	OLD TOWN	FL		08/30/2023	6.000	41,054		74,900
100126726	FRANKLIN	OH		08/30/2023	5.700	70,693		198,000
100126727	TEMPLE	GA		08/30/2023	6.125	103,271		349,900
100126728	PALM BAY	FL		08/30/2023	5.000	94,297		340,000
100126729	HARRISBURG	PA		08/30/2023	5.390	62,583		215,000
100126730	YORK	SC		08/30/2023	6.340	40,668		199,900
100126731	FORT WORTH	TX		08/30/2023	5.000	65,978		319,000
100126732	WESTMORELAND	TN		08/30/2023	7.500	76,956		269,900
100126733	UNION CITY	PA		08/30/2023	6.000	16,730		60,000
100126734	BELLFLOWER	CA		08/30/2023	6.990	88,331		550,000
100126735	MC CORMICK	SC		08/30/2023	6.000	17,477		126,500
100126736	PHILADELPHIA	PA		08/30/2023	6.280	75,442		175,000
100126737	DALLAS	GA		08/30/2023	6.000	63,862		289,000
100126738	SPOKANE	WA		08/30/2023	4.000	205,223		710,000
100126739	MELFA	VA		08/30/2023	5.750	133,872		365,000
100126740	SAINT STEPHEN	SC		08/30/2023	5.000	49,033		260,000
100126741	LAWRENCEVILLE	GA		08/30/2023	5.880	81,361		330,000
100126742	VICTORIA	TX		08/30/2023	4.125	50,020		338,000
100126743	BONNERS FERRY	ID		08/30/2023	5.625	129,323		545,000
100126744	GUILFORD	CT		08/30/2023	3.375	69,305		385,000
100126745	PORT HURON	MI		08/30/2023	8.285	37,288		110,000
100126746	FREDERICKSBRG	VA		08/30/2023	6.330	37,097		225,000
100126747	FILLMORE	NY		08/30/2023	7.230	53,311		69,000

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100126750	STONE MOUNTAIN	GA		08/30/2023	7.550	103,560		124,000
100126752	FULLERTON	CA		08/30/2023	2.625	324,470		590,000
100126753	HUNTINGTON	IN		08/30/2023	6.750	59,046		97,000
100126754	UPPER DARBY	PA		08/30/2023	8.990	62,038		92,000
100126755	MUNHALL	PA		08/30/2023	9.990	55,652		75,000
100126757	HESPERIA	CA		08/30/2023	4.750	182,185		310,000
100126758	BELLEVILLE	MI		08/30/2023	4.780	67,230		140,000
100126759	BELLE CENTER	OH		08/30/2023	8.210	101,671		150,000
100126760	TOLEDO	OH		08/30/2023	4.500	73,772		145,000
100126761	INDIANAPOLIS	IN		08/30/2023	7.560	48,341		75,000
100126762	MERRILLVILLE	IN		08/30/2023	4.750	126,400		182,500
100126763	MILWAUKEE	WI		08/30/2023	5.250	77,422		152,000
100126764	GROVES	TX		08/30/2023	4.820	18,319		147,250
100126765	WELDON	NC		08/30/2023	5.000	36,702		80,000
100126766	EDWARDSVILLE	IL		08/30/2023	11.250	31,400		51,000
100126767	SELMA	AL		08/30/2023	15.190	42,853		70,000
100126768	STREETSBORO	OH		08/30/2023	5.250	146,923		255,000
100126769	LAWRENCEVILLE	GA		08/30/2023	5.250	88,614		164,000
100126770	PORT ORANGE	FL		08/30/2023	5.250	25,011		195,000
100126771	MARRERO	LA		08/30/2023	7.834	59,128		120,000
100126772	FRANKLIN	OH		08/30/2023	5.125	66,668		121,000
100126774	DESOTO	TX		08/30/2023	9.750	65,116		78,000
100126775	EL PASO	TX		08/30/2023	7.250	32,660		63,500
100126776	PALMDALE	CA		08/30/2023	5.990	164,834		310,000
100126778	SOUTH WINDSOR	CT		08/30/2023	6.940	254,079		305,000
100126779	ATHOL	MA		08/30/2023	4.500	61,674		106,000
100126780	CHESTER	IL		08/30/2023	7.475	49,922		83,000
100126781	EL PASO	TX		08/30/2023	4.875	53,451		121,400
100126782	NEW ORLEANS	LA		08/30/2023	4.000	87,628		129,000
100126783	CARLSBAD	CA		08/30/2023	4.000	982,665		1,200,000
100126784	MIAMI	FL		08/30/2023	6.375	164,004		150,000
100126785	PORT ANGELES	WA		08/30/2023	4.775	128,145		210,000
100126786	TUCSON	AZ		08/30/2023	5.350	511,779		600,000
100126787	LIGONIER	IN		08/30/2023	7.250	46,558		33,000
100126788	ORLANDO	FL		08/30/2023	4.125	300,283		605,000
100126789	MIDDLETOWN	RI		08/30/2023	8.290	20,996		320,000
100126790	GARDNERVILLE	NV		08/30/2023	8.375	18,992		467,850
100126791	CHERAW	SC		08/30/2023	11.000	19,969		138,000
100126792	CRANBURY	NJ		08/30/2023	2.940	191,190		870,000
100126794	VIRGINIA BEACH	VA		08/30/2023	5.375	164,616		396,000
100126795	INMAN	SC		08/30/2023	9.504	45,314		138,000
100126796	HADDON TOWN	NJ		08/30/2023	4.250	153,751		265,000
100126797	BLOOMING PRAIRIE	MN		08/30/2023	4.000	64,765		159,000
100126798	SARATOGA SPGS	NY		08/30/2023	3.000	68,287		315,000
100126799	MENTOR ON THE LAKE	OH		08/30/2023	3.500	63,539		180,000
100126800	SANFORD	FL		08/30/2023	1.000	103,078		216,000
100126801	TRACY	CA		08/30/2023	2.000	253,728		700,000
100126802	PROVINCETOWN	MA		08/30/2023	2.000	126,468		485,000
100126804	LAUREL	MD		08/30/2023	2.000	293,768		740,000
100126805	BLUE ISLAND	IL		08/30/2023	5.250	59,939		141,000
100126806	CHICAGO	IL		08/30/2023	3.370	72,513		380,000
100126807	TAMPA	FL		08/30/2023	3.500	81,392		218,000
100126808	KENNEBUNK	ME		08/30/2023	2.000	154,563		447,000
100126809	BARTLESVILLE	OK		08/30/2023	8.000	19,318		187,000
100126810	POMONA	CA		08/30/2023	4.000	158,743		570,000

SCHEDULE B - PART 2

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126811	BANGOR	ME		08/30/2023	2.000	70,396		162,500
100126812	SAINT MARYS	WV		08/30/2023	8.000	4,338		139,900
100126813	PARKVILLE	MD		08/30/2023	4.625	17,189		185,000
100126814	NEWARK	NJ		08/30/2023	2.500	87,560		360,000
100126815	SAN DIEGO	CA		08/30/2023	2.000	258,182		1,025,000
100126816	BREWERTON	NY		08/30/2023	1.250	47,137		179,900
100126817	LEWISVILLE	NC		08/30/2023	7.875	118,345		348,000
100126818	DAPHNE	AL		08/30/2023	3.130	99,225		295,000
100126819	EVANSTON	IL		08/30/2023	3.000	33,438		330,000
100126822	LAS VEGAS	NV		08/30/2023	2.750	156,920		405,000
100126823	MIAMI	FL		08/30/2023	2.483	85,832		335,000
100126825	WESTLAND	MI		08/30/2023	1.000	9,823		145,000
100126826	HARRISVILLE	NY		08/30/2023	5.000	17,114		100,000
100126828	BIRMINGHAM	AL		08/30/2023	5.000	36,258		74,500
100126830	CHICAGO	IL		08/30/2023	6.600	91,947		310,000
100126831	COLUMBUS	OH		08/30/2023	2.000	28,952		242,000
100126832	MARYSVILLE	WA		08/30/2023	2.035	92,251		550,000
100126833	BOCA RATON	FL		08/30/2023	3.750	118,828		455,000
100126834	CLEARWATER	FL		08/30/2023	2.400	255,102		475,000
100126835	TOPEKA	KS		08/30/2023	4.375	5,592		85,000
100126836	BASTROP	LA		08/30/2023	8.000	4,784		59,000
100126837	NEW ORLEANS	LA		08/30/2023	7.000	23,495		205,000
100126838	PITTSTON	PA		08/30/2023	7.000	90,109		109,900
100126839	NEW FAIRFIELD	CT		08/30/2023	4.375	216,414		465,000
100126840	BALTIMORE	MD		08/30/2023	4.000	48,172		90,000
100126842	DUBLIN	OH		08/30/2023	7.500	151,033		255,000
100126843	WILMINGTON	DE		08/30/2023	4.000	76,898		195,000
100126844	PACIFIC	MO		08/30/2023	7.500	42,560		155,000
100126845	FREEDOM	IN		08/30/2023	5.000	51,345		155,000
100126847	LAMONT	CA		08/30/2023	11.092	61,123		137,000
100126848	LAWRENCEVILLE	GA		08/30/2023	6.625	73,405		300,000
100126849	ECORSE	MI		08/30/2023	8.875	10,549		65,000
100126850	CORDOVA	SC		08/30/2023	5.000	27,605		125,000
100126851	TOLEDO	OH		08/30/2023	7.500	5,621		11,000
100126852	PHOENIX	AZ		08/30/2023	5.000	22,133		305,000
100126853	KIMBALL	MI		08/30/2023	5.000	87,658		129,000
100126854	SELDEN	NY		08/30/2023	7.850	345,424		400,000
100126855	LOVINGSTON	VA		08/30/2023	7.190	39,141		200,000
100126856	PLEASANTVILLE	NJ		08/30/2023	6.000	62,755		160,000
100126857	RUSSELLVILLE	AR		08/30/2023	9.000	13,858		125,000
100126858	PHOENIX	AZ		08/30/2023	4.500	16,165		320,000
100126861	PHILADELPHIA	PA		08/30/2023	4.500	76,696		184,000
100126862	MERRICK	NY		08/30/2023	2.500	100,901		665,000
100126863	APOPKA	FL		08/30/2023	7.280	36,964		210,000
100126864	BEAVERTON	OR		08/30/2023	2.500	280,955		482,000
100126865	FREDERICKSBURG	VA		08/30/2023	4.000	166,570		410,000
100126867	CHICAGO	IL		08/30/2023	6.700	100,260		190,000
100126868	SICKLERVILLE	NJ		08/30/2023	5.000	101,366		220,000
100126869	CHICAGO	IL		08/30/2023	5.750	52,685		95,000
100126870	NEWMAN	CA		08/30/2023	4.999	72,454		378,000
100126871	HILLSBORO	OH		08/30/2023	8.750	51,274		145,000
100126872	BELTON	SC		08/30/2023	5.004	10,620		152,000
100126873	PADUCAH	KY		08/30/2023	7.022	4,971		80,000
100126874	TAMPA	FL		08/30/2023	4.000	162,161		445,000
100126876	HIALEAH	FL		08/30/2023	4.625	80,930		186,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126877	MIAMI	FL		08/30/2023	4.625	112,575		300,000
100126878	HIALEAH	FL		08/30/2023	4.000	230,864		505,000
100126879	MIAMI	FL		08/30/2023	4.375	109,368		210,000
100126880	MIAMI	FL		08/30/2023	4.250	183,660		400,000
100126881	MIAMI	FL		08/30/2023	3.500	159,560		330,000
100126882	MIAMI	FL		08/30/2023	3.625	121,262		356,000
100126883	MIAMI	FL		08/30/2023	3.875	190,139		504,000
100126884	LEESBURG	VA		08/30/2023	3.375	1,660		550,000
100126885	SOUTH BEND	IN		08/30/2023	6.990	24,845		123,000
100126886	HUBBARD	OH		08/30/2023	7.880	71,175		87,000
100126887	LENOIR	NC		08/30/2023	7.840	62,940		56,000
100126888	PALM BAY	FL		08/30/2023	7.375	211,833		421,000
100126889	ANDERSON	IN		08/30/2023	12.750	81,754		80,000
100126890	JAMAICA	NY		08/30/2023	5.500	443,208		775,000
100126892	KNOXVILLE	TN		08/30/2023	11.500	26,687		225,000
100126893	NATIONAL PARK	NJ		08/30/2023	6.500	150,455		185,000
100126894	LAFAYETTE	LA		08/30/2023	4.125	12,937		141,000
100126895	EAST SAINT LOUIS	IL		08/30/2023	8.000	62,831		45,000
100126896	WILMINGTON	NC		08/30/2023	5.000	2,998		183,000
100126897	BELLMAWR	NJ		08/30/2023	5.500	173,594		240,000
100126898	HOUSTON	TX		08/30/2023	9.900	214,583		435,000
100126899	FAYETTEVILLE	NC		08/30/2023	6.250	17,486		123,000
100126900	CHESAPEAKE	WV		08/30/2023	7.000	9,243		77,000
100126901	CHIPLEY	FL		08/30/2023	7.750	84,046		361,000
100126902	RUSHSYLVANIA VILLAGE	OH		08/30/2023	10.500	21,654		55,400
100126903	HIALEAH	FL		08/30/2023	8.985	11,102		170,000
100126904	CAHOKIA	IL		08/30/2023	6.825	24,748		68,000
100126905	ROCHESTER	NY		08/30/2023	6.000	20,495		50,000
100126906	MAYODAN	NC		08/30/2023	10.750	42,482		86,303
100126907	POUGHKEEPSIE	NY		08/30/2023	5.990	113,188		250,000
100126908	MABLETON	GA		08/30/2023	3.375	43,205		209,000
100126910	MORRISTON	FL		08/30/2023	4.900	38,886		105,000
100126911	ST CLAIR SHORES	MI		08/30/2023	9.327	107,473		154,000
100126912	JACKSON	OH		08/30/2023	5.250	28,624		81,000
100126913	OLD FORGE	PA		08/30/2023	7.875	76,894		135,900
100126914	ALBERTSON	NY		08/30/2023	4.990	418,141		727,000
100126915	CHESTER	MD		08/30/2023	8.000	312,662		412,000
100126916	BAKER	LA		08/30/2023	8.000	48,788		90,000
100126917	CORAM	NY		08/30/2023	6.230	277,113		459,000
100126918	CONROE	TX		08/30/2023	8.000	141,043		238,000
100126919	CHARLOTTE	NC		08/30/2023	3.500	115,098		460,000
100126920	SAN DIEGO	CA		08/30/2023	2.000	338,857		1,165,000
100126922	TAMPA	FL		08/30/2023	6.250	135,317		298,000
100126923	CHICAGO	IL		08/30/2023	1.000	88,619		210,000
100126924	VALLEJO	CA		08/30/2023	5.120	272,464		830,000
100126925	SANTA CRUZ	CA		08/30/2023	3.540	313,647		1,199,000
100126926	PADUCAH	KY		08/30/2023	7.915	76,253		115,000
100126927	LEBANON	IN		08/30/2023	11.260	83,317		395,000
100126928	SAN FRANCISCO	CA		08/30/2023	2.375	721,194		1,933,000
100126929	MONMOUTH BEACH	NJ		08/30/2023	2.000	560,683		1,150,000
100126930	HARPER WOODS	MI		08/30/2023	4.125	43,615		158,000
100126931	DELRAY BEACH	FL		08/30/2023	8.550	7,006		245,146
100126932	ERIE	PA		08/30/2023	5.170	69,563		99,000
100126933	ONTARIO	CA		08/30/2023	4.750	173,391		522,000
100126934	PALM HARBOR	FL		08/30/2023	3.500	101,257		475,000

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100126935	HEMET	CA		08/30/2023	4.750	185,786		445,000
100126936	MIAMI	FL		08/30/2023	4.000	18,638		580,000
100126937	HADLEY	PA		08/30/2023	8.230	48,880		78,000
100126938	CHAMPLAIN	NY		08/30/2023	8.942	47,467		165,000
100126939	LIVERPOOL	NY		08/30/2023	7.730	69,997		126,000
100126940	PHILADELPHIA	PA		08/30/2023	7.000	17,319		90,000
100126941	MERKEL	TX		08/30/2023	6.500	58,422		112,000
100126942	EAST SAINT LOUIS	IL		08/30/2023	8.250	90,073		41,000
100126943	BELLMAWR	NJ		08/30/2023	9.345	110,223		200,000
100126946	MONROE	MI		08/30/2023	4.750	116,732		191,000
100126947	SCHENECTADY	NY		08/30/2023	8.870	183,098		237,500
100126948	CHICAGO	IL		08/30/2023	6.750	16,246		320,000
100126949	CINTI	OH		08/30/2023	10.534	32,709		190,000
100126950	BUFORD	GA		08/30/2023	3.440	86,740		432,000
100126951	JUNEAU	AK		08/30/2023	4.010	48,012		405,000
100126952	RIVESVILLE	WV		08/30/2023	6.750	27,924		81,300
100126953	MILWAUKEE	WI		08/30/2023	11.620	106,052		125,000
100126954	MILWAUKEE	WI		08/30/2023	6.000	80,579		125,000
100126955	PLEASANT GROV	AL		08/30/2023	7.490	159,594		214,700
100126956	PALMYRA	VA		08/30/2023	5.000	56,278		223,000
100126958	ATLANTA	GA		08/30/2023	8.500	119,941		195,000
100126959	WAYNESVILLE	GA		08/30/2023	10.550	56,921		129,900
100126960	MYRTLE BEACH	SC		08/30/2023	10.650	3,646		150,000
100126961	HUNTSVILLE	AL		08/30/2023	8.990	87,533		150,000
100126962	BOYNTON BEACH	FL		08/30/2023	8.590	178,646		250,000
100126963	LAKE WALES	FL		08/30/2023	8.340	118,068		134,000
100126964	SANDY	UT		08/30/2023	8.225	100,086		540,000
100126965	SAINT LOUIS	MO		08/30/2023	7.625	47,151		70,000
100126967	GRANVILLE	NY		08/30/2023	8.000	13,465		60,000
100126968	SOUTH WEBSTER	OH		08/30/2023	8.000	10,702		30,000
100126969	TOLEDO	OH		08/30/2023	3.875	6,728		25,000
100126970	PHILADELPHIA	PA		08/30/2023	10.750	7,228		140,000
100126971	ATLANTA	GA		08/30/2023	5.000	64,212		186,000
100126972	PARKLAND	FL		08/30/2023	5.125	216,922		371,000
100126973	MIAMI	FL		08/30/2023	5.500	15,067		560,000
100126974	ROCKFORD	IL		08/30/2023	5.750	3,221		50,000
100126975	EDINA	MN		08/30/2023	5.000	85,026		539,000
100126976	MILWAUKEE	WI		08/30/2023	5.000	13,002		174,900
100126977	KATY	TX		08/30/2023	5.250	51,575		118,000
100126978	WEST PALM BEACH	FL		08/30/2023	4.625	108,667		500,000
100126979	DORCHESTER	MA		08/30/2023	5.250	156,332		440,000
100126980	CHARLESTON	WV		08/30/2023	7.875	59,867		83,000
100126981	STEVENSVILLE	MD		08/30/2023	4.750	111,115		300,000
100126983	CLIFTON	NJ		08/30/2023	5.000	313,791		430,000
100126984	SPRINGBORO	OH		08/30/2023	8.990	121,412		138,000
100126985	HAZEL CREST	IL		08/30/2023	4.500	32,355		82,000
100126986	HARTSVILLE	SC		08/30/2023	8.500	54,269		79,000
100126988	CLEVELAND	OH		08/30/2023	4.500	12,979		40,000
100126989	BALTIMORE	MD		08/30/2023	4.500	72,845		132,000
100126990	NEW ORLEANS	LA		08/30/2023	4.500	87,966		155,000
100126992	MABLETON	GA		08/30/2023	6.125	61,312		148,000
100126993	DALLAS	TX		08/30/2023	2.000	72,571		161,000
100126994	COLUMBIA	SC		08/30/2023	4.500	30,178		68,000
100126995	PLYMOUTH	NC		08/30/2023	4.500	20,641		31,000
100126996	SAINT CLOUD	FL		08/30/2023	4.625	209,691		495,000

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100126997	KEY WEST	FL		08/30/2023	5.250	598,033		925,000
100126998	WAWARSING	NY		08/30/2023	4.000	131,845		250,000
100126999	SYRACUSE	NY		08/30/2023	6.750	119,523		131,000
100127000	LINCOLNTON	GA		08/30/2023	4.000	255,258		255,000
100127001	VERNON	CT		08/30/2023	4.500	56,231		145,000
100127002	HAZLETON	PA		08/30/2023	5.718	70,596		75,000
100127003	LISBON	ME		08/30/2023	3.500	72,068		125,000
100127006	SAN JOSE	CA		08/30/2023	3.760	297,797		550,000
100127007	MILLVILLE	NJ		08/30/2023	8.870	107,412		125,000
100127008	CLINTON	TN		08/30/2023	6.000	76,013		125,000
100127009	ATLANTA	GA		08/30/2023	6.000	122,968		191,000
100127010	HOUSTON	TX		08/30/2023	3.750	58,287		215,000
100127011	ATHENS	AL		08/30/2023	3.750	76,194		135,000
100127013	TAHUYA	WA		08/30/2023	4.500	22,623		115,000
100127014	STUART	FL		08/30/2023	4.500	69,077		130,000
100127015	MOUNT VERNON	NY		08/30/2023	2.000	237,948		626,000
100127017	SPRINGFIELD	MA		08/30/2023	4.500	54,984		165,000
100127018	SAN ANTONIO	TX		08/30/2023	3.375	45,872		135,000
100127019	ALBUQUERQUE	NM		08/30/2023	4.875	66,349		240,000
100127020	GALT	CA		08/30/2023	4.875	153,989		431,550
100127022	MATTESON	IL		08/30/2023	9.375	16,671		280,000
100127023	SARASOTA	FL		08/30/2023	2.250	5,856		435,000
100127024	WOODBINE	NJ		08/30/2023	6.250	74,531		382,500
100127025	NORTH VERNON	IN		08/30/2023	8.375	53,872		122,000
100127026	DALLAS	TX		08/30/2023	5.000	32,643		160,000
100127027	LOS LUNAS	NM		08/30/2023	7.250	48,719		127,000
100127028	NIAGARA FALLS	NY		08/30/2023	2.000	88,911		240,000
100127029	HIALEAH	FL		08/30/2023	5.000	232,753		390,000
100127030	CHICAGO	IL		08/30/2023	5.000	96,120		225,000
100127031	BUTLER	PA		08/30/2023	10.950	80,845		120,000
100127032	EL PASO	TX		08/30/2023	7.615	89,388		335,000
100127033	DAYTONA BEACH	FL		08/30/2023	6.250	24,153		170,000
100127034	EAST SPARTA	OH		08/30/2023	7.450	101,772		200,000
100127035	MARBLE HILL	MO		08/30/2023	9.200	29,772		152,500
100127036	PITTSBURGH	PA		08/30/2023	5.000	90,162		190,000
100127037	GLEN BURNIE	MD		08/30/2023	6.500	221,339		380,000
100127038	ELKRIDGE	MD		08/30/2023	5.250	175,866		385,000
100127039	JACKSONVILLE	FL		08/30/2023	7.000	4,110		175,000
100127040	MILFORD	CT		08/30/2023	4.375	179,166		400,000
100127041	KNOXVILLE	TN		08/30/2023	4.750	129,317		253,000
100127042	LINCOLNVILLE	KS		08/30/2023	7.100	31,278		64,000
100127043	CHICAGO	IL		08/30/2023	8.750	61,517		170,000
100127044	MILWAUKEE	WI		08/30/2023	8.550	77,759		150,000
100127045	NEWPORT	KY		08/30/2023	5.000	12,879		127,500
100127046	PORT HURON	MI		08/30/2023	5.000	17,837		109,000
100127047	WILLIS	TX		08/30/2023	9.250	91,132		224,300
100127048	KISSIMMEE	FL		08/30/2023	6.500	12,781		265,000
100127049	SHREVEPORT	LA		08/30/2023	7.625	16,287		86,000
100127050	SAINT LOUIS	MO		08/30/2023	11.235	55,569		42,000
100127051	CENTERLINE	MI		08/30/2023	8.625	33,641		150,000
100127052	MESA	AZ		08/30/2023	7.000	24,624		340,000
100127053	GREENVILLE	NC		08/30/2023	5.000	11,690		94,900
100127055	AZTEC	NM		08/30/2023	6.260	39,078		200,000
100127056	LEBANON JCT	KY		08/30/2023	7.875	25,236		110,000
100127057	DETROIT	MI		08/30/2023	7.000	28,109		60,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127058	ILION	NY		08/30/2023	8.040	58,206		135,000
100127059	DUNN LORING	VA		08/30/2023	6.625	173,459		770,000
100127060	FALLS CHURCH	VA		08/30/2023	5.500	272,718		420,000
100127061	NAPA	CA		08/30/2023	7.125	471,462		1,210,000
100127062	BROOKLYN	NY		08/30/2023	5.125	567,468		910,000
100127063	NEW CITY	NY		08/30/2023	8.000	259,207		690,000
100127064	CINCINNATI	OH		08/30/2023	11.885	46,156		132,000
100127065	BALTIMORE	MD		08/30/2023	11.000	19,581		52,000
100127066	TOLEDO	OH		08/30/2023	7.000	3,120		33,000
100127067	KANSAS CITY	KS		08/30/2023	11.550	8,077		130,000
100127068	PHILADELPHIA	PA		08/30/2023	5.000	11,267		80,000
100127069	PORT HURON	MI		08/30/2023	8.500	67,674		225,000
100127070	PHILADELPHIA	PA		08/30/2023	9.490	22,617		115,000
100127071	DETROIT	MI		08/30/2023	6.465	38,514		45,000
100127072	PORT ARTHUR	TX		08/30/2023	12.950	7,901		86,000
100127073	NASHVILLE	TN		08/30/2023	7.800	146,108		352,800
100127074	UPPER MARLBOR	MD		08/30/2023	4.000	191,163		362,000
100127075	CLEVELAND	OH		08/30/2023	5.000	17,404		71,000
100127076	FORT LAUDERDALE	FL		08/30/2023	3.000	576,878		1,000,000
100127077	RED SPRINGS	NC		08/30/2023	15.735	12,787		46,000
100127079	GARY	IN		08/30/2023	12.005	13,150		27,283
100127080	LAS VEGAS	NV		08/30/2023	5.000	59,209		380,000
100127081	IMLER	PA		08/30/2023	7.990	39,137		135,000
100127082	POMPANO BEACH	FL		08/30/2023	7.375	22,958		250,000
100127083	DOUGLAS	GA		08/30/2023	9.250	87,643		110,000
100127084	JACKSONVILLE	NC		08/30/2023	7.990	11,838		165,000
100127085	GREENCASTLE	IN		08/30/2023	8.800	64,025		268,000
100127086	ATLANTA	GA		08/30/2023	3.625	8,631		150,000
100127087	MEMPHIS	TN		08/30/2023	5.000	10,799		70,000
100127088	NORFOLK	VA		08/30/2023	7.530	119,569		163,000
100127089	CLEVELAND	OH		08/30/2023	8.630	15,381		54,000
100127090	GRAYSON	GA		08/30/2023	7.000	367,815		635,000
100127091	CAPE CORAL	FL		08/30/2023	6.875	32,666		198,000
100127092	JACKSONVILLE	FL		08/30/2023	2.000	9,668		95,000
100127093	TULARE	CA		08/30/2023	5.000	122,807		385,000
100127094	HOFFMAN ESTATES	IL		08/30/2023	4.000	190,756		510,000
100127095	WINDSOR	VA		08/30/2023	9.890	251,485		335,000
100127096	PRAIRIEVILLE	LA		08/30/2023	10.683	87,526		126,000
100127097	STONEWOOD	WV		08/30/2023	10.140	65,801		64,418
100127098	GARY	IN		08/30/2023	13.150	40,873		69,500
100127099	EARLIMART	CA		08/30/2023	3.000	37,452		250,000
100127100	RIVERSIDE	NJ		08/30/2023	4.875	91,236		390,000
100127101	RICHMOND	VA		08/30/2023	7.000	21,462		198,000
100127102	SWEDESBORO	NJ		08/30/2023	6.300	190,414		210,000
100127104	MILFORD	PA		08/30/2023	7.725	107,151		174,000
100127105	GRAND RAPIDS	MI		08/30/2023	4.750	28,851		150,000
100127106	ARLINGTON	TX		08/30/2023	9.340	85,835		383,000
100127107	ORLANDO	FL		08/30/2023	9.990	7,974		195,000
100127108	DES MOINES	IA		08/30/2023	3.370	19,266		160,000
100127109	MIRAMAR	FL		08/30/2023	6.750	135,179		230,000
100127110	LAUDERHILL	FL		08/30/2023	5.000	21,897		150,000
100127111	UNION GROVE	WI		08/30/2023	10.920	24,525		229,000
100127112	TAMPA	FL		08/30/2023	9.690	130,625		250,000
100127113	TULSA	OK		08/30/2023	7.730	26,038		92,000
100127115	KALAMAZOO	MI		08/30/2023	13.231	31,051		63,000

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	2	3					Additional	
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100127116	DESMOINES	IA		08/30/2023	7.125	47,249		147,000
100127118	LA PINE	OR		08/30/2023	6.000	67,542		335,000
100127119	JACKSONVILLE	FL		08/30/2023	6.125	18,529		160,000
100127120	SHARPSBURG	GA		08/30/2023	7.500	146,227		325,000
100127121	RICHMOND	VA		08/30/2023	6.000	103,606		180,000
100127122	NEW CASTLE	DE		08/30/2023	5.000	64,453		325,000
100127123	N CHARLESTON	SC		08/30/2023	5.000	59,069		190,000
100127124	JOLIET	MT		08/30/2023	7.400	64,056		160,000
100127125	HOCKLEY	TX		08/30/2023	6.900	26,917		175,000
100127126	ELDRIDGE	IA		08/30/2023	5.930	28,115		240,000
100127127	JASPER	GA		08/30/2023	5.000	42,333		282,000
100127128	NASHVILLE	TN		08/30/2023	6.950	76,940		620,000
100127129	INGLEWOOD	CA		08/30/2023	7.000	170,954		1,070,000
100127130	ORLANDO	FL		08/30/2023	6.000	17,190		260,000
100127131	BIRMINGHAM	AL		08/30/2023	3.750	21,041		186,200
100127132	SAN ANTONIO	TX		08/30/2023	6.875	40,165		247,000
100127134	PHILIPSBURG	PA		08/30/2023	10.827	44,731		102,000
100127135	CLEVELAND	OH		08/30/2023	8.100	26,429		35,000
100127136	KAYSVILLE	UT		08/30/2023	3.250	15,252		795,000
100127137	OKLAHOMA CITY	OK		08/30/2023	12.090	24,933		112,000
100127138	GIDEON	MO		08/30/2023	10.400	30,913		59,500
100127140	MEMPHIS	TN		08/30/2023	5.000	16,919		65,000
100127141	BOLIVAR	TN		08/30/2023	8.740	39,354		140,000
100127142	SALEM	NJ		08/30/2023	2.250	48,171		320,000
100127143	ATLANTA	GA		08/30/2023	4.750	19,967		450,000
100127144	BAKERSFIELD	CA		08/30/2023	9.000	25,268		229,500
100127145	MIAMI	FL		08/30/2023	11.750	27,489		530,000
100127146	HARRISBURG	PA		08/30/2023	7.080	44,190		90,000
100127147	ST. LOUIS	MO		08/30/2023	7.000	58,533		79,000
100127148	SCHAUMBURG	IL		08/30/2023	4.500	181,381		300,000
100127149	HOUSTON	TX		08/30/2023	8.900	53,127		233,000
100127150	ELKHART	IN		08/30/2023	7.625	10,516		95,500
100127151	PHILADELPHIA	PA		08/30/2023	7.000	25,741		110,000
100127152	SARATOGA SPGS	NY		08/30/2023	9.000	41,823		122,000
100127153	FAYETTEVILLE	NC		08/30/2023	10.000	70,248		145,000
100127154	SOMERSET	NJ		08/30/2023	5.500	210,621		285,000
100127155	YUKON	OK		08/30/2023	13.100	94,964		160,000
100127156	PHILADELPHIA	PA		08/30/2023	10.250	11,391		92,000
100127157	WEST PALM BEACH	FL		08/30/2023	7.250	27,131		373,000
100127158	PHILADELPHIA	PA		08/30/2023	7.500	21,359		129,000
100127159	MIAMI	FL		08/30/2023	6.000	68,540		295,000
100127160	ROCKY FORD	GA		08/30/2023	10.590	19,274		120,000
100127162	JOHNSON CITY	NY		08/30/2023	3.500	27,343		134,000
100127163	HOPEWELL	VA		08/30/2023	9.050	83,783		149,000
100127164	CLEVELAND	OH		08/30/2023	10.463	42,656		135,000
100127165	ORLANDO	FL		08/30/2023	7.000	21,550		212,000
100127166	BALTIMORE	MD		08/30/2023	10.000	67,990		80,000
100127167	LOUISVILLE	KY		08/30/2023	10.980	61,823		71,000
100127168	GARY	IN		08/30/2023	11.320	23,771		65,000
100127169	ATLANTA	GA		08/30/2023	6.875	129,072		525,000
100127170	MINNEAPOLIS	MN		08/30/2023	5.500	39,462		198,000
100127171	QUEENSBURY	NY		08/30/2023	6.335	37,099		165,000
100127172	OXNARD	CA		08/30/2023	7.325	189,354		795,000
100127173	DELHI	CA		08/30/2023	6.870	52,483		375,000
100127174	FAIRBURN	GA		08/30/2023	6.875	177,669		490,000

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100127175	MIAMI	FL		08/30/2023	2.500	59,226		610,000
100127176	BROOKLYN	NY		08/30/2023	5.625	318,749		1,860,000
100127177	AVENTURA	FL		08/30/2023	5.250	264,906		1,850,000
100127178	BRADENTON	FL		08/30/2023	5.000	198,193		655,000
100127179	PORT MURRAY	NJ		08/30/2023	4.500	165,754		485,000
100127180	HIALEAH GARDENS	FL		08/30/2023	4.250	88,459		427,000
100127181	LA CANADA FLINTRIDGE	CA		08/30/2023	5.750	224,618		2,300,000
100127182	SOMERVILLE	MA		08/30/2023	6.250	22,915		685,000
100127183	DORCHESTER	MA		08/30/2023	6.875	17,534		460,000
100127184	PITTSBURGH	PA		08/30/2023	6.000	39,956		100,000
100127185	MEMPHIS	TN		08/30/2023	5.000	41,754		63,000
100127186	BRONX	NY		08/30/2023	4.000	357,460		765,000
100127187	KEY WEST	FL		08/30/2023	6.125	993,077		2,640,000
100127188	SCOTTSDALE	AZ		08/30/2023	6.500	205,160		765,000
100127189	WOODLAND HILLS	UT		08/30/2023	6.125	189,816		925,000
100127190	ROSEVILLE	CA		08/30/2023	6.125	133,449		900,000
100127191	VALRICO	FL		08/30/2023	6.125	247,628		750,000
100127192	WEST POINT	GA		08/30/2023	11.010	37,304		229,000
100127193	STPETE	FL		08/30/2023	7.640	250,902		465,000
100127194	BOLINGBROOK	IL		08/30/2023	7.715	186,962		315,000
100127195	MILWAUKEE	WI		08/30/2023	11.500	89,417		130,000
100127197	HOPE MILLS	NC		08/30/2023	8.940	42,377		145,000
100127198	BALTIMORE	MD		08/30/2023	9.418	35,766		85,000
100127200	BALTIMORE	MD		08/30/2023	9.170	58,806		45,000
100127201	SAINT PETERS	MO		08/30/2023	8.250	122,127		240,000
100127202	DECATUR	GA		08/30/2023	8.250	49,639		235,000
100127203	ELLIJAY	GA		08/30/2023	5.004	51,080		205,500
100127204	LAKE PARK	GA		08/30/2023	8.010	238,895		212,000
100127205	ELLENWOOD	GA		08/30/2023	6.996	81,740		260,000
100127209	HICKORY	NC		08/30/2023	8.440	79,877		110,000
100127210	MOUNT CARMEL	PA		08/30/2023	1.000	5,227		65,000
100127211	SAINT LOUIS	MO		08/30/2023	8.700	65,266		116,000
100127212	BETHEL	VT		08/30/2023	10.625	105,648		175,000
100127213	LOGANVILLE	GA		08/30/2023	7.630	69,440		265,000
100127214	CANADOHTA LAKE	PA		08/30/2023	6.375	7,333		50,000
100127215	TRAFFORD	AL		08/30/2023	5.000	27,758		100,000
100127216	HENDERSON	NC		08/30/2023	4.250	59,888		105,000
100127218	WAUKEGAN	IL		08/30/2023	3.000	114,321		200,000
100127219	CHICAGO	IL		08/30/2023	6.500	42,897		43,000
100127220	SHEBOYGAN	WI		08/30/2023	5.960	26,294		310,000
100127221	KALISPELL	MT		08/30/2023	4.125	37,937		250,000
100127222	WATKINSVILLE	GA		08/30/2023	3.500	239,589		925,000
100127223	PHILADELPHIA	PA		08/30/2023	3.500	25,592		80,000
100127224	CINCINNATI	OH		08/30/2023	14.350	3,977		210,000
100127225	RAYMORE	MO		08/30/2023	5.000	79,087		250,000
100127226	PORT ST LUCIE	FL		08/30/2023	4.250	126,412		483,000
100127227	BROWN DEER	WI		08/30/2023	4.500	98,128		260,000
100127228	LAUDERDALE LAKES	FL		08/30/2023	4.000	79,296		280,000
100127229	MILWAUKEE	WI		08/30/2023	3.875	38,283		87,000
100127230	TEMPE	AZ		08/30/2023	5.875	88,696		499,000
100127231	FAYETTEVILLE	NC		08/30/2023	4.875	189,290		830,000
100127232	CLIFTON	NJ		08/30/2023	3.500	285,643		460,000
100127233	MOORPARK	CA		08/30/2023	4.625	218,661		660,000
100127234	ALEXANDRIA	VA		08/30/2023	3.125	118,021		460,000
100127235	SANTA FE	NM		08/30/2023	4.250	189,663		735,000

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100127237	MARIETTA	GA		08/30/2023	10.950	51,084		335,000
100127238	SAN JOSE	CA		08/30/2023	6.375	52,322		894,000
100127239	CHELSEA	OK		08/30/2023	6.875	64,750		92,900
100127240	MAGNOLIA	TX		08/30/2023	6.500	55,282		149,000
100127242	KANSAS CITY	KS		08/30/2023	10.500	84,615		235,000
100127243	BOAZ	AL		08/30/2023	10.590	40,026		66,383
100127244	AXTON	VA		08/30/2023	7.500	53,679		75,000
100127245	LAKE CHARLES	LA		08/30/2023	9.990	45,851		61,000
100127246	ATLANTA	GA		08/30/2023	10.734	9,047		62,000
100127247	MUSKOGEE	OK		08/30/2023	9.980	27,385		55,000
100127248	LEWISTOWN	PA		08/30/2023	9.734	22,765		80,000
100127249	PLEASANT GROV	AL		08/30/2023	11.600	122,516		152,000
100127250	NEWTOWN	CT		08/30/2023	7.130	339,766		570,000
100127251	NORWICH	CT		08/30/2023	6.990	140,304		245,000
100127252	CLEARWATER	FL		08/30/2023	7.340	84,387		185,000
100127254	NAVARRE	FL		08/30/2023	7.240	40,585		250,000
100127255	OPA LOCKA	FL		08/30/2023	6.905	89,966		225,000
100127256	BELMONT	NC		08/30/2023	7.950	60,727		189,000
100127258	HIALEAH	FL		08/30/2023	8.450	36,064		162,000
100127259	CLEVELAND	OH		08/30/2023	6.500	57,796		56,500
100127260	SAGINAW	MI		08/30/2023	8.000	12,488		40,000
100127261	FINLEYVILLE	PA		08/30/2023	8.230	67,289		185,000
100127262	WEST BATH	ME		08/30/2023	10.940	198,551		320,000
100127263	OWATONNA	MN		08/30/2023	7.750	32,742		155,000
100127264	PRESCOTT	AZ		08/30/2023	2.250	9,307		472,500
100127265	BLAIR	OK		08/30/2023	8.150	59,734		120,000
100127266	ALBERTVILLE	AL		08/30/2023	10.545	133,812		270,000
100127267	ROCHESTER	PA		08/30/2023	6.990	38,124		123,670
100127268	WALKER	WV		08/30/2023	4.000	54,116		158,482
100127269	CHICAGO	IL		08/30/2023	6.850	38,496		83,000
100127270	GADSDEN	AL		08/30/2023	6.340	28,295		115,000
100127271	BIRMINGHAM	AL		08/30/2023	12.095	56,090		70,000
100127272	HAZEL CREST	IL		08/30/2023	9.150	87,960		90,000
100127273	BALDWIN	NY		08/30/2023	5.000	254,462		450,000
100127274	STONE MOUNTAIN	GA		08/30/2023	5.375	40,046		300,000
100127275	SAN ANTONIO	TX		08/30/2023	6.875	31,876		174,000
100127276	SELMA	AL		08/30/2023	6.875	56,518		110,000
100127277	DAVENPORT	IA		08/30/2023	6.500	48,740		125,000
100127278	LAKEWOOD	WA		08/30/2023	6.375	58,525		345,000
100127279	STATEN ISLAND	NY		08/30/2023	7.990	204,222		600,000
100127280	CLOVERDALE	IN		08/30/2023	6.500	42,349		90,000
100127281	SOMERSET	NJ		08/30/2023	5.750	41,598		570,900
100127282	FORT LAUDERDALE	FL		08/30/2023	6.750	16,375		135,000
100127283	ATCO	NJ		08/30/2023	4.625	72,936		129,000
100127284	EAST ORANGE	NJ		08/30/2023	4.000	185,239		449,000
100127285	SAINT PETERSBURG	FL		08/30/2023	4.625	159,084		390,000
100127286	RICHMOND	VA		08/30/2023	2.875	76,839		345,000
100127287	NEWPORT NEWS	VA		08/30/2023	2.875	57,484		120,000
100127288	CUMMING	GA		08/30/2023	4.000	304,519		700,000
100127289	BIRMINGHAM	AL		08/30/2023	2.375	135,722		330,000
100127290	LONG BRANCH	NJ		08/30/2023	6.500	109,301		400,000
100127291	LAROSE	LA		08/30/2023	5.000	17,271		270,000
100127292	SANTA MARIA	CA		08/30/2023	4.000	233,231		625,000
100127293	VIRGINIA BEACH	VA		08/30/2023	3.375	105,289		353,000
100127294	HARVEY	LA		08/30/2023	5.585	30,814		200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127295	LAWRENCEBURG	KY		08/30/2023	2.875	101,812		250,000
100127296	STOCKTON	CA		08/30/2023	2.875	50,614		280,000
100127297	BROAD BROOK	CT		08/30/2023	2.875	106,484		299,000
100127298	FALLS CHURCH	VA		08/30/2023	2.875	237,345		870,000
100127299	EAST HARTFORD	CT		08/30/2023	2.875	72,844		230,000
100127301	TYLER	TX		08/30/2023	3.875	166,609		300,000
100127303	STERLING	VA		08/30/2023	6.250	55,563		330,000
100127304	CREAM RIDGE	NJ		08/30/2023	3.625	128,264		585,000
100127305	GOODELLS	MI		08/30/2023	6.625	119,469		280,000
100127306	WHITING	NJ		08/30/2023	7.125	67,623		55,000
100127307	ALTAMONTE SPRINGS	FL		08/30/2023	4.375	92,258		180,000
100127308	RIVERBANK	CA		08/30/2023	2.875	101,829		425,000
100127310	HOUSTON	TX		08/30/2023	2.875	200,177		430,000
100127312	WILMINGTON	DE		08/30/2023	7.125	11,043		289,000
100127313	CONNERSVILLE	IN		08/30/2023	7.375	36,948		120,000
100127314	TOMS RIVER	NJ		08/30/2023	6.375	31,836		284,000
100127315	DECATUR	GA		08/30/2023	5.375	52,290		210,000
100127317	KEARNY	NJ		08/30/2023	3.125	185,036		413,000
100127318	FLORAL PARK	NY		08/30/2023	3.875	324,691		650,000
100127319	HENRYVILLE	PA		08/30/2023	6.250	112,151		370,000
100127320	DES MOINES	IA		08/30/2023	4.750	100,858		275,000
100127321	LAWRENCEVILLE	GA		08/30/2023	4.125	112,234		365,000
100127322	PHILLIPSBURG	NJ		08/30/2023	2.875	122,380		280,000
100127323	MILWAUKEE	WI		08/30/2023	3.875	78,923		145,000
100127324	ROCKY RIVER	OH		08/30/2023	2.875	156,109		475,000
100127325	KAPLAN	LA		08/30/2023	5.750	160,382		287,000
100127326	READING	PA		08/30/2023	6.750	35,072		100,000
100127327	CLARK	NJ		08/30/2023	6.500	77,918		905,000
100127329	HILLSBOROUGH	NH		08/30/2023	4.625	34,688		239,500
100127330	EVANSVILLE	IN		08/30/2023	2.875	17,027		164,900
100127331	GADSDEN	AL		08/30/2023	3.875	81,260		215,000
100127332	ORANGE PARK	FL		08/30/2023	6.875	64,222		130,000
100127333	VIRGINIA BEACH	VA		08/30/2023	8.000	55,433		230,000
100127335	BENSALEM	PA		08/30/2023	3.625	87,619		390,000
100127336	WINDSOR	CA		08/30/2023	2.875	98,432		1,250,000
100127337	NORFOLK	VA		08/30/2023	6.729	44,164		220,000
100127338	ARCHIE	MO		08/30/2023	6.216	86,704		200,000
100127339	OVIEDO	FL		08/30/2023	6.500	102,743		350,000
100127340	WELLINGTON	KS		08/30/2023	7.125	31,244		85,000
100127341	WEST NEW YORK	NJ		08/30/2023	3.500	262,088		500,000
100127342	BOONTON	NJ		08/30/2023	3.125	227,342		610,000
100127343	ORLANDO	FL		08/30/2023	6.750	109,975		297,000
100127344	EAST HAVEN	CT		08/30/2023	6.750	112,510		295,000
100127345	KENT	WA		08/30/2023	3.625	329,897		640,000
100127346	MOBILE	AL		08/30/2023	7.000	54,705		159,000
100127347	LAFAYETTE	LA		08/30/2023	6.361	43,792		173,000
100127349	MODESTO	CA		08/30/2023	10.250	96,859		485,000
100127350	GIG HARBOR	WA		08/30/2023	7.000	71,671		1,300,000
100127351	KINGWOOD	TX		08/30/2023	8.500	41,825		283,000
100127352	PONCHATOULA	LA		08/30/2023	8.500	19,248		115,000
100127353	EL PASO	TX		08/30/2023	5.750	77,180		178,000
100127354	PLEASANTVILLE	NJ		08/30/2023	4.000	78,515		180,000
100127355	BARLING	AR		08/30/2023	7.500	42,338		125,000
100127357	MIAMI	FL		08/30/2023	7.250	92,422		195,000
100127358	LA PLACE	LA		08/30/2023	3.580	88,032		179,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127359	SOMERSET	NJ		08/30/2023	2.875	44,222		350,000
100127360	FORT WORTH	TX		08/30/2023	3.000	15,696		290,000
100127361	MIAMI	FL		08/30/2023	5.250	122,034		323,000
100127362	DURANGO	CO		08/30/2023	5.125	281,229		485,000
100127363	WILLIAMSBURG	VA		08/30/2023	2.875	152,634		480,000
100127364	NEW PORT RICHEY	FL		08/30/2023	6.125	33,883		184,000
100127365	NUTLEY	NJ		08/30/2023	4.000	228,068		430,000
100127367	CANTON	GA		08/30/2023	3.375	106,637		440,000
100127368	FARMINGDALE	NY		08/30/2023	2.875	197,451		665,000
100127370	MANASSAS	VA		08/30/2023	2.875	193,538		520,000
100127371	SACRAMENTO	CA		08/30/2023	2.875	160,938		445,000
100127372	WILMINGTON	VT		08/30/2023	2.875	172,470		520,000
100127373	TRACY	CA		08/30/2023	2.875	248,837		830,000
100127374	WILMINGTON	CA		08/30/2023	2.875	346,270		950,000
100127375	PHILADELPHIA	PA		08/30/2023	2.875	233,378		454,000
100127376	MIAMI	FL		08/30/2023	2.875	111,619		230,000
100127377	OPA LOCKA	FL		08/30/2023	2.875	132,549		385,000
100127378	EAU CLAIRE	WI		08/30/2023	4.625	186,810		410,000
100127379	BALDWIN	NY		08/30/2023	2.875	272,291		635,000
100127380	AURORA	CO		08/30/2023	2.875	194,155		514,000
100127381	CASPER	WY		08/30/2023	3.990	63,610		435,000
100127382	MIDLOTHIAN	TX		08/30/2023	3.125	207,696		477,000
100127384	PARKER	CO		08/30/2023	2.875	169,122		630,000
100127385	CHESAPEAKE	VA		08/30/2023	2.875	172,624		505,000
100127386	MARIETTA	GA		08/30/2023	2.875	162,071		450,000
100127387	MYRTLE BEACH	SC		08/30/2023	7.000	89,966		260,000
100127388	CHICAGO	IL		08/30/2023	4.000	316,816		360,000
100127390	COSTA MESA	CA		08/30/2023	7.000	394,681		1,225,000
100127391	RIVER FOREST	IL		08/30/2023	6.500	126,643		250,000
100127393	RICHMOND	VA		08/30/2023	6.875	71,835		222,000
100127394	MIAMI	FL		08/30/2023	7.658	133,735		485,000
100127395	NEWPORT NEWS	VA		08/30/2023	3.500	139,953		245,000
100127397	HOUMA	LA		08/30/2023	6.700	72,642		175,000
100127398	SILVER SPRING	MD		08/30/2023	3.125	277,904		550,000
100127399	HOLBROOK	NY		08/30/2023	2.875	316,294		745,000
100127400	DALLAS	TX		08/30/2023	2.875	229,360		675,000
100127401	ALEXANDRIA	VA		08/30/2023	2.875	197,818		530,000
100127402	WOODBRIDGE	VA		08/30/2023	2.875	235,084		755,000
100127437	COLUMBUS	OH		08/30/2023	8.600	4,419		140,000
100127438	HOUSTON	TX		08/30/2023	5.000	6,524		230,000
100127439	PORTLAND	OR		08/30/2023	5.250	42,129		850,000
100127440	LONDON	OH		08/30/2023	9.490	54,596		130,000
100127444	MELBOURNE	FL		08/30/2023	8.750	30,890		733,000
100127445	LEXINGTON	NC		08/30/2023	10.250	27,444		175,000
100127446	OPP	AL		08/30/2023	10.520	3,007		91,750
100127447	ALHAMBRA	CA		08/30/2023	4.625	291,410		1,060,000
100127449	FEDERAL WAY	WA		08/30/2023	8.500	281,210		630,000
100127450	ELLENWOOD	GA		08/30/2023	6.500	5,764		225,000
100127451	HOLTVILLE	CA		08/30/2023	6.500	1		265,000
100127452	CHANDLER	AZ		08/30/2023	4.500	178,704		550,000
100127453	W JEFFERSON	NC		08/30/2023	10.999	14,339		44,000
100127454	LAMPE	MO		08/30/2023	8.990	49,450		132,000
100127456	NEW BERN	NC		08/30/2023	0.000	1,956		159,800
100127461	GAMERCO	NM		08/30/2023	9.250	225		110,000
100127462	WEST PALM BEACH	FL		08/30/2023	3.875	156,876		490,000

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100127463	FLORENCE	OR		08/30/2023	4.750	106,132		420,000
100127464	UNION CITY	CA		08/30/2023	5.840	291,029		1,457,000
100127465	CUMMING	GA		08/30/2023	7.125	97,809		464,000
100127466	HIGHLANDS	TX		08/30/2023	4.750	110,381		330,000
3310047245	BALTIMORE	MD		08/31/2023	8.288	43,362		225,000
3310047608	CHICAGO	IL		08/31/2023	8.498	11,538		335,000
3310048281	CHICAGO	IL		08/31/2023	8.939	77,220		2,100,000
3310048432	THE BRONX	NY		08/31/2023	8.596	166,617		960,000
3310049233	DARIEN	CT		08/31/2023	8.946	276,297		2,395,000
3310049368	BAY SHORE	NY		08/31/2023	8.876	76,429		415,000
3310050920	CHICAGO	IL		08/31/2023	9.156	93,889		900,000
3310050984	BEVERLY	NJ		08/31/2023	8.750	38,329		225,000
3310051083	ATLANTA	GA		08/31/2023	8.911	10,356		280,000
3310051661	NEPTUNE CITY	NJ		08/31/2023	9.156	22,275		678,000
3310052056	CHICAGO	IL		08/31/2023	9.709	38,610		550,000
3310052230	OCEAN TOWNSHIP	NJ		08/31/2023	8.316	147,015		1,685,000
3310052423	WILMINGTON	DE		08/31/2023	8.666	15,502		201,000
3310052444	MERRILLVILLE	IN		08/31/2023	8.841	6,380		226,000
3310052621	CLEVELAND	OH		08/31/2023	8.596	7,484		100,000
3310052680	BELLE PLAINE	IA		08/31/2023	7.940	11,191		95,000
3310052945	PHILADELPHIA	PA		08/31/2023	8.666	38,023		260,000
3310053075	THE BRONX	NY		08/31/2023	9.366	119,086		1,180,000
3310053247	BRIGANTINE	NJ		08/31/2023	9.100	110,535		1,200,000
3310053351	MUSKEGON	MI		08/31/2023	7.940	14,710		161,000
3310053617	BIRMINGHAM	AL		08/31/2023	8.596	44,731		450,000
3310053711	ANGOLA	NY		08/31/2023	8.946	20,091		195,000
3310053715	OXFORD	NC		08/31/2023	8.596	15,866		385,000
3310053783	WOODLAND PARK	CO		08/31/2023	8.323	70,584		1,060,000
3310053825	ST. LOUIS	MO		08/31/2023	8.841	17,938		214,000
3310053856	WOODLAND PARK	CO		08/31/2023	8.498	70,584		1,060,000
3310053957	ATLANTA	TX		08/31/2023	8.610	17,250		149,000
3310053985	DETROIT	MI		08/31/2023	8.603	12,467		135,000
3310054021	BOSSIER CITY	LA		08/31/2023	8.806	13,489		102,000
3310054027	TOWN OF TOMPKINS	NY		08/31/2023	8.876	16,253		295,000
3310054059	LOS ANGELES	CA		08/31/2023	7.940	410,306		7,100,000
3310054123	WESTBURY	NY		08/31/2023	8.638	108,609		1,800,000
3310054155	INDIANAPOLIS	IN		08/31/2023	8.876	24,705		165,000
3310054161	NEWTON	MA		08/31/2023	8.981	253,549		2,700,000
3310054164	WOODLAND PARK	CO		08/31/2023	8.498	70,584		1,090,000
3310054172	CHICAGO	IL		08/31/2023	7.940	35,926		320,000
3310054180	JERSEY CITY	NJ		08/31/2023	7.950	129,778		1,501,000
3310054279	PHILADELPHIA	PA		08/31/2023	9.114	32,387		260,000
3310054308	WILMINGTON	DE		08/31/2023	8.603	10,009		210,000
3310054346	BALTIMORE	MD		08/31/2023	8.666	11,509		153,000
3310054399	CHICAGO	IL		08/31/2023	8.876	32,653		290,000
3310054490	ST. PETERSBURG	FL		08/31/2023	8.666	38,165		700,000
3310054549	MUSKEGON	MI		08/31/2023	7.950	13,974		168,000
3310054560	CHICAGO	IL		08/31/2023	8.841	26,865		240,000
3310054706	PHILADELPHIA	PA		08/31/2023	8.148	23,285		306,000
3310054734	CONNERSVILLE	IN		08/31/2023	8.841	1,222		92,000
3310054750	PHILADELPHIA	PA		08/31/2023	8.610	26,626		200,000
3310054809	CHICAGO	IL		08/31/2023	8.323	68,807		540,000
3310054825	LIVINGSTON	NJ		08/31/2023	8.596	191,467		1,620,000
3310054872	SAN JOSE	CA		08/31/2023	8.463	165,800		3,400,000
3310054956	SAN BERNARDINO	CA		08/31/2023	8.288	66,855		2,000,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310054985	AKRON	OH		08/31/2023	8.925	13,721		100,000
3310055068	BECKLEY	WV		08/31/2023	8.673	4,610		140,000
3310055070	AUBURN	NY		08/31/2023	8.750	16,023		153,000
3310055121	CHICAGO	IL		08/31/2023	8.876	7,550		330,000
3310055123	MONTGOMERY	AL		08/31/2023	8.498	13,231		95,000
3310055172	DURHAM	NC		08/31/2023	7.950	43,808		275,000
3310055213	MIAMI	FL		08/31/2023	8.953	92,619		940,000
3310055237	EAST ORANGE	NJ		08/31/2023	8.841	34,363		645,000
3310055248	TULSA	OK		08/31/2023	8.876	20,642		135,000
3310055311	WICHITA FALLS	TX		08/31/2023	8.673	16,454		177,000
3310055315	CHICAGO	IL		08/31/2023	8.876	46,175		365,000
3310055337	CHICAGO	IL		08/31/2023	8.750	30,080		360,000
3310055515	WESTLAKE	OH		08/31/2023	8.946	99,504		1,214,000
3310055667	CHICAGO	IL		08/31/2023	8.876	18,949		150,000
3310055709	ST. PETERSBURG	FL		08/31/2023	8.666	37,719		700,000
3310055740	BROOKLYN	NY		08/31/2023	8.715	626,542		4,700,000
3310055748	QUINCY	FL		08/31/2023	8.806	7,455		173,000
3310055852	WETUMPKA	AL		08/31/2023	8.295	27,141		220,000
3310055856	GARY	IN		08/31/2023	8.610	4,497		180,000
3310055902	MARION	NC		08/31/2023	8.666	12,536		207,000
3310055911	ANCHORAGE	AK		08/31/2023	9.016	97,364		835,000
3310055916	WAINSCOTT	NY		08/31/2023	8.666	478,544		7,800,000
3310055971	WEST BABYLON	NY		08/31/2023	8.603	49,451		453,000
3310055984	DETROIT	MI		08/31/2023	8.771	9,745		280,000
3310055986	AIRMONT	NY		08/31/2023	8.876	101,871		900,000
3310056000	GASTONIA	NC		08/31/2023	8.750	29,997		315,000
3310056047	PHILIPSTOWN	NY		08/31/2023	8.666	111,761		600,000
3310056069	MOUNT PLEASANT	SC		08/31/2023	8.323	165,870		3,050,000
3310056141	GARY	IN		08/31/2023	8.841	13,487		193,000
3310056165	CHICAGO	IL		08/31/2023	8.498	16,639		200,000
3310056290	PERRIS	CA		08/31/2023	8.533	42,471		450,000
3310056324	SKANEATELES	NY		08/31/2023	8.610	330,784		1,890,000
3310056472	NEWBURGH	NY		08/31/2023	9.366	60,143		390,000
3310056475	PLANO	TX		08/31/2023	8.323	73,240		460,000
3310056545	CHESTER	PA		08/31/2023	8.596	11,880		145,000
3310056552	BALTIMORE	MD		08/31/2023	7.940	13,671		120,000
3310056580	PHILADELPHIA	PA		08/31/2023	8.603	31,316		270,000
3310056582	MORENO VALLEY	CA		08/31/2023	8.463	90,288		650,000
3310056587	EAST NORTHPORT	NY		08/31/2023	8.288	156,267		840,000
3310056598	WILMINGTON	DE		08/31/2023	8.596	33,903		410,000
3310056601	AMITYVILLE	NY		08/31/2023	8.463	68,592		520,000
3310056602	CLEVELAND	OH		08/31/2023	8.841	9,957		108,000
3310056605	AMITYVILLE	NY		08/31/2023	8.295	105,357		820,000
3310056649	FARMINGTON	NM		08/31/2023	9.366	38,016		231,000
3310056666	MIAMI BEACH	FL		08/31/2023	8.785	219,869		3,200,000
3310056668	HOUSTON	TX		08/31/2023	9.366	7,597		182,000
3310056822	LOCKPORT	NY		08/31/2023	9.366	28,779		175,000
3310056881	CHICAGO HEIGHTS	IL		08/31/2023	7.940	21,384		235,000
3310056898	PHILADELPHIA	PA		08/31/2023	8.603	21,221		250,000
3310056910	JERSEY CITY	NJ		08/31/2023	7.940	130,977		715,000
3310056929	LIVINGSTON	NJ		08/31/2023	8.316	141,075		1,540,000
3310056930	LIVINGSTON	NJ		08/31/2023	8.316	184,845		1,575,000
3310056939	PORTSMOUTH	VA		08/31/2023	7.940	24,598		273,000
3310056994	BALTIMORE	MD		08/31/2023	8.876	20,462		230,000
3310056995	DETROIT	MI		08/31/2023	8.596	12,519		100,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310057042	DETROIT	MI		08/31/2023	8.596	21,963		120,000
3310057071	LINDALE	GA		08/31/2023	8.596	4,813		235,000
3310057072	TAMPA	FL		08/31/2023	8.666	37,125		1,000,000
3310057117	EDEN	NC		08/31/2023	7.940	36,100		200,000
3310057164	BALTIMORE	MD		08/31/2023	8.288	14,909		200,000
3310057166	BALTIMORE	MD		08/31/2023	8.288	17,642		200,000
3310057185	WEST PALM BEACH	FL		08/31/2023	8.631	8,574		370,000
3310057197	PITTSBURGH	PA		08/31/2023	8.596	21,484		154,000
3310057214	HARTFORD	CT		08/31/2023	8.596	32,258		363,900
3310057216	EDEN	NC		08/31/2023	8.596	18,407		125,000
3310057282	PECOS	TX		08/31/2023	9.366	4,203		340,000
3310057290	HUNTINGTON STATION	NY		08/31/2023	8.617	86,873		570,000
3310057305	PUYALLUP	WA		08/31/2023	8.666	90,882		530,000
3310057310	ROCHESTER	NY		08/31/2023	9.016	18,711		90,000
3310057359	PHILADELPHIA	PA		08/31/2023	8.764	41,580		502,000
3310057382	DETROIT	MI		08/31/2023	8.610	14,969		168,000
3310057519	KANSAS CITY	MO		08/31/2023	9.016	7,841		140,000
3310057576	SAINT JOSEPH	MO		08/31/2023	8.302	17,820		110,000
3310057634	AZTEC	NM		08/31/2023	8.673	39,204		220,000
3310057645	DETROIT	MI		08/31/2023	8.771	12,533		190,000
3310057680	EAST ORANGE	NJ		08/31/2023	8.141	55,450		309,000
3310057715	LOS ANGELES	CA		08/31/2023	8.323	787,050		3,900,000
3310057790	TEXARKANA	TX		08/31/2023	8.771	10,818		110,000
3310057806	PHILADELPHIA	PA		08/31/2023	9.016	7,425		262,000
3310057976	AKRON	OH		08/31/2023	9.016	15,468		102,000
3310058010	LAKE CHARLES	LA		08/31/2023	9.009	61,277		490,800
3310058068	IRVINGTON	NJ		08/31/2023	8.617	79,979		425,000
3310058091	TEXARKANA	TX		08/31/2023	8.771	10,395		101,000
3310058119	DETROIT	MI		08/31/2023	9.016	14,301		202,000
3310058135	NEW HYDE PARK	NY		08/31/2023	8.463	134,051		737,000
3310058145	SUNRISE	FL		08/31/2023	8.141	121,622		695,000
3310058153	HOOKS	TX		08/31/2023	8.771	9,363		75,000
3310058171	DETROIT	MI		08/31/2023	9.051	10,900		118,000
3310058234	LOS ANGELES	CA		08/31/2023	8.323	516,691		3,500,000
3310058266	GAINESVILLE	GA		08/31/2023	8.771	45,040		260,000
3310058298	TOMS RIVER	NJ		08/31/2023	8.141	155,405		750,000
3310058350	PASADENA	MD		08/31/2023	8.141	72,851		515,000
3310058391	DOUGLASSVILLE	PA		08/31/2023	8.778	65,529		500,000
3310058404	PHILADELPHIA	PA		08/31/2023	8.610	65,349		350,000
3310058429	TAMPA	FL		08/31/2023	8.617	78,260		463,000
3310058583	WADESBORO	NC		08/31/2023	9.429	15,972		600,000
3310058610	BOWLING GREEN	FL		08/31/2023	8.617	28,784		225,000
3310058659	SCRANTON	PA		08/31/2023	8.771	11,583		188,000
3310058696	PHILADELPHIA	PA		08/31/2023	8.771	76,648		650,000
3310058840	BERNARDS	NJ		08/31/2023	8.771	141,342		750,000
3310058967	EGG HARBOR TOWNSHIP	NJ		08/31/2023	9.086	61,081		425,000
3310058983	PHILADELPHIA	PA		08/31/2023	8.771	49,837		650,000
3310059018	LINDENHURST	NY		08/31/2023	8.778	109,249		615,000
3310059138	WATERBURY	CT		08/31/2023	8.771	29,863		390,000
3310059244	PALMETTO BAY	FL		08/31/2023	8.771	245,081		1,250,000
3310059340	PEMBERTON	NJ		08/31/2023	8.323	33,947		245,000
323060185	HERRIMAN	UT		09/15/2023	9.795	251,132		1,600,000
323060345	HERRIMAN	UT		09/15/2023	9.795	271,468		1,550,000
323060379	HERRIMAN	UT		09/15/2023	9.795	240,658		1,435,000
323060931	HERRIMAN	UT		09/15/2023	9.795	251,512		1,600,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
323070140	VAIL	AZ		09/15/2023	9.545	495,950		763,000
323070208	CLE ELUM	WA		09/15/2023	9.920	1,217,660		2,200,000
323070336	SEATTLE	WA		09/15/2023	9.920	712,000		1,625,000
323070401	BAKERSFIELD	CA		09/15/2023	10.100	937,388		7,610,000
323070808	BAKERSFIELD	CA		09/15/2023	10.100	853,317		7,525,000
3310049161	CHICAGO	IL		09/15/2023	8.596	68,830		520,000
3310050404	CHESTERFIELD	NJ		09/15/2023	8.876	43,006		330,000
3310051411	JACKSONVILLE	FL		09/15/2023	8.498	463		240,000
3310051412	JACKSONVILLE	FL		09/15/2023	8.498	463		240,000
3310053178	ALBANY	NY		09/15/2023	7.940	277,695		1,484,000
3310053475	HESPERIA	CA		09/15/2023	8.666	5,940		685,000
3310053476	HESPERIA	CA		09/15/2023	8.666	5,940		635,000
3310053477	HESPERIA	CA		09/15/2023	8.666	5,940		600,000
3310054058	SILO	OK		09/15/2023	8.673	18,984		451,000
3310054319	HUNTINGTON	WV		09/15/2023	9.366	39,538		400,000
3310054322	CLOVIS	CA		09/15/2023	7.940	45,160		500,000
3310054647	CHICAGO	IL		09/15/2023	8.596	32,495		350,626
3310054935	PITTSBURGH	PA		09/15/2023	8.876	10,395		76,000
3310054953	SAINT LOUIS	MO		09/15/2023	9.086	12,251		123,000
3310055253	DAYTON	OH		09/15/2023	8.596	10,454		253,000
3310055294	PORTAGE	IN		09/15/2023	8.498	60,514		387,000
3310055307	EAST ORANGE	NJ		09/15/2023	8.876	86,338		565,000
3310055575	BELLPORT	NY		09/15/2023	8.645	57,281		490,000
3310055578	BELLPORT	NY		09/15/2023	8.610	61,547		490,000
3310056025	FRANKLIN	NY		09/15/2023	9.366	18,711		170,000
3310056492	BELLPORT	NY		09/15/2023	8.596	30,469		490,000
3310056617	PHILADELPHIA	PA		09/15/2023	8.841	45,887		345,000
3310057056	NEWARK	NJ		09/15/2023	8.771	101,574		500,000
3310057364	SMYRNA	DE		09/15/2023	8.323	36,068		515,000
3310057418	ORLAND PARK	IL		09/15/2023	8.666	57,737		400,000
3310057469	LITTLE ROCK	AR		09/15/2023	8.610	15,993		134,000
3310057578	WOODMERE	NY		09/15/2023	8.491	100,238		2,350,000
3310057625	ATLANTIC CITY	NJ		09/15/2023	9.016	20,137		97,000
3310057712	BALTIMORE	MD		09/15/2023	8.463	26,730		165,000
3310057804	OJAI	CA		09/15/2023	7.690	501,744		3,900,000
3310057882	PITTSBURGH	PA		09/15/2023	8.666	14,553		200,000
3310057911	CHICAGO	IL		09/15/2023	9.016	12,804		210,000
3310057964	SAN DIEGO	CA		09/15/2023	8.148	132,636		5,575,000
3310057972	HEMPSTEAD	NY		09/15/2023	8.141	55,539		675,000
3310058035	CHICAGO	IL		09/15/2023	8.610	15,405		325,000
3310058251	NEW FAIRFIELD	CT		09/15/2023	8.925	74,844		675,000
3310058321	AKRON	OH		09/15/2023	8.610	8,955		132,000
3310058373	PHILADELPHIA	PA		09/15/2023	8.771	9,228		190,000
3310058481	HAMMOND	IN		09/15/2023	8.666	19,847		157,000
3310058558	LONG BRANCH	NJ		09/15/2023	8.141	274,844		1,322,000
3310058577	CLEVELAND HEIGHTS	OH		09/15/2023	8.925	18,414		225,000
3310058744	INDIANAPOLIS	IN		09/15/2023	8.666	35,343		215,000
3310058760	BROOKLYN	NY		09/15/2023	8.771	231,660		1,300,000
3310058774	CHICAGO	IL		09/15/2023	9.016	43,798		290,000
3310058778	HAVERHILL	MA		09/15/2023	8.673	59,875		345,000
3310058797	MEDFORD	NY		09/15/2023	8.771	97,891		620,000
3310058811	TERRELL	TX		09/15/2023	9.016	12,176		194,000
3310058832	STATEN ISLAND	NY		09/15/2023	8.778	104,782		950,000
3310058865	BREWSTER	NY		09/15/2023	8.771	174,642		1,125,000
3310058874	WARMINSTER	PA		09/15/2023	8.141	66,825		425,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310058879	BRENTWOOD	NY		09/15/2023	8.470	114,865		650,000
3310059029	UNIONDALE	NY		09/15/2023	8.624	92,711		656,000
3310059045	CAIRO	GA		09/15/2023	8.771	23,641		178,000
3310059065	BIG SPRING	TX		09/15/2023	9.016	8,613		129,000
3310059079	COLUMBUS	GA		09/15/2023	9.359	22,557		118,000
3310059139	WATERBURY	CT		09/15/2023	8.771	25,245		390,000
3310059221	HAMILTON TOWNSHIP	NJ		09/15/2023	8.610	61,850		352,000
3310059252	CAMPBELL HALL	NY		09/15/2023	9.016	90,079		490,000
3310059289	HAGERSTOWN	MD		09/15/2023	8.771	22,869		175,000
3310059300	RUSSELLVILLE	AR		09/15/2023	9.016	2,970		163,000
3310059367	LYONS	IL		09/15/2023	8.666	27,613		400,000
3310059381	HOUSTON	TX		09/15/2023	8.148	30,264		180,000
3310059407	WELLESLEY	MA		09/15/2023	8.491	196,020		4,670,000
3310059409	ST. LOUIS	MO		09/15/2023	8.771	36,286		260,000
3310059411	ST. LOUIS	MO		09/15/2023	8.771	21,830		260,000
3310059413	FREEPORT	NY		09/15/2023	7.950	104,767		614,000
3310059533	EAST MEADOW	NY		09/15/2023	8.624	118,358		856,000
3310059566	NEWARK	NJ		09/15/2023	9.016	75,319		505,000
3310059572	BLUFFTON	SC		09/15/2023	8.610	104,990		505,000
3310059591	THOMASVILLE	NC		09/15/2023	8.771	15,593		195,000
3310059622	AKRON	OH		09/15/2023	8.617	14,850		210,000
3310059623	WETUMPKA	AL		09/15/2023	8.477	29,504		289,000
3310059662	CONCORD	NC		09/15/2023	9.016	18,934		263,000
3310059704	BEAUFORT	SC		09/15/2023	8.610	35,091		265,000
3310059768	MIAMI	FL		09/15/2023	8.925	174,923		1,200,000
3310059836	EAST HAVEN	CT		09/15/2023	8.610	42,768		400,000
3310059873	PHILADELPHIA	PA		09/15/2023	9.366	17,040		299,000
3310059992	CHICAGO	IL		09/15/2023	8.771	30,294		177,000
3310060091	SPRINGFIELD	MO		09/15/2023	8.771	35,343		210,000
3310060117	FRUITLAND PARK	FL		09/15/2023	8.771	24,978		220,000
3310060381	PATTERSON	NY		09/15/2023	8.771	60,143		430,000
4010052935	Spring Hill	FL		09/28/2023	7.950	687,035		891,000
4010055716	TRENTON	NJ		09/28/2023	7.855	383,543		500,000
4010056244	TRENTON	NJ		09/28/2023	7.907	793,260		1,200,000
4010057395	BALTIMORE	MD		09/28/2023	8.550	633,402		835,000
4010058151	Marysville	CA		09/28/2023	8.607	848,980		1,190,000
4010058238	Towson	MD		09/28/2023	8.623	1,096,945		1,434,000
4010058416	TOMS RIVER	NJ		09/28/2023	8.107	828,237		1,160,000
4010058785	MASTIC BEACH	NY		09/28/2023	8.347	1,726,574		2,090,000
4010058786	TRENTON	NJ		09/28/2023	7.813	349,176		485,000
4010059000	Lorain	OH		09/28/2023	8.888	318,228		415,000
4010059054	RIVERHEAD	NY		09/28/2023	8.330	1,325,255		1,605,000
4010060029	WATERBURY	CT		09/28/2023	7.900	1,100,657		1,500,000
323060663	PORTLAND	OR		09/29/2023	9.795	14,000		3,000,000
323070615	GOTHA	FL		09/29/2023	10.170	210,850		3,000,000
323080131	ORLANDO	FL		09/29/2023	9.670	372,000		710,000
323080175	VAIL	AZ		09/29/2023	9.795	418,057		770,000
323080615	PORTLAND	OR		09/29/2023	9.670	542,500		775,000
100127468	GILBERT	AZ		09/30/2023	7.250	368,577		488,000
100127469	GOODYEAR	AZ		09/30/2023	7.625	317,886		395,500
100127470	HOLLY SPRINGS	NC		09/30/2023	7.625	303,942		399,000
100127471	MECHANICSBURG	PA		09/30/2023	7.375	254,384		334,000
100127472	OAKLAND	CA		09/30/2023	7.625	361,416		525,000
100127473	SHIP BOTTOM	NJ		09/30/2023	7.375	676,797		920,000
100127474	PORTLAND	OR		09/30/2023	7.000	685,574		920,000

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100127475	DALLAS	TX		09/30/2023	7.250	547,492		735,000
100127476	MURPHY	NC		09/30/2023	6.999	312,722		415,000
100127477	SAVANNAH	GA		09/30/2023	7.500	244,955		310,000
100127478	CLIFFSIDE PARK	NJ		09/30/2023	7.375	537,920		710,000
100127479	WEST GROVE	PA		09/30/2023	6.999	272,136		361,000
100127480	ELIZABETH	NJ		09/30/2023	7.125	432,059		620,000
100127481	AUSTIN	TX		09/30/2023	7.625	328,300		416,000
100127482	HAWTHORNE	CA		09/30/2023	7.125	970,923		1,435,000
100127483	PROVIDENCE	RI		09/30/2023	6.999	400,688		535,000
100127484	PIGEON FORGE	TN		09/30/2023	7.500	726,567		915,000
100127485	FAIR OAKS	CA		09/30/2023	7.625	535,330		750,000
100127486	CHICAGO	IL		09/30/2023	7.625	421,075		580,000
100127487	STOCKTON	CA		09/30/2023	7.500	383,758		539,000
100127488	ESCONDIDO	CA		09/30/2023	6.624	398,965		650,000
100127489	FRANKLIN	TN		09/30/2023	6.999	286,348		380,000
100127490	OGDEN	UT		09/30/2023	7.625	338,899		425,000
100127491	CRYSTAL BEACH	TX		09/30/2023	7.624	352,520		440,000
100127492	WALDORF	MD		09/30/2023	7.625	288,360		392,000
100127493	ATLANTA	GA		09/30/2023	7.625	238,707		300,500
100127494	ATLANTA	GA		09/30/2023	6.950	233,125		311,000
100127495	DURHAM	NC		09/30/2023	5.999	236,436		352,000
100127496	SAN DIEGO	CA		09/30/2023	5.375	475,634		807,400
100127497	NORTH MYRTLE BEACH	SC		09/30/2023	7.624	287,661		385,000
100127498	NASHVILLE	TN		09/30/2023	7.375	491,730		680,000
100127499	ROSWELL	GA		09/30/2023	6.375	299,071		440,000
100127500	RIVERSIDE	CA		09/30/2023	5.875	446,742		625,000
100127501	CAROLINA BEACH	NC		09/30/2023	7.000	490,922		650,000
100127502	CAROLINA BEACH	NC		09/30/2023	7.375	372,285		500,000
100127503	VIENNA	VA		09/30/2023	6.125	636,790		928,500
100127504	HOUSTON	TX		09/30/2023	7.625	244,747		304,000
100127505	LANHAM	MD		09/30/2023	7.500	350,912		460,000
100127506	CANYON LAKE	TX		09/30/2023	6.499	510,179		690,000
100127507	ST SIMONS ISLAND	GA		09/30/2023	7.625	271,500		361,000
100127508	LADSON	SC		09/30/2023	7.625	304,180		415,000
100127509	CHARLESTON	SC		09/30/2023	6.990	413,996		585,000
100127510	FOX LAKE	IL		09/30/2023	7.500	240,963		318,000
100127511	WILMINGTON	NC		09/30/2023	7.625	392,615		488,000
100127512	GUN BARREL CITY	TX		09/30/2023	7.625	581,770		810,000
100127513	GRAND JUNCTION	CO		09/30/2023	7.625	280,642		360,000
100127514	DEERFIELD BEACH	FL		09/30/2023	7.625	479,193		632,000
100127515	AUSTIN	TX		09/30/2023	7.375	416,150		555,000
100127516	RICHMOND	VA		09/30/2023	7.375	381,353		515,000
100127517	PORT SAINT JOE	FL		09/30/2023	7.500	292,285		385,000
100127518	SAHUARITA	AZ		09/30/2023	7.625	381,481		510,000
100127519	LONG BEACH	CA		09/30/2023	7.625	1,064,915		1,450,000
100127520	DAWSONVILLE	GA		09/30/2023	6.624	651,412		875,000
100127521	AUBREY	TX		09/30/2023	7.625	294,442		390,000
100127522	CRESCENT CITY	CA		09/30/2023	7.625	379,724		525,000
100127523	CRESCENT CITY	CA		09/30/2023	7.625	393,995		550,000
100127524	BLOOMINGDALE	GA		09/30/2023	5.500	229,361		327,000
100127525	INDIAN LAND	SC		09/30/2023	7.250	474,091		625,000
100127526	WILMINGTON	DE		09/30/2023	7.500	249,894		330,000
100127527	GILBERT	AZ		09/30/2023	6.990	231,848		309,000
100127528	COLORADO SPRINGS	CO		09/30/2023	4.990	347,200		480,000
100127529	SAN MARCOS	TX		09/30/2023	5.500	226,356		365,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127530	PHILADELPHIA	PA		09/30/2023	6.500	550,449		745,000
100127531	DAVENPORT	FL		09/30/2023	6.000	222,736		305,000
100127532	MURFREESBORO	TN		09/30/2023	5.500	297,077		420,000
100127533	FORT WORTH	TX		09/30/2023	5.750	245,598		346,000
100127534	NEW BRAUNFELS	TX		09/30/2023	5.500	219,156		345,000
100127535	MONROE	NY		09/30/2023	6.750	362,993		490,000
100127536	LEHI	UT		09/30/2023	6.500	402,852		548,000
100127537	ROSHARON	TX		09/30/2023	5.500	213,509		290,000
100127538	WINDSOR MILL	MD		09/30/2023	7.500	267,489		350,000
100127539	KATY	TX		09/30/2023	7.000	294,803		390,000
100127540	NEWARK	NJ		09/30/2023	7.375	472,268		630,000
100127541	PASADENA	CA		09/30/2023	7.500	1,239,190		1,800,000
100127542	SILOAM SPRINGS	AR		09/30/2023	6.375	366,484		510,000
100127543	BRENTWOOD	CA		09/30/2023	7.125	843,090		1,200,000
100127544	VOLCANO	HI		09/30/2023	6.250	296,514		500,000
100127545	ANTIOCH	TN		09/30/2023	6.500	255,064		395,900
100127546	FRESNO	CA		09/30/2023	5.625	284,873		430,000
100127547	COOPERSBURG	PA		09/30/2023	5.375	296,515		420,000
100127548	VICTORIA	TX		09/30/2023	7.499	319,139		400,000
100127549	BAKERSFIELD	CA		09/30/2023	7.499	321,282		420,000
100127550	ALEXANDRIA	VA		09/30/2023	7.625	408,594		537,000
100127551	FRESNO	CA		09/30/2023	6.125	340,894		470,000
100127552	ORLANDO	FL		09/30/2023	7.375	304,392		400,000
100127553	BRASELTON	GA		09/30/2023	5.875	257,756		385,000
100127554	MONTGOMERY	TX		09/30/2023	6.125	268,348		395,000
100127555	GRETNA	LA		09/30/2023	7.625	254,763		357,000
100127556	TULARE	CA		09/30/2023	7.375	257,406		378,000
100127557	WINTER GARDEN	FL		09/30/2023	6.125	409,532		560,000
100127558	GLENDALE	AZ		09/30/2023	7.125	313,305		415,000
100127559	LAS VEGAS	NV		09/30/2023	7.125	455,932		610,000
100127560	HERRIMAN	UT		09/30/2023	7.625	507,364		665,000
100127561	ANTIOCH	CA		09/30/2023	7.499	376,577		502,000
100127562	ZEBULON	NC		09/30/2023	6.500	223,882		327,000
100127563	BRYANT	AR		09/30/2023	7.500	287,973		380,000
100127564	SACRAMENTO	CA		09/30/2023	7.500	320,297		433,000
100127565	LEANDER	TX		09/30/2023	7.625	597,270		780,000
100127566	JACKSONVILLE	FL		09/30/2023	7.500	240,991		395,000
100127567	LEHI	UT		09/30/2023	6.499	347,905		506,000
100127568	KYLE	TX		09/30/2023	4.990	349,258		575,000
100127569	RICHMOND	VA		09/30/2023	7.125	292,509		405,000
100127570	SUPERIOR	CO		09/30/2023	6.875	490,481		653,000
100127571	SACRAMENTO	CA		09/30/2023	7.625	384,848		505,000
100127572	MINNEAPOLIS	MN		09/30/2023	6.624	519,737		700,000
100127573	PINELLAS PARK	FL		09/30/2023	6.250	261,433		340,000
100127574	COOPERSBURG	PA		09/30/2023	5.375	294,263		419,000
100127575	VERO BEACH	FL		09/30/2023	6.625	248,949		355,000
100127576	PFLUGERVILLE	TX		09/30/2023	7.625	372,168		470,000
100127577	MIAMI	FL		09/30/2023	7.625	382,414		550,000
100127578	LAS VEGAS	NV		09/30/2023	7.500	281,652		380,000
100127579	SPRINGFIELD	OR		09/30/2023	7.300	315,607		450,000
100127580	WHITE BEAR TOWNSHIP	MN		09/30/2023	7.375	259,585		370,000
100127581	LANCASTER	CA		09/30/2023	7.625	362,009		450,000
100127582	SALEM	OR		09/30/2023	7.625	417,728		528,000
100127583	JACKSONVILLE	FL		09/30/2023	7.500	314,330		425,000
100127584	MESQUITE	TX		09/30/2023	7.625	234,117		295,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127585	NEW CASTLE	CO		09/30/2023	6.875	603,753		860,000
100127586	CEDAR CITY	UT		09/30/2023	6.875	239,456		319,000
100127587	RALEIGH	NC		09/30/2023	7.375	246,783		327,000
100127588	LAWRENCEVILLE	GA		09/30/2023	7.625	248,064		370,000
100127589	IRVING	TX		09/30/2023	6.125	437,729		710,000
100127590	ROCKLEDGE	FL		09/30/2023	7.500	296,136		392,000
100127591	ROSELLE	NJ		09/30/2023	6.875	306,114		415,000
100127592	BRASELTON	GA		09/30/2023	5.250	256,923		376,000
100127593	SPARKS	NV		09/30/2023	5.125	368,036		525,000
100127594	ANTELOPE	CA		09/30/2023	5.990	394,510		638,000
100127595	HEBER CITY	UT		09/30/2023	5.500	405,121		556,000
100127596	SAN ANTONIO	TX		09/30/2023	6.990	314,224		420,000
100127597	OLIVEHURST	CA		09/30/2023	7.500	322,859		425,000
100127598	ROSHARON	TX		09/30/2023	7.500	339,270		430,000
100127599	GARNER	NC		09/30/2023	7.375	248,327		310,000
100127600	VALDEZ	NM		09/30/2023	7.625	368,066		470,000
100127601	HEBER CITY	UT		09/30/2023	7.250	365,624		570,000
100127602	TUCSON	AZ		09/30/2023	7.500	246,985		308,000
100127603	HERRIMAN	UT		09/30/2023	7.000	417,852		537,000
100127604	KEAAU	HI		09/30/2023	7.625	344,967		445,000
100127605	PFLUGERVILLE	TX		09/30/2023	7.625	427,070		585,000
100127606	DETROIT	MI		09/30/2023	7.625	283,902		355,000
100127607	SAN ANGELO	TX		09/30/2023	7.375	283,493		367,000
100127608	POUGHKEEPSIE	NY		09/30/2023	6.750	296,057		430,000
100127609	INDIANAPOLIS	IN		09/30/2023	7.625	373,366		490,000
100127610	LOS ANGELES	CA		09/30/2023	7.000	845,109		1,125,000
100127611	GWYNN	VA		09/30/2023	7.125	494,062		657,000
100127612	DENVER	CO		09/30/2023	7.625	410,921		542,000
100127613	RALEIGH	NC		09/30/2023	7.500	305,967		408,000
100127614	GREELEY	CO		09/30/2023	7.625	296,024		395,000
100127615	JAMAICA BEACH	TX		09/30/2023	7.625	302,085		405,000
100127616	RALEIGH	NC		09/30/2023	7.500	281,097		355,000
100127617	OCEAN CITY	MD		09/30/2023	7.250	293,929		418,000
100127618	ATHOL	ID		09/30/2023	7.500	359,489		478,000
100127619	ORLANDO	FL		09/30/2023	7.375	483,199		650,000
100127620	UNITY	NH		09/30/2023	7.375	298,632		410,000
100127621	LAUREL	MD		09/30/2023	6.375	226,586		307,000
100127622	GEORGETOWN	TX		09/30/2023	7.625	343,606		440,000
100127623	MARYSVILLE	WA		09/30/2023	6.625	525,267		705,000
100127624	DELRAY BEACH	FL		09/30/2023	7.625	285,603		400,000
100127625	MADISON	AL		09/30/2023	5.375	227,637		345,000
100127626	PHOENIX	AZ		09/30/2023	6.990	330,454		438,700
100127627	MODESTO	CA		09/30/2023	6.875	314,706		444,500
100127628	SACRAMENTO	CA		09/30/2023	7.125	348,862		539,000
100127629	CLIFTON	NJ		09/30/2023	7.375	595,590		865,000
100127630	CONVERSE	TX		09/30/2023	7.625	289,846		383,000
100127631	WEST DES MOINES	IA		09/30/2023	6.750	232,291		324,000
100127632	MIAMI	FL		09/30/2023	7.500	477,741		730,000
100127633	SAN TAN VALLEY	AZ		09/30/2023	7.625	271,901		356,000
100127634	LANDISVILLE	NJ		09/30/2023	7.625	296,980		390,000
100127635	DENVER	CO		09/30/2023	7.375	483,070		660,000
100127636	NORTH LAS VEGAS	NV		09/30/2023	7.250	319,436		405,000
100127637	MEMPHIS	TN		09/30/2023	7.625	319,284		430,000
100127638	EUGENE	OR		09/30/2023	7.500	465,213		615,000
100127639	EAST RUTHERFORD	NJ		09/30/2023	6.990	423,105		610,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127640	LA MIRADA	CA		09/30/2023	7.500	738,983		995,000
100127641	PHOENIX	AZ		09/30/2023	7.499	396,586		520,000
100127642	EDGEWATER	MD		09/30/2023	6.624	267,445		361,000
100127643	SPRING	TX		09/30/2023	7.250	226,634		286,000
100127644	SAINT GEORGE	UT		09/30/2023	6.490	228,582		331,000
100127645	SAINT PAUL	MN		09/30/2023	9.124	229,984		280,000
100127646	VERO BEACH	FL		09/30/2023	10.249	646,254		846,000
100127647	ENGLEWOOD	FL		09/30/2023	7.999	406,192		500,000
100127648	BOCA RATON	FL		09/30/2023	8.874	1,381,942		1,950,000
100127649	HUDSON	NY		09/30/2023	8.499	258,278		395,000
100127650	UPPER DARBY	PA		09/30/2023	10.490	124,200		157,000
100127651	ANNA MARIA	FL		09/30/2023	8.874	3,099,061		5,900,000
100127652	SAINT AUGUSTINE	FL		09/30/2023	8.624	366,311		462,000
100127653	MIAMI	FL		09/30/2023	8.970	683,017		895,000
100127654	OCALA	FL		09/30/2023	8.749	137,589		211,000
100127655	LA CANADA FLINTRIDGE	CA		09/30/2023	7.499	607,737		3,525,000
100127656	WEST PALM BEACH	FL		09/30/2023	7.999	381,489		473,500
100127657	HOLLY SPRINGS	NC		09/30/2023	8.249	410,534		886,000
100127658	WEST PALM BEACH	FL		09/30/2023	8.999	380,336		500,000
100127659	LINDEN	NJ		09/30/2023	8.874	108,003		210,000
100127660	NEW ROCHELLE	NY		09/30/2023	8.874	777,393		980,000
100127661	WOBURN	MA		09/30/2023	8.999	448,461		550,000
100127662	LOCH ARBOUR	NJ		09/30/2023	7.874	2,863,932		3,765,000
100127663	SAG HARBOR	NY		09/30/2023	9.249	784,623		1,575,000
100127664	NICEVILLE	FL		09/30/2023	7.874	176,556		277,000
100127665	STATEN ISLAND	NY		09/30/2023	7.999	418,093		536,000
100127666	ORANGE BEACH	AL		09/30/2023	7.999	571,469		800,000
100127667	PATERSON	NJ		09/30/2023	9.124	393,711		555,000
100127668	MYRTLE BEACH	SC		09/30/2023	8.999	159,918		293,000
100127669	GOOSE CREEK	SC		09/30/2023	10.374	257,793		315,000
100127670	BOYNTON BEACH	FL		09/30/2023	8.374	450,661		560,000
100127671	WORTH	IL		09/30/2023	7.999	354,946		492,000
100127672	DENISON	TX		09/30/2023	7.625	1,316,900		3,200,000
100127673	NORTH CHARLESTON	SC		09/30/2023	7.874	151,699		195,000
100127674	BAKERSFIELD	CA		09/30/2023	8.374	578,271		758,000
100127675	O FALLON	IL		09/30/2023	8.249	158,740		219,000
100127676	SARASOTA	FL		09/30/2023	8.999	946,610		1,225,000
100127677	MASTIC	NY		09/30/2023	9.624	307,986		405,000
100127678	EDWARDS	CO		09/30/2023	7.999	2,241,338		3,200,000
100127679	ACWORTH	GA		09/30/2023	8.624	449,853		550,000
100127680	FREEHOLD	NJ		09/30/2023	7.625	444,400		550,000
100127681	PLANO	TX		09/30/2023	8.249	722,670		892,000
100127682	PARRISH	FL		09/30/2023	8.124	304,269		523,000
100127683	LOGANVILLE	GA		09/30/2023	8.999	313,538		385,000
100127684	BOCA RATON	FL		09/30/2023	7.874	382,545		686,000
100127685	ORLANDO	FL		09/30/2023	8.124	554,837		651,000
100127686	MODESTO	CA		09/30/2023	9.624	504,704		610,000
100127687	MIAMI	FL		09/30/2023	8.249	409,943		505,000
100127688	MISSION VIEJO	CA		09/30/2023	7.499	818,473		1,310,000
100127689	LEWISVILLE	TX		09/30/2023	8.124	504,918		630,000
100127690	EVERETT	WA		09/30/2023	8.999	525,169		670,000
100127691	TRACY	CA		09/30/2023	7.874	505,865		625,000
100127692	LAS VEGAS	NV		09/30/2023	8.249	289,461		365,000
100127693	PANAMA CITY BEACH	FL		09/30/2023	7.374	213,823		269,000
100127694	LAS VEGAS	NV		09/30/2023	8.499	102,626		160,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127695	GILBERT	AZ		09/30/2023	7.624	444,611		720,000
100127696	NORTH TUSTIN	CA		09/30/2023	8.374	2,076,566		3,850,000
100127697	SYKESVILLE	MD		09/30/2023	9.624	538,957		660,000
100127698	BRIDGEPORT	CT		09/30/2023	8.124	256,977		455,000
100127699	VERO BEACH	FL		09/30/2023	8.124	1,604,336		1,970,000
100127700	PRESCOTT	AZ		09/30/2023	8.124	465,151		670,000
100127701	HILLIARD	OH		09/30/2023	8.624	561,898		682,000
100127702	MIAMI	FL		09/30/2023	9.249	1,166,165		1,505,000
100127703	PERRYSBURG	OH		09/30/2023	8.999	693,058		885,000
100127704	MANHATTAN BEACH	CA		09/30/2023	7.750	3,522,750		5,000,000
100127705	BALTIMORE	MD		09/30/2023	8.874	190,250		255,000
100127706	SAN BERNARDINO	CA		09/30/2023	8.500	354,425		440,000
100127707	DAVENPORT	FL		09/30/2023	8.124	269,359		370,000
100127708	EFFORT	PA		09/30/2023	7.999	425,807		545,000
100127709	CANTON	GA		09/30/2023	8.999	346,030		430,000
100127710	TOMS RIVER	NJ		09/30/2023	8.124	308,511		380,000
100127711	FULSHEAR	TX		09/30/2023	7.124	232,970		297,000
100127712	ROGERS	AR		09/30/2023	8.749	237,637		293,000
100127713	DEER PARK	TX		09/30/2023	9.490	309,259		392,000
100127714	ROSELLE	NJ		09/30/2023	8.874	358,128		445,000
100127715	SHELTON	CT		09/30/2023	7.999	377,928		470,000
100127716	SUNRISE	FL		09/30/2023	8.749	521,371		576,000
100127717	LAWRENCEVILLE	GA		09/30/2023	8.999	230,674		304,000
100127718	LOS ANGELES	CA		09/30/2023	7.250	1,884,700		2,900,000
100127719	PHILADELPHIA	PA		09/30/2023	10.999	128,835		180,000
100127720	HOWELL	NJ		09/30/2023	9.999	442,814		545,000
100127721	EASTON	PA		09/30/2023	9.999	363,699		445,000
100127926	OAK RIDGE	TN		09/30/2023	7.500	286,275		327,500
100127927	BARTLETT	TN		09/30/2023	7.500	248,465		322,000
100127928	LOUISVILLE	KY		09/30/2023	7.500	103,850		145,000
100127929	KANSAS CITY	KS		09/30/2023	6.500	114,687		187,000
100127930	CLARKSVILLE	TN		09/30/2023	7.000	149,453		190,000
100127931	MANASSAS	VA		09/30/2023	7.500	258,604		310,000
100127932	ANTIOCH	TN		09/30/2023	7.500	347,536		400,000
100127933	LEXINGTON	KY		09/30/2023	7.000	135,455		169,000
100127934	ANTIOCH	TN		09/30/2023	7.000	250,045		315,000
100127935	SEVERN	MD		09/30/2023	7.000	345,657		425,000
100127936	CLARKSVILLE	TN		09/30/2023	6.750	204,182		269,000
100127937	WALDORF	MD		09/30/2023	5.875	175,784		395,000
100127938	SPRINGFIELD	TN		09/30/2023	6.750	318,521		425,000
100127939	COLUMBIA	TN		09/30/2023	5.875	323,015		620,000
100127940	ASHLAND	MA		09/30/2023	6.625	469,407		708,000
100127941	HENDERSONVILLE	TN		09/30/2023	6.125	121,226		299,000
100127942	MORRISTOWN	TN		09/30/2023	8.250	143,456		190,000
100127943	GOODLETTSVILLE	TN		09/30/2023	7.250	216,760		325,000
100127944	JEFFERSONTOWN	KY		09/30/2023	8.750	288,697		368,000
100127945	MURFREESBORO	TN		09/30/2023	6.000	199,721		385,000
100127946	NASHVILLE	TN		09/30/2023	7.000	265,461		340,000
100127947	ANTIOCH	TN		09/30/2023	5.875	156,461		342,000
100127948	SMYRNA	TN		09/30/2023	7.500	271,052		326,000
100127949	HERMITAGE	TN		09/30/2023	6.750	208,426		292,000
100127950	FORT WAYNE	IN		09/30/2023	7.000	155,207		194,000
100127951	MURFREESBORO	TN		09/30/2023	8.125	376,270		721,000
100127952	ANTIOCH	TN		09/30/2023	6.375	65,347		311,000
100127953	MOUNT JULIET	TN		09/30/2023	6.750	325,478		435,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127954	WILLIAMSBURG	VA		09/30/2023	7.000	290,989		356,500
100127955	BALTIMORE	MD		09/30/2023	6.500	176,818		242,000
100127956	LAMPASAS	TX		09/30/2023	8.500	198,662		230,000
100127957	CLARKSVILLE	TN		09/30/2023	6.750	182,775		240,000
100127958	MESA	AZ		09/30/2023	8.000	335,911		409,000
100127959	LA VERGNE	TN		09/30/2023	6.000	174,801		350,000
100127960	COCONUT CREEK	FL		09/30/2023	7.000	482,288		705,000
100127961	PORTLAND	TN		09/30/2023	7.500	163,659		205,000
100127962	SPRINGFIELD	TN		09/30/2023	7.500	248,328		295,000
100127963	SMYRNA	TN		09/30/2023	6.500	273,749		368,000
100127964	HERMITAGE	TN		09/30/2023	7.000	247,824		340,000
100127965	UNIONVILLE	TN		09/30/2023	5.875	178,205		428,000
100127966	GALLATIN	TN		09/30/2023	7.000	308,401		396,000
100127967	SPRINGFIELD	TN		09/30/2023	6.500	225,049		300,000
100127968	INDIANAPOLIS	IN		09/30/2023	8.500	167,502		185,000
100127969	GALLATIN	TN		09/30/2023	7.750	237,953		285,000
100127970	SMYRNA	TN		09/30/2023	6.750	438,421		580,000
100127971	JEFFERSONVILLE	IN		09/30/2023	6.125	120,023		235,000
100127972	MURFREESBORO	TN		09/30/2023	7.500	435,185		515,000
100127973	MEMPHIS	TN		09/30/2023	6.500	199,915		271,000
100127974	ANTIOCH	TN		09/30/2023	6.375	312,529		510,000
100127975	GOODLETTSVILLE	TN		09/30/2023	7.000	302,604		375,000
100127976	WINSTON	GA		09/30/2023	8.500	262,189		295,000
100127977	ANTIOCH	TN		09/30/2023	7.000	359,447		425,000
100127978	BURNSVILLE	MN		09/30/2023	7.500	231,686		309,000
100127979	GREENBRIER	TN		09/30/2023	7.500	167,191		193,500
100127980	ANTIOCH	TN		09/30/2023	7.500	210,860		274,000
100127981	EVANSVILLE	IN		09/30/2023	7.000	105,892		131,500
100127982	DURHAM	NC		09/30/2023	8.500	307,600		365,000
100127983	CLARKSVILLE	TN		09/30/2023	7.500	323,986		370,000
100127984	ANTIOCH	TN		09/30/2023	7.000	308,757		382,000
100127985	SHELBYVILLE	TN		09/30/2023	6.500	162,345		216,000
100127986	LAS VEGAS	NV		09/30/2023	6.750	266,419		360,000
100127987	HIXSON	TN		09/30/2023	7.250	226,054		364,000
100127988	LEXINGTON	KY		09/30/2023	8.500	194,968		238,000
100127989	ANTIOCH	TN		09/30/2023	6.750	271,678		360,000
100127990	NASHVILLE	TN		09/30/2023	7.500	324,269		375,000
100127991	PORTLAND	TN		09/30/2023	7.000	212,919		290,000
100127992	ANTIOCH	TN		09/30/2023	7.000	325,086		400,000
100127993	SILVER SPRING	MD		09/30/2023	6.750	485,250		675,000
100127994	COLUMBIA	TN		09/30/2023	7.000	151,160		185,000
100127995	ARLINGTON	MA		09/30/2023	5.875	473,388		950,000
100127996	CORDOVA	TN		09/30/2023	7.500	195,929		232,000
100127997	COLORADO SPRINGS	CO		09/30/2023	8.000	354,338		425,000
100127998	MURFREESBORO	TN		09/30/2023	7.000	468,426		583,000
100127999	LEBANON	TN		09/30/2023	6.750	485,684		638,000
100128000	KENT	WA		09/30/2023	6.500	368,880		510,000
100128001	MANOR	TX		09/30/2023	8.000	241,484		300,000
100128002	SPRINGFIELD	TN		09/30/2023	6.500	195,043		265,000
100128003	MURFREESBORO	TN		09/30/2023	6.125	279,677		575,000
100128004	FREDERICKSBURG	VA		09/30/2023	6.125	189,245		310,000
100128005	MEMPHIS	TN		09/30/2023	7.500	124,315		162,500
100128006	MARLBOROUGH	MA		09/30/2023	6.750	596,620		790,000
100128007	SHELBYVILLE	TN		09/30/2023	6.500	221,056		300,000
100128008	PELHAM	AL		09/30/2023	6.500	119,115		220,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128009	APPLE VALLEY	CA		09/30/2023	6.500	286,828		385,000
100128010	SEQUATCHIE	TN		09/30/2023	6.000	216,082		376,000
100128011	KNOXVILLE	TN		09/30/2023	7.000	138,344		192,500
100128012	OAK RIDGE	TN		09/30/2023	6.500	120,057		160,000
100128013	ROANOKE	VA		09/30/2023	6.750	138,545		183,000
100128014	MEMPHIS	TN		09/30/2023	6.750	121,256		165,000
100128015	CLARKSVILLE	TN		09/30/2023	7.500	275,150		314,000
100128016	CLARKSVILLE	TN		09/30/2023	7.000	250,715		314,000
100128017	MOUNT AIRY	MD		09/30/2023	7.500	330,681		395,000
100128018	THOMPSONS STATION	TN		09/30/2023	8.000	244,388		403,000
100128019	LOUISVILLE	KY		09/30/2023	7.000	150,018		187,000
100128020	LA VERGNE	TN		09/30/2023	7.500	445,325		510,000
100128021	CHAPMANSBORO	TN		09/30/2023	7.500	294,326		340,000
100128022	ACCOKEEK	MD		09/30/2023	6.500	246,606		375,000
100128023	GOODLETTSVILLE	TN		09/30/2023	7.500	412,161		480,000
100128024	CINCINNATI	OH		09/30/2023	8.500	170,919		200,000
100128025	LEMOORE	CA		09/30/2023	7.000	196,790		330,000
100128026	PORTLAND	TN		09/30/2023	6.750	200,291		265,000
100128027	NASHVILLE	TN		09/30/2023	6.750	185,397		260,000
100128028	CINCINNATI	OH		09/30/2023	6.125	80,619		160,000
100128029	ANTIOCH	TN		09/30/2023	6.125	180,200		347,500
100128030	INDIANAPOLIS	IN		09/30/2023	7.000	200,043		250,000
100128031	ANTIOCH	TN		09/30/2023	6.750	279,474		375,000
100128032	ANTIOCH	TN		09/30/2023	6.375	169,978		300,000
100128033	KNOXVILLE	TN		09/30/2023	7.000	248,772		310,000
100128034	MONTGOMERY	AL		09/30/2023	6.750	113,250		155,000
100128035	STEUBEN	ME		09/30/2023	8.500	170,772		195,000
100128036	ZEBULON	NC		09/30/2023	6.750	195,644		258,000
100128037	WOODBRIDGE	VA		09/30/2023	7.500	389,008		446,000
100128038	FAIRDALE	KY		09/30/2023	7.000	122,349		150,000
100128039	NASHVILLE	TN		09/30/2023	7.000	255,313		320,000
100128040	NASHVILLE	TN		09/30/2023	7.000	283,745		360,000
100128041	SMYRNA	TN		09/30/2023	7.500	301,866		345,000
100128042	MC MINNVILLE	TN		09/30/2023	6.750	206,063		295,000
100128043	SPRINGFIELD	TN		09/30/2023	6.750	131,290		240,000
100128044	BALTIMORE	MD		09/30/2023	7.000	274,591		340,000
100128045	MEMPHIS	TN		09/30/2023	6.500	97,184		130,000
100128046	LA VERGNE	TN		09/30/2023	8.000	326,688		390,000
100128047	HYATTSVILLE	MD		09/30/2023	6.500	203,724		290,000
100128048	NASHVILLE	TN		09/30/2023	7.000	264,844		349,000
100128049	LA VERGNE	TN		09/30/2023	7.500	287,443		335,000
100128050	INDIANAPOLIS	IN		09/30/2023	8.500	157,576		175,000
100128051	COLUMBIA	TN		09/30/2023	7.000	204,926		255,000
100128052	SPRINGFIELD	TN		09/30/2023	7.000	222,923		275,000
100128053	CLARKSVILLE	TN		09/30/2023	7.000	251,769		310,000
100128054	LA VERGNE	TN		09/30/2023	5.875	72,063		300,000
100128055	CLARKSVILLE	TN		09/30/2023	6.500	98,722		390,000
100128056	MEMPHIS	TN		09/30/2023	8.500	135,042		151,500
100128057	SOUTHBRIDGE	MA		09/30/2023	6.375	262,986		410,000
100128058	PORTLAND	TN		09/30/2023	8.125	316,885		600,000
100128059	EVANSVILLE	IN		09/30/2023	7.750	88,252		110,000
100128060	SMYRNA	TN		09/30/2023	6.250	219,637		324,000
100128061	SPRINGFIELD	TN		09/30/2023	7.500	328,614		375,000
100128062	FRESNO	CA		09/30/2023	6.500	175,424		235,000
100128063	LA VERGNE	TN		09/30/2023	7.500	306,265		350,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128064	MURFREESBORO	TN		09/30/2023	6.250	345,486		520,000
100128065	ANTIOCH	TN		09/30/2023	7.500	325,414		375,000
100128066	CLAYTON	NC		09/30/2023	7.750	251,537		321,000
100128067	ANTIOCH	TN		09/30/2023	6.500	191,523		260,000
100128068	MADISON	TN		09/30/2023	5.875	33,054		354,000
100128069	SHELBYVILLE	TN		09/30/2023	7.000	145,403		180,000
100128070	BELL BUCKLE	TN		09/30/2023	7.500	159,346		180,000
100128071	SPRING HILL	TN		09/30/2023	7.000	236,381		315,000
100128072	LA VERGNE	TN		09/30/2023	5.875	142,238		415,000
100128073	LOUISVILLE	KY		09/30/2023	7.500	136,350		163,000
100128074	MC MINNVILLE	TN		09/30/2023	5.875	73,803		183,000
100128075	HOPKINS	SC		09/30/2023	7.000	211,582		269,000
100128076	CLEVELAND	TN		09/30/2023	7.500	259,681		297,000
100128077	FRANKLIN	KY		09/30/2023	7.000	202,956		250,000
100128078	BOWIE	MD		09/30/2023	6.750	289,362		380,000
100128079	MURFREESBORO	TN		09/30/2023	6.750	412,990		551,000
100128080	BEALETON	VA		09/30/2023	7.000	348,959		430,000
100128081	UXBRIDGE	MA		09/30/2023	8.500	409,300		463,000
100128082	MEMPHIS	TN		09/30/2023	6.500	78,369		104,500
100128083	SHELBYVILLE	KY		09/30/2023	7.500	186,200		250,000
100128084	CAMPOBELLO	SC		09/30/2023	6.375	261,061		423,000
100128085	SANTA ANA	CA		09/30/2023	6.375	263,034		435,000
100128086	MOUNT JULIET	TN		09/30/2023	5.875	232,425		542,500
100128087	SEVIERVILLE	TN		09/30/2023	8.750	177,669		226,000
100128088	COLUMBIA	TN		09/30/2023	7.000	239,918		306,000
100128089	ANTIOCH	TN		09/30/2023	5.625	89,467		345,000
100128090	GOODLETTSVILLE	TN		09/30/2023	6.750	360,111		477,000
100128091	NASHVILLE	TN		09/30/2023	7.000	144,250		178,000
100128092	PORTLAND	TN		09/30/2023	6.500	224,661		310,000
100128093	WHITE HOUSE	TN		09/30/2023	6.750	295,509		395,000
100128094	SMYRNA	TN		09/30/2023	6.500	240,802		340,000
100128095	MEMPHIS	TN		09/30/2023	6.500	116,340		160,000
100128096	LOUISVILLE	KY		09/30/2023	7.000	195,776		248,500
100128097	ANTIOCH	TN		09/30/2023	6.500	305,201		422,500
100128098	BOWLING GREEN	KY		09/30/2023	7.000	244,261		300,000
100128099	CINCINNATI	OH		09/30/2023	6.375	80,317		127,000
100128100	HOUSTON	TX		09/30/2023	6.000	151,266		265,000
100128101	LOUISVILLE	KY		09/30/2023	7.000	152,360		191,000
100128102	WEST CHESTER	OH		09/30/2023	8.375	175,028		281,000
100128103	MURFREESBORO	TN		09/30/2023	7.000	329,494		405,000
100128104	ANTIOCH	TN		09/30/2023	7.000	280,669		350,000
100128105	PETERSBURG	TN		09/30/2023	6.750	249,826		350,000
100128106	MARIETTA	PA		09/30/2023	8.500	180,628		225,000
100128107	ANTIOCH	TN		09/30/2023	6.125	133,027		268,000
100128108	CINCINNATI	OH		09/30/2023	8.500	190,512		225,000
100128109	NASHVILLE	TN		09/30/2023	7.000	291,251		375,000
100128110	SPRINGFIELD	TN		09/30/2023	7.500	249,400		285,000
100128111	MADISON	TN		09/30/2023	6.125	61,211		185,000
100128112	WOODBURY	TN		09/30/2023	6.750	168,182		240,000
100128113	SPRING HILL	TN		09/30/2023	6.750	273,058		375,000
100128114	SPRINGFIELD	VA		09/30/2023	6.125	440,123		725,000
100128115	CLARKSVILLE	TN		09/30/2023	7.500	320,090		380,000
100128116	CLARKSVILLE	TN		09/30/2023	6.750	206,251		273,000
100128117	SMYRNA	TN		09/30/2023	7.250	290,992		425,000
100128118	NASHVILLE	TN		09/30/2023	6.125	159,832		315,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128119	FLORENCE	KY		09/30/2023	7.000	239,784		295,000
100128120	HOUSTON	TX		09/30/2023	6.750	133,584		177,000
100128121	PLEASANT VIEW	TN		09/30/2023	7.500	349,297		400,000
100128122	ALABASTER	AL		09/30/2023	7.500	249,084		320,000
100128123	HERMITAGE	TN		09/30/2023	7.500	294,609		395,000
100128124	DRACUT	MA		09/30/2023	7.000	401,270		498,000
100128125	ROSSVILLE	GA		09/30/2023	6.750	194,329		256,500
100128126	WALDORF	MD		09/30/2023	7.000	265,803		340,000
100128127	LEWISBURG	TN		09/30/2023	7.750	288,775		355,000
100128128	LOUISVILLE	KY		09/30/2023	7.500	93,257		106,200
100128129	ELKO NEW MARKET	MN		09/30/2023	7.000	527,260		650,000
100128130	VIEW PARK	CA		09/30/2023	9.625	1,496,643		1,700,000
100128131	CORONA	CA		09/30/2023	10.500	946,860		1,025,000
100128132	MULBERRY	FL		09/30/2023	8.125	429,135		525,000
100128133	BASS LAKE	CA		09/30/2023	8.250	674,292		830,000
100128135	APACHE JUNCTION	AZ		09/30/2023	8.875	597,141		740,000
100128136	CONYERS	GA		09/30/2023	10.375	458,763		501,000
100128137	MANVEL	TX		09/30/2023	9.875	440,391		527,000
100128138	RICHMOND	VA		09/30/2023	8.875	191,219		281,000
100128139	MARSHALL	VA		09/30/2023	7.250	638,138		840,000
100128140	PARKLAND	FL		09/30/2023	9.375	3,769,105		5,250,000
100128141	APOPKA	FL		09/30/2023	10.250	382,002		420,000
100128143	ALLENTOWN	PA		09/30/2023	9.000	484,200		600,000
100128144	BALTIMORE	MD		09/30/2023	11.250	122,160		184,000
100128145	LAVALLETTE	NJ		09/30/2023	7.490	486,047		615,000
100128146	OCEAN CITY	NJ		09/30/2023	7.500	531,994		725,000
100128147	COOLIDGE	AZ		09/30/2023	7.000	234,716		316,500
100128148	KILL DEVIL HILLS	NC		09/30/2023	7.625	302,950		420,000
100128149	PUYALLUP	WA		09/30/2023	7.375	387,228		530,000
100128150	WINTER HAVEN	FL		09/30/2023	6.000	252,344		338,000
100128151	PEMBROKE PINES	FL		09/30/2023	7.625	300,122		400,000
100128152	FORT WORTH	TX		09/30/2023	7.625	342,120		465,000
100128153	PHILADELPHIA	PA		09/30/2023	7.125	705,169		1,025,000
100128154	LEWES	DE		09/30/2023	6.500	324,418		450,000
100128155	LAWRENCEVILLE	GA		09/30/2023	5.875	406,259		555,000
100128156	WEST WILDWOOD	NJ		09/30/2023	7.625	290,261		415,000
100128157	OCALA	FL		09/30/2023	6.999	240,209		313,000
100128158	NAPLES	FL		09/30/2023	7.500	564,500		750,000
100128159	DAVENPORT	FL		09/30/2023	7.490	721,255		958,000
100128160	GULF SHORES	AL		09/30/2023	5.750	363,521		518,000
100128161	ATLANTA	GA		09/30/2023	6.875	248,918		345,000
100128162	CAPE MAY	NJ		09/30/2023	7.625	274,194		407,000
100128163	HAINES CITY	FL		09/30/2023	7.250	260,424		362,000
100128164	PALMETTO	FL		09/30/2023	7.625	370,268		508,000
100128165	VINELAND	NJ		09/30/2023	7.500	258,952		350,000
100128166	AUSTIN	TX		09/30/2023	7.490	297,332		415,000
100128167	MYRTLE BEACH	SC		09/30/2023	6.125	224,672		331,000
100128168	NOVI	MI		09/30/2023	7.125	244,514		327,000
100128169	RED LODGE	MT		09/30/2023	6.875	542,021		964,000
100128170	LITTLE EGG HARBOR TWP	NJ		09/30/2023	7.375	311,589		420,000
100128171	MISSOURI CITY	TX		09/30/2023	7.000	295,797		465,000
100128172	WILMINGTON	VT		09/30/2023	7.375	434,750		670,000
100128173	RICHARDSON	TX		09/30/2023	7.250	286,083		439,000
100128174	JOSHUA TREE	CA		09/30/2023	6.875	377,669		510,000
100128175	SEVIERVILLE	TN		09/30/2023	7.625	348,341		415,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128176	CHARLOTTE	NC		09/30/2023	7.624	263,101		313,000
100128177	PALM SPRINGS	CA		09/30/2023	7.375	304,496		380,000
100128178	MERIDIAN	ID		09/30/2023	6.375	267,135		400,000
100128179	MCKINNEY	TX		09/30/2023	6.000	216,138		326,000
100128180	KISSIMMEE	FL		09/30/2023	7.500	568,232		690,000
100128181	FLAGSTAFF	AZ		09/30/2023	7.625	522,338		600,000
100128182	CALABASH	NC		09/30/2023	7.500	320,097		390,000
100128183	N TOPSAIL BEACH	NC		09/30/2023	7.625	576,331		694,000
100128184	FORESTVILLE	CA		09/30/2023	7.500	276,256		330,000
100128185	SHELTON	WA		09/30/2023	7.375	372,610		445,000
100128186	ODESSA	FL		09/30/2023	7.625	529,437		637,000
100128187	MILFORD	DE		09/30/2023	7.125	498,578		620,000
100128188	BRISTOL	TN		09/30/2023	6.990	573,451		680,000
100128189	NAPLES	FL		09/30/2023	7.625	342,983		410,000
100128190	RENO	NV		09/30/2023	7.625	350,460		425,000
100128191	BLAIRSVILLE	GA		09/30/2023	7.500	226,280		255,000
100128192	ELIZABETH CITY	NC		09/30/2023	7.500	262,224		300,000
100128193	VIRGINIA BEACH	VA		09/30/2023	7.625	491,352		555,000
100128194	PENSACOLA	FL		09/30/2023	5.625	246,218		300,000
100128195	HENDERSON	NV		09/30/2023	6.125	333,863		400,000
100128196	LURAY	VA		09/30/2023	7.375	251,270		285,000
100128197	PLATTSBURG	MO		09/30/2023	7.625	236,254		265,000
100128198	BAYVILLE	NJ		09/30/2023	7.625	437,080		495,000
100128199	ROANOKE RAPIDS	NC		09/30/2023	6.990	243,987		300,000
100128200	MENAHGA	MN		09/30/2023	7.625	334,684		379,000
100128201	SLATYFORK	WV		09/30/2023	7.499	230,740		275,000
100128202	NOVATO	CA		09/30/2023	7.125	678,844		1,080,000
100128203	BUNNELL	FL		09/30/2023	5.750	239,252		377,000
100128204	JACKSONVILLE	FL		09/30/2023	5.990	299,820		360,000
100128205	WACO	TX		09/30/2023	6.950	295,923		425,000
100128206	SUWANEE	GA		09/30/2023	6.990	268,085		387,000
100128207	COLUMBIA	MD		09/30/2023	7.125	282,439		430,000
100128208	FLAGSTAFF	AZ		09/30/2023	7.500	400,982		655,000
100128209	HENDERSON	NV		09/30/2023	7.125	357,272		570,000
100128210	COLLEGE STATION	TX		09/30/2023	6.750	373,788		563,000
100128211	WESLEY CHAPEL	FL		09/30/2023	7.500	343,399		392,000
100128212	ARGYLE	TX		09/30/2023	7.625	269,505		380,000
100128213	LITTLE RIVER	SC		09/30/2023	7.625	339,845		452,500
100128214	BRIGANTINE	NJ		09/30/2023	7.625	366,519		545,000
100128215	BELLINGHAM	WA		09/30/2023	7.375	371,276		540,000
100128216	WESLEY CHAPEL	FL		09/30/2023	6.625	427,899		690,000
100128217	VERO BEACH	FL		09/30/2023	5.250	242,944		360,000
100128218	KISSIMMEE	FL		09/30/2023	8.875	317,569		405,000
100128219	RED BANK	NJ		09/30/2023	7.750	285,628		475,000
100128220	GARLAND	TX		09/30/2023	7.625	202,614		305,000
100128221	AMERICAN CANYON	CA		09/30/2023	7.125	249,278		720,000
100128222	LOS ANGELES	CA		09/30/2023	9.125	828,346		1,050,000
100128223	HOUSTON	TX		09/30/2023	8.750	739,601		921,000
100128224	LAS CRUCES	NM		09/30/2023	9.625	588,023		656,000
100128225	BARTONSVILLE	PA		09/30/2023	9.625	307,907		420,000
100128226	MORENO VALLEY	CA		09/30/2023	7.375	375,874		572,000
100128227	FORT LAUDERDALE	FL		09/30/2023	7.999	338,692		410,000
100128228	SANFORD	MI		09/30/2023	8.125	245,398		334,000
100128229	FORT LAUDERDALE	FL		09/30/2023	7.999	339,102		410,000
100128230	OXFORD	MA		09/30/2023	9.750	292,873		338,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128231	FORT LAUDERDALE	FL		09/30/2023	7.999	337,771		410,000
100128232	MEMPHIS	TN		09/30/2023	7.999	167,438		255,000
100128233	PARKLAND	FL		09/30/2023	7.875	872,937		1,225,000
100128234	LAS VEGAS	NV		09/30/2023	7.875	246,529		435,000
100128235	ELKTON	MD		09/30/2023	9.999	271,974		340,000
100128236	GALVESTON	TX		09/30/2023	8.499	540,478		665,000
100128237	BISHOP	CA		09/30/2023	8.125	402,463		600,000
100128238	MICANOPY	FL		09/30/2023	7.875	240,038		345,000
100128239	MIAMI	FL		09/30/2023	8.999	707,815		965,000
100128241	PHILADELPHIA	PA		09/30/2023	8.999	164,217		266,000
100128242	CLERMONT	FL		09/30/2023	8.750	220,716		300,000
100128243	KEYSTONE HEIGHTS	FL		09/30/2023	8.375	156,838		215,000
100128246	HARRISONBURG	VA		09/30/2023	8.750	219,172		278,000
100128247	KANSAS CITY	MO		09/30/2023	8.499	149,809		199,000
100128248	APPLE VALLEY	CA		09/30/2023	9.750	399,164		485,000
100128249	JACKSONVILLE	FL		09/30/2023	8.625	158,154		200,000
100128250	HOLLYWOOD	FL		09/30/2023	8.250	374,398		483,000
100128251	BAKERSFIELD	CA		09/30/2023	10.999	228,079		265,000
100128252	KATY	TX		09/30/2023	9.125	279,132		306,000
100128253	LAKE ELSINORE	CA		09/30/2023	8.999	422,507		480,000
100128254	MIDLAND	TX		09/30/2023	7.499	490,642		780,000
100128255	COLUMBUS	OH		09/30/2023	8.375	205,006		258,000
100128256	SAN JACINTO	CA		09/30/2023	7.999	153,773		266,000
100128257	NAPA	CA		09/30/2023	8.999	1,464,688		1,800,000
100128258	PENNSVILLE	NJ		09/30/2023	8.999	176,027		228,000
100128259	MIAMI	FL		09/30/2023	8.499	110,494		260,000
100128260	SPOKANE	WA		09/30/2023	7.750	179,124		295,000
100128261	SAN ANTONIO	TX		09/30/2023	6.750	266,530		331,000
100128262	FORT LAUDERDALE	FL		09/30/2023	8.750	929,719		1,275,000
100128263	RIALTO	CA		09/30/2023	9.499	442,849		696,000
100128264	KALISPELL	MT		09/30/2023	7.499	394,305		493,000
100128265	SPOKANE	WA		09/30/2023	7.250	569,017		785,000
100128266	BROOKFIELD	CT		09/30/2023	7.625	463,365		585,000
100128267	ROYSE CITY	TX		09/30/2023	8.499	369,136		450,000
100128268	STOCKTON	CA		09/30/2023	8.750	515,259		610,000
100128269	COLORADO SPRINGS	CO		09/30/2023	8.250	197,212		380,000
100128270	METHUEN	MA		09/30/2023	8.499	309,370		402,000
100128271	NORFOLK	VA		09/30/2023	9.125	187,168		222,000
100128272	MERIDEN	CT		09/30/2023	8.999	143,541		207,000
100128273	DALLAS	TX		09/30/2023	8.750	170,202		237,000
100128274	PALM SPRINGS	CA		09/30/2023	10.375	1,399,818		1,550,000
100128276	BORON	CA		09/30/2023	8.625	170,754		221,000
100128277	LOS ANGELES	CA		09/30/2023	8.250	532,265		685,000
100128278	SOUTH SALT LAKE CITY	UT		09/30/2023	7.625	259,879		395,000
100128279	COLORADO SPRINGS	CO		09/30/2023	7.875	279,601		420,000
100128280	HIGHLAND	CA		09/30/2023	8.625	641,864		750,000
100128281	PHOENIX	AZ		09/30/2023	7.875	568,480		705,000
100128282	PORTER RANCH	CA		09/30/2023	8.375	1,288,882		1,625,000
100128283	LA PUENTE	CA		09/30/2023	9.625	769,771		860,000
100128284	LOS ANGELES	CA		09/30/2023	8.250	454,492		610,000
100128286	MIAMI	FL		09/30/2023	8.999	433,467		473,000
100128287	CAROLINA BEACH	NC		09/30/2023	8.375	331,384		439,000
100128288	SOUTH PASADENA	CA		09/30/2023	8.499	220,309		1,350,000
100128289	GARDEN GROVE	CA		09/30/2023	8.499	1,095,157		1,350,000
100128290	BALTIMORE	MD		09/30/2023	10.625	205,244		237,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128291	REISTERSTOWN	MD		09/30/2023	9.625	320,612		425,000
100128292	ODESSA	FL		09/30/2023	8.875	456,028		560,000
100128293	DENTON	TX		09/30/2023	7.625	224,777		292,000
100128294	FALLBROOK	CA		09/30/2023	7.625	593,057		850,000
100128295	PASADENA	TX		09/30/2023	8.875	138,136		170,000
100128296	BIG BEAR CITY	CA		09/30/2023	7.499	580,550		1,130,000
100128297	BROKEN BOW	OK		09/30/2023	8.750	151,584		201,500
100128298	PHILADELPHIA	PA		09/30/2023	8.375	212,432		310,000
100128299	LAKE OZARK	MO		09/30/2023	7.999	219,940		267,000
100128300	TWENTYNINE PALMS	CA		09/30/2023	7.625	191,368		270,000
100128301	MIRAMAR BEACH	FL		09/30/2023	8.125	274,854		350,000
100128302	WOODBRIDGE	VA		09/30/2023	7.750	331,658		465,000
100128303	WOODBRIDGE	VA		09/30/2023	7.750	364,285		510,000
100128304	BALTIMORE	MD		09/30/2023	10.250	259,621		310,000
100128305	WOODBRIDGE	VA		09/30/2023	7.750	205,093		305,000
100128306	BONITA	CA		09/30/2023	7.499	765,937		1,170,000
100128307	LEXINGTON	KY		09/30/2023	10.499	260,911		295,000
100128308	LA MESA	CA		09/30/2023	7.499	677,428		975,000
100128309	CHINO	CA		09/30/2023	7.250	850,500		1,210,000
100128310	VISALIA	CA		09/30/2023	8.499	502,323		725,000
100128311	WOODWARD	OK		09/30/2023	6.999	190,422		255,000
100128312	RICHMOND	VA		09/30/2023	7.999	183,338		250,000
100128313	PUEBLO	CO		09/30/2023	7.250	188,934		258,000
100128316	ENCINITAS	CA		09/30/2023	8.499	1,578,356		1,975,000
100128317	JONESBORO	GA		09/30/2023	7.999	172,406		240,000
100128318	STAFFORD	VA		09/30/2023	7.999	609,842		750,000
100128319	GAITHERSBURG	MD		09/30/2023	9.375	351,257		435,000
100128320	RIVERDALE	MD		09/30/2023	10.125	339,306		390,000
100128321	BALTIMORE	MD		09/30/2023	10.375	173,013		200,000
100128322	BALTIMORE	MD		09/30/2023	8.375	466,192		670,000
100128323	HOUSTON	TX		09/30/2023	8.875	246,975		335,000
100128324	HILTON HEAD ISLAND	SC		09/30/2023	9.125	182,212		210,000
100128325	FRANKLIN	WI		09/30/2023	8.999	310,350		380,000
100128326	CHANDLER	AZ		09/30/2023	8.750	379,698		489,000
100128327	REISTERSTOWN	MD		09/30/2023	8.750	231,042		304,000
100128329	PANAMA CITY	FL		09/30/2023	8.999	1,532,709		2,000,000
100128330	LAS VEGAS	NV		09/30/2023	8.499	159,664		212,000
100128331	CAPITOL HEIGHTS	MD		09/30/2023	7.875	199,631		308,000
100128333	RALEIGH	NC		09/30/2023	8.625	378,761		472,000
100128334	LAS VEGAS	NV		09/30/2023	7.125	271,175		385,000
100128336	ORLANDO	FL		09/30/2023	8.999	345,417		410,000
100128337	SAN JACINTO	CA		09/30/2023	7.999	419,644		511,000
100128338	HAGERSTOWN	MD		09/30/2023	8.999	271,951		330,000
100128339	KANSAS CITY	KS		09/30/2023	8.750	149,876		190,000
100128340	FORT WASHINGTON	MD		09/30/2023	9.999	295,029		395,000
100128341	SPRING HILL	FL		09/30/2023	8.999	182,400		247,000
100128342	SAVANNAH	GA		09/30/2023	7.999	264,984		335,000
100128343	VIRGINIA BEACH	VA		09/30/2023	7.499	294,816		540,000
100128344	NASHVILLE	TN		09/30/2023	8.750	425,105		550,000
100128345	MIAMI	FL		09/30/2023	8.999	390,223		430,000
100128346	LORAIN	OH		09/30/2023	9.875	105,542		155,000
100128347	LOS ANGELES	CA		09/30/2023	8.375	862,468		1,700,000
100128348	ATLANTA	GA		09/30/2023	6.999	243,001		350,000
100128349	DECATUR	GA		09/30/2023	6.999	221,994		320,000
100128350	LOS ANGELES	CA		09/30/2023	8.375	487,160		635,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128352	ATLANTA	GA		09/30/2023	6.999	264,174		380,000
100128353	ATLANTA	GA		09/30/2023	6.999	241,355		347,000
100128354	ATLANTA	GA		09/30/2023	6.999	290,167		428,000
100128355	ATLANTA	GA		09/30/2023	6.999	211,084		304,000
100128356	FRISCO	TX		09/30/2023	8.625	1,112,780		1,666,000
100128357	COOPER CITY	FL		09/30/2023	7.499	1,020,978		1,300,000
100128358	HARLINGEN	TX		09/30/2023	8.750	196,365		320,000
100128361	STONE MOUNTAIN	GA		09/30/2023	7.375	225,370		345,000
100128362	PHOENIX	AZ		09/30/2023	7.999	407,824		672,000
100128363	KENNER	LA		09/30/2023	8.499	356,564		490,000
100128364	AUSTIN	TX		09/30/2023	7.750	841,161		1,235,000
100128365	LOS ANGELES	CA		09/30/2023	7.875	557,118		715,000
100128366	BELLA COLLINA	FL		09/30/2023	7.625	1,612,670		2,180,000
100128367	HANOVER	MD		09/30/2023	8.500	296,741		392,000
100128368	LIBERTY HILL	TX		09/30/2023	7.990	775,542		970,000
100128369	BUNKER HILL	WV		09/30/2023	8.750	224,910		360,000
100128370	NORTHFIELD	OH		09/30/2023	7.990	146,689		220,000
100128371	COLUMBUS	OH		09/30/2023	7.750	146,899		182,800
100128372	CAPE CORAL	FL		09/30/2023	8.625	702,293		859,000
100128373	PLANO	TX		09/30/2023	8.375	412,396		542,000
100128374	FOUNTAIN VALLEY	CA		09/30/2023	8.250	691,809		960,000
100128375	SILVER SPRING	MD		09/30/2023	7.875	477,331		950,000
100128376	GOODYEAR	AZ		09/30/2023	7.500	644,334		832,000
100128377	BONSALL	CA		09/30/2023	8.000	1,128,869		1,680,000
100128378	LEHIGH ACRES	FL		09/30/2023	7.375	305,579		555,000
100128379	LA QUINTA	CA		09/30/2023	7.875	1,184,139		1,600,000
100128380	LA MESA	CA		09/30/2023	7.490	857,072		1,122,000
100128381	MCCORDSVILLE	IN		09/30/2023	8.125	454,009		565,000
100128382	MADERA	CA		09/30/2023	7.750	188,187		265,000
100128383	LAKE FOREST	CA		09/30/2023	9.750	1,225,104		1,745,000
100128384	MCKINNEY	TX		09/30/2023	7.500	293,317		480,000
100128385	TAMPA	FL		09/30/2023	8.875	584,308		793,000
100128386	KANSAS CITY	KS		09/30/2023	9.375	169,706		215,000
100128387	TALLAHASSEE	FL		09/30/2023	8.750	262,431		348,000
100128388	SAN ANTONIO	TX		09/30/2023	7.625	200,107		375,000
100128389	STUART	FL		09/30/2023	7.500	106,267		201,000
100128390	SAN FRANCISCO	CA		09/30/2023	6.990	1,035,198		3,200,000
100128391	KISSIMMEE	FL		09/30/2023	7.750	730,368		990,000
100128392	HOBART	IN		09/30/2023	10.250	219,322		285,000
100128393	SNOWMASS VILLAGE	CO		09/30/2023	8.750	877,693		1,324,000
100128394	CROFTON	MD		09/30/2023	7.990	259,145		342,000
100128395	EAST STROUDSBURG	PA		09/30/2023	8.125	386,028		487,000
100128396	SAN JUAN CAPISTRANO	CA		09/30/2023	7.750	1,615,708		2,000,000
100128397	SURFSIDE BEACH	TX		09/30/2023	7.750	217,454		280,000
100128398	ATLANTA	GA		09/30/2023	8.875	1,025,467		1,500,000
100128399	BALTIMORE	MD		09/30/2023	9.750	201,500		250,000
100128400	FORTSON	GA		09/30/2023	10.375	212,088		257,000
100128401	RIO RICO	AZ		09/30/2023	9.250	187,664		234,000
100128402	GALVESTON	TX		09/30/2023	8.125	268,380		353,000
100128403	BRADENTON	FL		09/30/2023	8.125	419,233		595,000
100128404	SUN CITY	AZ		09/30/2023	9.500	291,385		370,000
100128405	ORLANDO	FL		09/30/2023	8.875	431,400		615,000
100128406	LA QUINTA	CA		09/30/2023	7.625	514,685		643,913
100128407	SURPRISE	AZ		09/30/2023	7.750	212,377		457,000
100128408	HUNTLEY	IL		09/30/2023	10.375	367,238		518,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128409	GUYTON	GA		09/30/2023	7.750	258,965		355,000
100128410	SEBASTIAN	FL		09/30/2023	8.990	267,761		388,000
100128411	STOCKBRIDGE	GA		09/30/2023	8.250	202,996		323,000
100128412	GREENLEAF	WI		09/30/2023	8.250	265,838		570,000
100128413	SANDY HOOK	CT		09/30/2023	8.125	204,925		290,000
100128414	PEARLAND	TX		09/30/2023	7.750	590,876		740,000
100128415	GARLAND	TX		09/30/2023	8.250	492,078		696,000
100128416	COOKEVILLE	TN		09/30/2023	9.125	115,910		185,000
100128417	UKIAH	CA		09/30/2023	8.625	734,510		915,000
100128418	CAPITOL HGTS	MD		09/30/2023	11.375	326,100		415,000
100128419	BROOKSHIRE	TX		09/30/2023	11.750	315,150		420,000
100128420	OWINGS MILLS	MD		09/30/2023	8.250	254,550		310,000
100128421	TAYLOR	TX		09/30/2023	8.990	238,897		300,000
100128422	MARIETTA	GA		09/30/2023	7.500	660,989		915,000
100128423	MCKINNEY	TX		09/30/2023	9.125	345,836		376,000
100128424	NEW RIVER	AZ		09/30/2023	8.875	381,454		463,000
100128425	SANFORD	FL		09/30/2023	8.500	236,070		290,000
100128426	NAVARRE	FL		09/30/2023	8.375	406,361		657,000
100128427	JOHNSON CITY	TN		09/30/2023	8.375	221,062		260,000
100128428	MANHATTAN	MT		09/30/2023	6.875	255,553		325,000
100128429	NORTH MIAMI BEACH	FL		09/30/2023	7.375	101,073		232,000
100128430	MC GAHEYSVILLE	VA		09/30/2023	8.625	521,120		650,000
100128431	KINGSTON	PA		09/30/2023	11.125	122,886		180,000
100128432	SAN ANTONIO	TX		09/30/2023	11.750	204,783		251,000
100128433	MIAMI	FL		09/30/2023	8.500	779,228		951,000
100128434	NAPLES	FL		09/30/2023	7.750	2,033,296		2,900,000
100128435	NEWARK	NJ		09/30/2023	7.500	237,780		330,000
100128436	BARNEGAT	NJ		09/30/2023	9.375	376,993		464,000
100128437	HARTFORD	CT		09/30/2023	8.875	385,720		510,000
100128438	PASSAIC	NJ		09/30/2023	9.625	306,233		500,000
100128439	DERBY	CT		09/30/2023	7.990	161,685		240,000
100128440	BRONX	NY		09/30/2023	8.875	757,130		1,000,000
100128441	DAVENPORT	FL		09/30/2023	9.875	194,156		235,000
100128442	NEW HAVEN	CT		09/30/2023	9.500	223,087		287,000
100128443	HOLLYWOOD	FL		09/30/2023	8.875	317,640		415,000
100128444	DIAMOND BAR	CA		09/30/2023	9.375	1,019,709		1,105,000
100128445	HUNTINGTON STATION	NY		09/30/2023	8.750	295,555		405,000
100128446	ENFIELD	CT		09/30/2023	9.875	192,820		277,000
100128447	ISLE OF PALMS	SC		09/30/2023	7.500	1,634,325		2,200,000
100128448	MIAMI	FL		09/30/2023	7.750	425,753		565,000
100128449	WALLINGFORD	CT		09/30/2023	10.625	226,069		280,000
100128450	N CHARLESTON	SC		09/30/2023	8.990	226,945		275,000
100128451	WALLOON LAKE	MI		09/30/2023	8.125	1,580,888		3,031,000
100128452	SPOKANE	WA		09/30/2023	9.125	347,291		420,000
100128453	GRAND HAVEN	MI		09/30/2023	8.125	244,718		328,000
100128454	LITTLETON	CO		09/30/2023	8.500	279,530		424,000
100128455	MCALLEN	TX		09/30/2023	7.990	259,569		390,000
100128456	NATIONAL CITY	CA		09/30/2023	8.125	578,840		669,900
100128457	ROSELAND	VA		09/30/2023	7.990	192,065		250,000
100128458	MEMPHIS	TN		09/30/2023	8.375	118,459		150,000
100128459	GAINESVILLE	FL		09/30/2023	8.625	156,474		192,000
100128460	JURUPA VALLEY	CA		09/30/2023	7.250	583,430		778,500
100128461	VENICE	CA		09/30/2023	8.125	2,042,730		3,875,000
100128462	PHILADELPHIA	PA		09/30/2023	9.875	487,177		615,000
100128463	OWENSBORO	KY		09/30/2023	7.990	302,220		375,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128464	LOUISVILLE	KY		09/30/2023	7.990	194,697		250,000
100128465	KILLEEN	TX		09/30/2023	8.750	210,934		260,000
100128466	SANDIA PARK	NM		09/30/2023	7.990	385,622		558,000
100128467	CORAL SPRINGS	FL		09/30/2023	11.125	211,758		263,000
100128468	ENNIS	MT		09/30/2023	8.875	951,260		1,250,000
100128469	BURNET	TX		09/30/2023	7.875	390,946		499,000
100128470	PALM BAY	FL		09/30/2023	10.375	317,075		345,000
100128471	EAST STROUDSBURG	PA		09/30/2023	8.500	344,273		430,000
100128472	EAST STROUDSBURG	PA		09/30/2023	8.500	361,281		450,000
100128473	NORTH MIAMI BEACH	FL		09/30/2023	7.375	329,198		525,000
100128474	AURORA	CO		09/30/2023	7.750	366,900		480,000
100128475	MIAMI	FL		09/30/2023	10.375	1,714,208		2,215,000
100128476	ORLANDO	FL		09/30/2023	9.375	1,629,595		2,050,000
100128477	PROSPER	TX		09/30/2023	7.875	333,818		475,000
100128478	GARDENA	CA		09/30/2023	8.750	725,055		900,000
100128479	WESTLAKE	FL		09/30/2023	8.125	1,011,089		1,260,000
100128480	FLAGSTAFF	AZ		09/30/2023	7.375	902,103		1,500,000
100128481	LITTLETON	CO		09/30/2023	9.500	449,272		570,000
100128482	EAST HARTFORD	CT		09/30/2023	8.875	395,321		491,000
100128483	DANIA BEACH	FL		09/30/2023	7.875	161,140		265,000
100128484	FRESNO	CA		09/30/2023	7.750	290,327		415,000
100128485	SOUTHFIELD	MI		09/30/2023	9.750	151,627		180,000
100128486	MURRELLS INLET	SC		09/30/2023	7.990	328,869		440,000
100128487	RESEDA	CA		09/30/2023	8.625	601,104		745,000
100128488	GASTONIA	NC		09/30/2023	8.875	152,398		210,000
100128489	MURFREESBORO	TN		09/30/2023	9.125	455,872		575,000
100128490	PALM SPRINGS	CA		09/30/2023	7.750	797,317		1,275,000
100128491	FLOWER MOUND	TX		09/30/2023	7.875	1,309,329		2,100,000
100128492	EDINBURG	TX		09/30/2023	8.750	733,224		926,000
100128493	DENVER	CO		09/30/2023	8.250	373,121		525,000
100128494	NOKOMIS	FL		09/30/2023	7.375	299,842		396,000
100128495	CORPUS CHRISTI	TX		09/30/2023	9.375	145,197		174,000
100128496	HIALEAH	FL		09/30/2023	8.375	384,497		509,000
100128497	LAS VEGAS	NV		09/30/2023	7.625	101,867		259,000
100128498	EATON	CO		09/30/2023	7.750	319,853		393,000
100128499	CASTROVILLE	TX		09/30/2023	8.375	546,381		745,000
100128500	HAMPTON	VA		09/30/2023	8.500	182,052		247,500
100128501	TITUSVILLE	FL		09/30/2023	8.990	172,376		228,000
100128502	MILWAUKEE	WI		09/30/2023	10.375	149,769		175,000
100128503	COLUMBIA	SC		09/30/2023	9.250	113,132		172,000
100128504	MIRAMAR	FL		09/30/2023	9.990	626,860		755,000
100128505	SEATTLE	WA		09/30/2023	9.500	502,009		600,000
100128506	EASTLAKE	OH		09/30/2023	8.250	181,518		248,000
100128507	NORTH LAS VEGAS	NV		09/30/2023	7.375	208,002		380,000
100128508	SEMINOLE	FL		09/30/2023	8.500	598,962		743,000
100128509	MANVILLE	NJ		09/30/2023	10.625	273,159		410,000
100128510	TAMPA	FL		09/30/2023	9.625	324,034		407,000
100128511	LAS VEGAS	NV		09/30/2023	7.375	178,416		350,000
100128512	EULESS	TX		09/30/2023	9.875	441,605		537,500
100128513	JOSHUA TREE	CA		09/30/2023	8.625	356,260		486,000
100128514	HENDERSONVILLE	TN		09/30/2023	10.875	306,922		363,000
100128515	MELBOURNE	FL		09/30/2023	7.990	204,658		285,000
100128516	MIAMI	FL		09/30/2023	8.375	286,713		350,000
100128517	MIAMI	FL		09/30/2023	8.500	235,609		400,000
100128518	VAN NUYS	CA		09/30/2023	8.875	796,666		945,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128519	NASHVILLE	TN		09/30/2023	8.990	743,729		925,000
100128520	VALENCIA	CA		09/30/2023	7.375	472,808		770,000
100128521	WILDOMAR	CA		09/30/2023	10.375	430,232		532,000
100128522	ORTONVILLE	MN		09/30/2023	9.625	168,941		210,000
100128523	GRANTS PASS	OR		09/30/2023	8.500	294,073		399,500
100128524	PEACHTREE COR	GA		09/30/2023	9.625	163,019		200,000
100128525	FORT WORTH	TX		09/30/2023	9.375	213,918		285,000
100128526	MELBOURNE	FL		09/30/2023	9.250	307,750		334,000
100128527	HIALEAH	FL		09/30/2023	7.250	150,646		642,000
100128528	PANAMA CITY	FL		09/30/2023	8.250	224,122		340,000
100128529	BELTSVILLE	MD		09/30/2023	8.999	323,977		420,014
100128530	TALLAHASSEE	FL		09/30/2023	8.750	145,219		185,000
100128531	MIAMI	FL		09/30/2023	8.750	210,600		610,000
100128532	CHARLOTTE	NC		09/30/2023	11.375	299,956		354,000
100128533	YOUNGSTOWN	OH		09/30/2023	9.625	202,880		266,000
100128534	MONTEBELLO	CA		09/30/2023	9.875	452,485		685,000
100128535	LOS ANGELES	CA		09/30/2023	9.375	3,863,783		5,200,000
100128536	EASTVALE	CA		09/30/2023	9.000	1,023,433		1,150,000
100128537	RICHMOND	VA		09/30/2023	7.875	107,800		184,000
100128708	GLEN ROCK	NJ		09/30/2023	8.374	499,312		713,000
100128709	LYNDHURST	NJ		09/30/2023	8.999	448,123		492,000
100128710	NORTHRIDGE	CA		09/30/2023	8.499	2,717,146		3,788,000
100128711	OAKLAND PARK	FL		09/30/2023	9.375	889,080		1,055,000
100128712	NANTUCKET	MA		09/30/2023	8.874	1,288,833		1,600,000
100128713	PHILADELPHIA	PA		09/30/2023	8.499	245,715		365,000
100128714	LAS VEGAS	NV		09/30/2023	7.999	157,123		418,000
100128715	ANDERSONVILLE	TN		09/30/2023	7.999	339,728		535,000
100128716	FRESNO	CA		09/30/2023	9.374	150,972		292,000
100128717	ROYAL PALM BEACH	FL		09/30/2023	8.499	342,362		650,000
100128718	NEW HAVEN	IN		09/30/2023	8.999	160,349		200,000
100128720	MIAMI	FL		09/30/2023	8.499	394,839		510,000
100128721	LAKE WORTH	FL		09/30/2023	8.249	104,872		195,000
100128722	MAPLE GROVE	MN		09/30/2023	8.249	422,181		615,000
100128723	ORLANDO	FL		09/30/2023	8.249	266,216		376,000
100128724	HOLLISTON	MA		09/30/2023	8.499	535,360		755,000
100128725	FLETCHER	NC		09/30/2023	8.249	332,490		444,000
100128726	MIDDLETOWN	DE		09/30/2023	7.499	358,600		658,000
100128727	MEDFORD	NY		09/30/2023	7.874	366,084		450,000
100128728	JACKSONVILLE	FL		09/30/2023	9.499	123,307		195,000
100128729	PITTSBURGH	PA		09/30/2023	7.874	167,923		280,000
100128730	JACKSONVILLE	FL		09/30/2023	7.499	321,298		420,000
100128731	AURORA	CO		09/30/2023	7.999	431,624		530,000
100128732	PITTSBURG	CA		09/30/2023	8.374	386,942		635,000
100128733	DAYTONA BEACH	FL		09/30/2023	8.499	271,376		320,000
100128734	CHARLOTTE	NC		09/30/2023	8.999	1,302,399		1,625,000
100128735	LARGO	FL		09/30/2023	8.999	164,856		235,000
100128737	HOUSTON	TX		09/30/2023	9.624	321,077		375,000
100128738	GREECE	NY		09/30/2023	8.499	252,437		330,000
100128739	HOUSTON	TX		09/30/2023	9.499	317,808		375,000
100128740	BALTIMORE	MD		09/30/2023	7.999	134,926		185,000
100128741	GEORGE WEST	TX		09/30/2023	8.249	298,597		370,000
100128742	BRYSON CITY	NC		09/30/2023	8.499	215,878		334,000
100128743	HEMPSTEAD	NY		09/30/2023	7.499	447,649		560,000
100128744	RICHLAND	WA		09/30/2023	8.749	1,207,116		1,480,000
100128746	MESA	AZ		09/30/2023	11.249	266,594		385,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128747	HOUSTON	TX		09/30/2023	7.250	908,808		1,650,000
100128748	HOLLYWOOD	FL		09/30/2023	8.874	521,202		710,000
100128749	PRINCETON	TX		09/30/2023	8.999	224,179		291,000
100128750	MIDDLETOWN	CT		09/30/2023	8.999	339,111		400,000
100128751	UPLAND	CA		09/30/2023	8.624	540,743		710,000
100128752	COACHELLA	CA		09/30/2023	9.749	533,520		675,000
100128753	CELINA	TX		09/30/2023	7.874	1,043,040		1,473,000
100128754	TULARE	CA		09/30/2023	7.624	185,307		307,000
100128755	TAMARAC	FL		09/30/2023	7.950	346,131		440,000
100128757	PORTLAND	OR		09/30/2023	8.749	219,246		270,000
100128758	PORTLAND	OR		09/30/2023	8.749	219,433		270,000
100128759	PRINCE FREDERICK	MD		09/30/2023	8.249	214,042		290,000
100128760	BALTIMORE	MD		09/30/2023	7.749	116,488		165,000
100128761	BALTIMORE	MD		09/30/2023	8.999	199,913		267,000
100128762	YORKTOWN	VA		09/30/2023	8.374	758,274		885,000
100128763	BALTIMORE	MD		09/30/2023	8.999	182,371		240,000
100128764	DEER PARK	TX		09/30/2023	7.999	165,373		240,000
100128765	PORTERVILLE	CA		09/30/2023	8.999	274,382		326,000
100128766	GRAND RAPIDS	MI		09/30/2023	9.374	271,456		342,000
100128767	MANASSAS	VA		09/30/2023	7.499	319,570		500,000
100128768	SPRINGFIELD	VA		09/30/2023	9.249	580,156		710,000
100128770	FORT MOHAVE	AZ		09/30/2023	8.499	207,970		265,000
100128771	CEDAR HILL	TX		09/30/2023	7.499	723,047		1,150,000
100128772	SAN PEDRO	CA		09/30/2023	7.999	1,081,389		1,420,000
100128773	BOCA RATON	FL		09/30/2023	8.874	781,408		990,000
100128774	SCOTTSDALE	AZ		09/30/2023	9.249	1,209,923		1,560,000
100128775	ROUND ROCK	TX		09/30/2023	7.999	414,410		510,000
100128776	SIMPSONVILLE	SC		09/30/2023	7.249	298,215		380,000
100128777	NORWALK	CT		09/30/2023	8.249	351,702		475,000
100128778	BELLAIRE	MI		09/30/2023	9.124	101,804		212,000
100128779	SOUTH SAN FRANCISCO	CA		09/30/2023	9.249	1,020,758		1,250,000
100128780	WASHINGTON	DC		09/30/2023	8.499	602,264		805,000
100128781	VISALIA	CA		09/30/2023	7.749	454,724		560,000
100128782	VIRGINIA BEACH	VA		09/30/2023	7.499	154,720		225,000
100128783	MARIETTA	GA		09/30/2023	9.499	203,821		250,000
100128784	ST. CLOUD	FL		09/30/2023	9.374	241,599		300,000
100128785	ELLICOTT CITY	MD		09/30/2023	8.624	704,310		860,000
100128786	SEABROOK ISLAND	SC		09/30/2023	8.750	933,691		1,160,000
100128787	NAPLES	FL		09/30/2023	8.499	1,839,084		2,270,000
100128788	LONG BEACH	CA		09/30/2023	8.999	523,101		598,000
100128789	CONROE	TX		09/30/2023	7.624	251,614		355,000
100128790	WHITE PLAINS	NY		09/30/2023	8.874	349,219		450,000
100128791	OVIEDO	FL		09/30/2023	8.874	378,861		520,300
100128792	REDINGTON SHORES	FL		09/30/2023	9.999	1,028,129		1,595,000
100128793	REDINGTON SHORES	FL		09/30/2023	9.999	1,028,449		1,600,000
100128794	CYPRESS	TX		09/30/2023	7.499	320,654		441,000
100128795	ORLANDO	FL		09/30/2023	8.374	166,867		210,000
100128796	NORTH HILLS	CA		09/30/2023	8.499	722,314		875,000
100128797	MESQUITE	TX		09/30/2023	7.999	143,995		190,000
100128798	SILVER SPRING	MD		09/30/2023	8.249	745,553		927,000
100128799	BALTIMORE	MD		09/30/2023	8.874	195,717		265,000
100128801	DOWNEY	CA		09/30/2023	7.624	810,242		1,020,000
100128802	LONG BEACH	CA		09/30/2023	7.874	712,586		875,000
100128803	SAN ANTONIO	TX		09/30/2023	7.999	348,211		435,000
100128804	SACRAMENTO	CA		09/30/2023	9.749	289,479		352,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128805	FALL RIVER	MA		09/30/2023	8.499	133,493		168,000
100128806	LOS ANGELES	CA		09/30/2023	10.250	614,323		755,000
100128807	BROOKLYN	NY		09/30/2023	8.750	4,262,738		6,500,000
100128808	RANCHO SANTA FE	CA		09/30/2023	7.749	660,742		1,150,000
100128809	ELDRED	NY		09/30/2023	8.999	781,804		980,000
100128810	STONE MOUNTAIN	GA		09/30/2023	11.249	364,615		430,000
100128811	HALTOM CITY	TX		09/30/2023	8.124	211,191		310,000
100128812	INWOOD	NY		09/30/2023	8.124	412,622		515,000
100128813	KERMIT	TX		09/30/2023	8.999	81,134		130,000
100128814	CUMMING	GA		09/30/2023	8.625	165,629		578,000
100128815	WEST COVINA	CA		09/30/2023	7.750	689,033		845,000
100128816	SAUSALITO	CA		09/30/2023	7.375	1,582,176		1,959,000
100128817	BERKELEY	NJ		09/30/2023	7.625	284,694		350,000
100128818	PAGOSA SPRINGS	CO		09/30/2023	7.375	347,786		620,000
100128819	BERKELEY	CA		09/30/2023	8.125	1,102,750		1,700,000
100128820	HUDSON	FL		09/30/2023	8.750	385,471		468,000
100128821	ALPINE	CA		09/30/2023	7.875	820,000		1,418,000
100128822	SEMINOLE	FL		09/30/2023	8.625	566,227		1,115,000
100128823	SAN DIEGO	CA		09/30/2023	7.500	1,011,749		1,270,000
100128824	LAKE WORTH BEACH	FL		09/30/2023	6.875	230,197		485,000
100128825	PALM SPRINGS	CA		09/30/2023	8.000	132,113		410,000
100128826	RESTON	VA		09/30/2023	8.875	817,394		986,000
100128827	BAY HARBOR ISLANDS	FL		09/30/2023	7.125	315,142		450,000
100128828	WEST PALM BEACH	FL		09/30/2023	7.000	376,093		500,000
100128829	MIAMI	FL		09/30/2023	7.875	1,911,728		2,710,000
100128830	FOLEY	AL		09/30/2023	9.750	141,126		170,000
100128831	VISTA	CA		09/30/2023	7.750	530,805		950,000
100128832	COOPER CITY	FL		09/30/2023	8.500	488,585		660,000
100128833	VANCOUVER	WA		09/30/2023	7.750	304,125		495,000
100128834	LITHIA	FL		09/30/2023	9.375	385,290		496,000
100128835	SPRINGFIELD	TN		09/30/2023	8.375	205,021		280,000
100128836	ROCHESTER	MN		09/30/2023	9.875	171,628		214,000
100128837	MISSION VIEJO	CA		09/30/2023	7.625	592,622		825,000
100128838	SAINT AUGUSTINE	FL		09/30/2023	9.625	507,283		587,000
100128839	IMPERIAL BEACH	CA		09/30/2023	8.875	919,779		1,203,000
100128840	TACOMA	WA		09/30/2023	8.250	1,267,209		1,800,000
100128841	BELTSVILLE	MD		09/30/2023	7.750	141,984		186,000
100128842	CHARLOTTESVILLE	VA		09/30/2023	8.625	362,086		445,000
100128843	FARMERS BRANCH	TX		09/30/2023	9.375	433,600		580,000
100128844	HARMONY	PA		09/30/2023	7.375	135,641		196,000
100128845	NORTH LAUDERDALE	FL		09/30/2023	8.750	459,866		610,000
100128846	ENCINO	CA		09/30/2023	6.875	2,584,226		4,000,000
100128847	MILILANI	HI		09/30/2023	7.500	1,307,328		1,608,000
100128848	OTHELLO	WA		09/30/2023	7.875	160,457		232,000
100128849	GLENVIEW	IL		09/30/2023	7.375	402,030		495,000
100128850	CASPER	WY		09/30/2023	7.990	276,766		379,000
100128851	PALM BEACH GARDENS	FL		09/30/2023	7.750	692,618		860,000
100128852	BROOKLYN	NY		09/30/2023	7.875	2,964,640		3,950,000
100128853	TAMPA	FL		09/30/2023	8.875	217,228		339,000
100128854	SOUTH BEND	IN		09/30/2023	8.000	169,224		400,000
100128855	PACIFIC PALISADES	CA		09/30/2023	7.875	2,242,224		3,750,000
100128856	SAVANNAH	GA		09/30/2023	8.875	719,460		903,000
100128857	SACHSE	TX		09/30/2023	8.625	659,268		770,000
100128858	SALINAS	CA		09/30/2023	7.990	950,007		1,375,000
100128859	GREAT NECK	NY		09/30/2023	7.625	1,094,597		1,350,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128860	SAN JOSE	CA		09/30/2023	7.875	916,694		1,500,000
100128861	MAHWAH	NJ		09/30/2023	8.250	1,065,320		1,300,000
100128862	FRANKLIN	TN		09/30/2023	7.750	192,571		385,000
100128863	EAST HAMPTON	NY		09/30/2023	8.250	1,097,700		1,500,000
100128864	RIDGEFIELD	WA		09/30/2023	8.500	523,990		725,000
100128865	HIALEAH	FL		09/30/2023	8.625	471,146		620,000
100128866	GLENDALE	CA		09/30/2023	7.875	768,721		950,000
100128867	CHESHIRE	CT		09/30/2023	7.500	218,534		295,000
100128868	LONG BEACH	CA		09/30/2023	8.000	684,342		860,000
100128869	STATEN ISLAND	NY		09/30/2023	6.875	831,260		1,190,000
100128870	MEMPHIS	TN		09/30/2023	8.625	170,269		226,000
100128871	BURLESON	TX		09/30/2023	8.875	167,166		265,000
100128872	MUTTONTOWN	NY		09/30/2023	8.125	2,325,503		2,875,000
100128873	HENDERSON	NV		09/30/2023	8.875	1,920,709		2,335,000
100128874	BROOKLYN	NY		09/30/2023	8.125	777,921		950,000
100128875	MORRISON	CO		09/30/2023	9.875	331,732		382,860
100128876	GRANBURY	TX		09/30/2023	9.250	314,399		390,000
100128877	LAS VEGAS	NV		09/30/2023	8.625	767,764		950,000
100128878	TARZANA	CA		09/30/2023	7.750	975,391		1,220,000
100128879	BRICK TOWNSHIP	NJ		09/30/2023	8.625	496,147		600,000
100128880	WESTCHESTER	IL		09/30/2023	8.750	313,061		377,000
100128881	PALMER	MA		09/30/2023	8.375	281,322		348,000
100128882	CARMICHAEL	CA		09/30/2023	7.625	1,595,382		2,009,000
100128883	MISSION VIEJO	CA		09/30/2023	7.500	1,054,291		1,310,000
100128884	IDAHO FALLS	ID		09/30/2023	7.875	329,810		524,000
100128885	LEXINGTON	KY		09/30/2023	9.500	218,027		278,000
100128886	CARY	NC		09/30/2023	7.500	235,865		330,000
100128887	WILLIAMSTON	SC		09/30/2023	8.875	522,843		645,000
100128888	CENTERPORT	NY		09/30/2023	7.990	1,628,584		2,200,000
100128889	NORTH CHARLESTON	SC		09/30/2023	8.125	200,047		274,000
100128890	HANAHAN	SC		09/30/2023	7.875	305,837		475,000
100128891	BROOKLYN	NY		09/30/2023	7.750	2,086,326		2,600,000
100128892	BROOKLYN	NY		09/30/2023	7.625	856,235		1,050,000
100128893	ALBUQUERQUE	NM		09/30/2023	8.500	479,241		1,105,500
100128894	PETALUMA	CA		09/30/2023	8.375	661,218		765,000
100128895	BOCA RATON	FL		09/30/2023	8.750	817,182		1,015,000
100128896	LUCAS	TX		09/30/2023	8.750	1,857,431		2,250,000
100128897	SANTA BARBARA	CA		09/30/2023	7.990	2,030,600		4,400,000
100128898	KINGSLAND	TX		09/30/2023	7.250	1,462,680		1,825,000
100128899	RANCHO SANTA FE	CA		09/30/2023	7.625	2,304,612		3,250,000
100128900	SAN MATEO	CA		09/30/2023	8.250	1,507,485		2,100,000
100128901	WOODSTOCK	GA		09/30/2023	7.625	503,233		665,000
100128902	LAUREL	MD		09/30/2023	8.375	471,207		589,000
100128903	IRVINE	CA		09/30/2023	8.375	2,287,553		2,830,000
100128904	SANDWICH	MA		09/30/2023	8.750	1,514,519		1,750,000
100128905	OXFORD	GA		09/30/2023	8.625	288,550		360,000
100128906	SANTA ANA	CA		09/30/2023	8.250	1,288,522		1,700,000
100128907	MIAMI	FL		09/30/2023	7.875	665,015		1,450,000
100128908	MELVILLE	NY		09/30/2023	7.875	601,206		760,000
100128909	LOS ANGELES	CA		09/30/2023	8.250	1,307,900		1,595,000
100128910	SOUTHAMPTON	NY		09/30/2023	8.000	2,231,502		2,750,000
100128911	VISALIA	CA		09/30/2023	7.875	233,345		293,000
100128912	SAN DIEGO	CA		09/30/2023	7.750	1,239,394		2,000,000
100128913	RIVERSIDE	CA		09/30/2023	9.375	1,131,328		1,500,000
100128914	OVERGAARD	AZ		09/30/2023	8.500	204,850		420,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128915	TALLAHASSEE	FL		09/30/2023	8.625	494,400		600,000
100128916	DEAL	NJ		09/30/2023	8.375	2,841,300		5,000,000
100128917	CORAL SPRINGS	FL		09/30/2023	9.250	689,985		770,000
100128918	BERMUDA DUNES	CA		09/30/2023	8.000	1,387,880		1,700,000
100128919	GARLAND	TX		09/30/2023	7.875	188,700		484,095
100128920	RICHMOND	TX		09/30/2023	8.750	264,860		323,000
100128921	FERNANDINA BEACH	FL		09/30/2023	9.125	418,221		460,980
100128922	(RANCHO CASCADES AREA) LOS ANG	CA		09/30/2023	7.625	480,603		1,537,000
100128923	SAN PABLO	CA		09/30/2023	8.500	409,600		620,000
100128924	APPLE VALLEY	CA		09/30/2023	8.375	375,000		500,000
100128925	RICHMOND	TX		09/30/2023	9.375	611,775		750,000
100128926	ANAHEIM	CA		09/30/2023	8.500	650,875		965,000
100128927	HEMET	CA		09/30/2023	8.375	542,863		630,000
100128928	MAMMOTH LAKES	CA		09/30/2023	7.750	614,010		804,600
100128929	TARZANA	CA		09/30/2023	8.000	447,681		830,000
100128930	RANCHO SANTA MARGARITA	CA		09/30/2023	8.375	1,235,447		1,700,000
100128931	BURBANK	CA		09/30/2023	8.125	1,093,440		1,340,000
100128932	MACON	GA		09/30/2023	8.125	431,420		530,000
100128933	BEREA	OH		09/30/2023	8.750	160,059		210,000
100128934	CLEVELAND	OH		09/30/2023	8.625	247,179		371,000
100128935	LAWRENCEVILLE	GA		09/30/2023	7.875	273,025		335,000
100128936	VISALIA	CA		09/30/2023	8.875	289,926		354,000
100128937	JOSHUA TREE	CA		09/30/2023	7.750	782,198		1,400,000
100128938	DENVER	CO		09/30/2023	9.375	233,910		489,000
100129267	HENDERSON	NV		09/30/2023	10.999	5,076,265		7,250,000
100129268	CHICAGO	IL		09/30/2023	8.625	2,904,150		3,800,000
100129269	ATLANTA	GA		09/30/2023	8.875	997,920		1,335,000
100129270	SCOTTSDALE	AZ		09/30/2023	8.375	2,544,019		3,550,000
100129271	PARADISE VALLEY	AZ		09/30/2023	8.250	424,305		525,000
100129272	PORTLAND	OR		09/30/2023	7.750	507,780		640,000
100129273	CROMWELL	MN		09/30/2023	9.875	348,945		432,000
100129274	PORT SAINT LUCIE	FL		09/30/2023	10.750	147,538		182,000
100129275	BUCKLEY	WA		09/30/2023	7.375	397,805		532,000
100129276	CAMDEN	ME		09/30/2023	7.990	288,853		379,000
100129277	TWAIN HARTE	CA		09/30/2023	7.125	426,546		579,000
100129278	MARANA	AZ		09/30/2023	7.375	258,954		365,000
100129279	WOODSTOCK	GA		09/30/2023	6.990	332,537		480,000
100129280	ANNA	TX		09/30/2023	7.375	309,097		414,000
100129281	PRINCETON	TX		09/30/2023	7.990	280,787		375,000
100129282	NIANTIC	CT		09/30/2023	6.500	343,774		450,000
100129283	PRINCETON	TX		09/30/2023	7.125	250,222		337,000
100129284	LAS VEGAS	NV		09/30/2023	6.500	708,984		1,284,000
100129285	PHOENIX	AZ		09/30/2023	7.500	263,362		340,000
100129286	PRINCETON	TX		09/30/2023	7.375	237,988		319,000
100129287	LAS VEGAS	NV		09/30/2023	7.375	288,612		480,000
100129288	CHAUMONT	NY		09/30/2023	7.250	204,899		275,000
100129289	ROSEVILLE	CA		09/30/2023	6.625	406,669		557,000
100129290	OCALA	FL		09/30/2023	7.990	247,905		318,000
100129291	JUPITER	FL		09/30/2023	7.625	470,204		1,035,000
100129292	LOS ANGELES	CA		09/30/2023	6.500	271,247		521,000
100129293	OCEAN VIEW	DE		09/30/2023	7.375	558,787		810,000
100129294	TUCSON	AZ		09/30/2023	7.500	231,824		330,000
100129295	ASBURY PARK	NJ		09/30/2023	6.990	806,181		1,650,000
100129296	JACKSONVILLE	OR		09/30/2023	7.375	298,528		430,000
100129297	SACRAMENTO	CA		09/30/2023	7.250	554,004		800,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129298	AURORA	IL		09/30/2023	7.375	220,518		295,000
100129299	LIVERMORE	CA		09/30/2023	7.125	248,724		1,500,000
100129300	LAWRENCEVILLE	GA		09/30/2023	7.500	302,858		436,000
100129301	HERCULES	CA		09/30/2023	6.625	197,118		815,000
100129302	DUMFRIES	VA		09/30/2023	6.990	285,267		415,000
100129303	ANNA	TX		09/30/2023	7.375	200,013		399,000
100129304	MEBANE	NC		09/30/2023	5.990	293,136		440,000
100129305	CHARLOTTE	NC		09/30/2023	7.990	288,213		379,000
100129306	ZEPHYRHILLS	FL		09/30/2023	6.125	211,543		350,000
100129307	CHARLOTTE	NC		09/30/2023	7.500	250,986		335,000
100129308	NORTH PORT	FL		09/30/2023	6.625	213,791		400,000
100129309	JENSEN BEACH	FL		09/30/2023	7.500	343,212		460,000
100129310	CHARLOTTE	NC		09/30/2023	7.500	262,264		358,000
100129311	DAWSONVILLE	GA		09/30/2023	6.625	267,440		367,000
100129312	BROOKFIELD	VT		09/30/2023	7.500	316,229		430,000
100129313	DAVENPORT	FL		09/30/2023	6.500	353,924		532,000
100129314	CHARLOTTE	NC		09/30/2023	7.500	204,715		275,000
100129315	CENTRALIA	WA		09/30/2023	6.990	202,183		500,000
100129316	SALINAS	CA		09/30/2023	6.875	400,599		550,000
100129317	WILLITS	CA		09/30/2023	6.625	255,857		475,000
100129318	VANCOUVER	WA		09/30/2023	7.125	333,431		510,000
100129319	DAWSONVILLE	GA		09/30/2023	5.990	271,760		388,000
100129320	PRINCETON	TX		09/30/2023	7.990	266,937		352,000
100129321	MANOR	TX		09/30/2023	7.125	239,189		398,000
100129322	CHARLOTTE	NC		09/30/2023	7.500	335,168		450,000
100129323	ROSWELL	NM		09/30/2023	7.625	259,023		381,000
100129324	DAWSONVILLE	GA		09/30/2023	7.375	279,149		380,000
100129325	REHOBOTH BEACH	DE		09/30/2023	7.125	573,800		830,000
100129326	MINNEOLA	FL		09/30/2023	6.990	409,253		600,000
100129327	SALT LAKE CTY	UT		09/30/2023	7.125	244,239		519,000
100129328	SACRAMENTO	CA		09/30/2023	7.125	341,685		462,000
100129329	QUEEN CREEK	AZ		09/30/2023	6.500	502,678		667,000
100129330	OXNARD	CA		09/30/2023	6.990	395,864		1,300,000
100129331	LITTLE ELM	TX		09/30/2023	7.125	327,453		442,000
100129332	INDIO	CA		09/30/2023	7.625	243,633		310,000
100129333	MANOR	TX		09/30/2023	7.625	327,559		436,000
100129334	DAWSONVILLE	GA		09/30/2023	7.125	255,778		367,000
100129335	OCALA	FL		09/30/2023	7.500	228,486		295,000
100129336	DAWSONVILLE	GA		09/30/2023	6.625	221,083		376,000
100129337	LA MESA	CA		09/30/2023	7.375	779,318		1,075,000
100129338	POMPANO BEACH	FL		09/30/2023	7.125	208,990		300,000
100129339	PRINCETON	TX		09/30/2023	7.125	198,144		295,000
100129340	WINTERS	CA		09/30/2023	6.875	327,351		594,000
100129341	PROSPER	TX		09/30/2023	7.990	727,865		948,000
100129342	GARNER	NC		09/30/2023	6.625	254,242		355,000
100129343	SEVIERVILLE	TN		09/30/2023	6.625	526,571		1,100,000
100129344	WADDELL	AZ		09/30/2023	7.500	354,870		475,000
100129345	DENTON	TX		09/30/2023	7.990	331,391		416,000
100129346	PRINCETON	TX		09/30/2023	7.375	273,654		366,000
100129347	HUNTINGTON BEACH	CA		09/30/2023	7.500	410,303		680,000
100129348	QUEEN CREEK	AZ		09/30/2023	7.125	422,807		582,000
100129349	ZEBULON	NC		09/30/2023	6.990	213,430		328,000
100129350	LAWRENCEVILLE	GA		09/30/2023	7.990	176,093		348,000
100129351	EDEN PRAIRIE	MN		09/30/2023	6.990	244,095		370,000
100129352	PRINCETON	TX		09/30/2023	6.125	685,144		1,200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129353	GARNER	NC		09/30/2023	5.990	271,147		397,000
100129354	WICHITA	KS		09/30/2023	7.500	302,854		410,000
100129355	POST FALLS	ID		09/30/2023	5.500	240,599		448,000
100129356	PALM SPRINGS	CA		09/30/2023	7.125	724,887		1,263,700
100129357	PRINCETON	TX		09/30/2023	7.375	256,125		350,000
100129358	PRINCETON	TX		09/30/2023	7.500	291,485		389,000
100129359	NORTH PORT	FL		09/30/2023	7.990	293,832		450,000
100129360	CHARLOTTE	NC		09/30/2023	7.375	279,902		362,000
100129361	ZEBULON	NC		09/30/2023	6.990	255,635		346,000
100129362	WEST PALM BCH	FL		09/30/2023	6.990	201,067		295,000
100129363	KAPOLEI	HI		09/30/2023	7.625	241,497		965,000
100129364	DAWSONVILLE	GA		09/30/2023	7.625	391,757		500,000
100129365	MIAMI	FL		09/30/2023	7.125	329,129		427,000
100129366	RALEIGH	NC		09/30/2023	6.990	246,700		334,900
100129367	NORTH CHARLESTON	SC		09/30/2023	7.500	231,563		310,000
100129368	LAKE ELSINORE	CA		09/30/2023	7.990	531,350		675,000
100129369	STANWOOD	WA		09/30/2023	6.875	209,539		590,000
100129370	GILBERT	AZ		09/30/2023	6.625	612,724		870,000
100129371	LAWRENCEVILLE	GA		09/30/2023	7.125	326,463		445,000
100129372	GARNER	NC		09/30/2023	6.375	301,944		451,000
100129373	IDAHO FALLS	ID		09/30/2023	6.990	312,074		630,000
100129374	LEMON GROVE	CA		09/30/2023	7.250	348,480		735,000
100129375	FRUITA	CO		09/30/2023	7.625	450,542		600,000
100129376	STAFFORD TOWNSHIP	NJ		09/30/2023	7.625	356,658		480,000
100129377	EL PASO	TX		09/30/2023	7.500	315,279		410,000
100129378	COROLLA	NC		09/30/2023	7.500	721,377		1,005,000
100129379	AUBREY	TX		09/30/2023	7.125	290,317		415,000
100129380	AUSTIN	TX		09/30/2023	7.125	407,607		550,000
100129381	HOUSTON	TX		09/30/2023	6.625	291,313		440,500
100129382	MCKINNEY	TX		09/30/2023	6.990	285,579		385,000
100129383	PASADENA	CA		09/30/2023	6.990	583,070		995,000
100129384	LOS ANGELES	CA		09/30/2023	7.500	876,731		2,100,000
100129385	LAS VEGAS	NV		09/30/2023	7.500	299,514		416,000
100129386	PLANO	TX		09/30/2023	7.625	369,692		500,000
100129387	MYRTLE BEACH	SC		09/30/2023	7.500	341,005		486,000
100129388	MANZANITA	OR		09/30/2023	6.875	417,621		590,000
100129389	KNOXVILLE	TN		09/30/2023	7.375	282,212		385,000
100129390	BELLINGHAM	WA		09/30/2023	6.375	426,758		600,000
100129391	ANN ARBOR	MI		09/30/2023	7.500	589,656		760,000
100129392	BELLFLOWER	CA		09/30/2023	7.500	368,080		735,000
100129393	HUNTINGTON BEACH	CA		09/30/2023	7.375	423,469		2,200,000
100129394	SHASTA LAKE	CA		09/30/2023	7.625	387,182		518,000
100129395	AUSTIN	TX		09/30/2023	7.625	582,437		780,000
100129396	MC ALLEN	TX		09/30/2023	6.990	386,562		559,000
100129397	WILMINGTON	DE		09/30/2023	7.625	316,947		426,000
100129398	CELINA	TX		09/30/2023	7.500	358,212		509,000
100129399	GARDEN GROVE	CA		09/30/2023	7.500	434,077		587,000
100129400	FORT WORTH	TX		09/30/2023	7.625	380,012		505,000
100129401	MISSION	TX		09/30/2023	7.625	361,789		516,000
100129402	INDIANAPOLIS	IN		09/30/2023	7.625	428,318		575,000
100129403	SALT LAKE CITY	UT		09/30/2023	7.375	317,461		640,000
100129404	NASHVILLE	TN		09/30/2023	6.990	272,509		375,000
100129405	INDIANAPOLIS	IN		09/30/2023	7.599	297,901		400,000
100129406	WALNUT	CA		09/30/2023	7.500	698,627		933,000
100129407	CEDAR PARK	TX		09/30/2023	6.624	345,838		725,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129409	MORRO BAY	CA		09/30/2023	7.375	580,021		1,287,500
100129410	ELK GROVE	CA		09/30/2023	7.500	283,462		470,000
100129411	SAN DIEGO	CA		09/30/2023	6.624	367,316		1,400,000
100129412	NORWOOD	NC		09/30/2023	7.599	237,638		310,000
100129413	TRACY	CA		09/30/2023	7.499	407,219		575,000
100129414	ROLLING MEADOWS	IL		09/30/2023	7.499	270,524		362,400
100129415	MESA	AZ		09/30/2023	6.950	531,726		780,000
100129416	TOMBALL	TX		09/30/2023	7.625	267,960		365,000
100129417	KATY	TX		09/30/2023	7.500	254,250		350,000
100129418	SAVANNAH	GA		09/30/2023	7.625	378,741		540,000
100129419	WESTFIELD	IN		09/30/2023	6.999	539,847		720,000
100129420	PHOENIX	AZ		09/30/2023	7.250	271,404		370,000
100129421	GATLINBURG	TN		09/30/2023	6.624	558,544		750,000
100129422	SAN DIEGO	CA		09/30/2023	7.375	414,068		766,000
100129423	PORTLAND	OR		09/30/2023	6.999	1,061,060		1,420,000
100129424	LOS ANGELES	CA		09/30/2023	6.950	805,041		1,075,000
100129425	AMERICAN FORK	UT		09/30/2023	6.000	391,758		540,000
100129426	CHULA VISTA	CA		09/30/2023	7.125	1,005,100		1,650,000
100129427	OCALA	FL		09/30/2023	6.999	229,070		298,000
100129428	SAN DIEGO	CA		09/30/2023	7.499	580,130		765,000
100129429	PASO ROBLES	CA		09/30/2023	7.625	577,094		720,000
100129430	CYPRESS	CA		09/30/2023	7.250	509,926		680,000
100129431	LAS VEGAS	NV		09/30/2023	6.999	624,779		900,000
100129432	FILLMORE	UT		09/30/2023	6.875	344,034		462,000
100129433	WICHITA	KS		09/30/2023	7.624	264,613		349,000
100129434	HOLLYWOOD	FL		09/30/2023	7.625	714,516		935,000
100129435	CINCINATTI	OH		09/30/2023	7.375	305,897		405,000
100129436	RICHLAND	WA		09/30/2023	6.999	286,139		402,000
100129437	RICHMOND	TX		09/30/2023	7.500	248,698		331,000
100129438	NAPLES	FL		09/30/2023	7.624	257,786		353,000
100129439	VIRGINIA BEACH	VA		09/30/2023	7.375	230,074		292,000
100129440	FREDERICK	MD		09/30/2023	7.125	277,808		367,000
100129441	YOUNGSTOWN	FL		09/30/2023	6.999	229,711		305,000
100129442	DAYTON	NJ		09/30/2023	7.625	382,361		514,000
100129443	ROTONDA WEST	FL		09/30/2023	7.500	267,685		355,000
100129444	BRUNSWICK	GA		09/30/2023	6.999	228,638		304,000
100129445	PLACENTIA	CA		09/30/2023	7.500	425,858		560,000
100129446	CAROLINA BEACH	NC		09/30/2023	6.875	492,548		777,000
100129447	MOORESVILLE	NC		09/30/2023	7.625	588,670		791,000
100129448	KANNAPOLIS	NC		09/30/2023	7.500	306,642		500,000
100129449	GREENVILLE	SC		09/30/2023	5.990	294,260		410,000
100129450	LAKEWOOD	NJ		09/30/2023	7.625	840,181		1,300,000
100129451	BELTON	MO		09/30/2023	6.875	238,786		340,000
100129452	LOS RANCHOS DE ALBUQUERQUE	NM		09/30/2023	7.625	252,090		328,000
100129453	MURFREESBORO	TN		09/30/2023	7.125	269,402		390,000
100129454	KILL DEVIL HILLS	NC		09/30/2023	7.500	387,371		1,060,000
100129455	OLYMPIA	WA		09/30/2023	7.250	735,511		1,138,000
100129456	PITTSBURGH	PA		09/30/2023	7.250	286,967		380,000
100129457	SCHAUMBURG	IL		09/30/2023	7.125	365,043		485,000
100129458	VAN NUYS	CA		09/30/2023	6.950	997,245		1,405,000
100129459	LAS VEGAS	NV		09/30/2023	7.625	447,815		595,000
100129460	PIEDMONT	OK		09/30/2023	7.625	462,745		590,000
100129461	SEATTLE	WA		09/30/2023	7.625	477,984		625,000
100129462	HALLANDALE BEACH	FL		09/30/2023	7.625	528,425		695,000
100129463	FALLS CHURCH	VA		09/30/2023	7.000	406,002		575,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129464	HALLANDALE BEACH	FL		09/30/2023	7.625	528,425		695,000
100129465	CUMMING	GA		09/30/2023	7.500	348,371		465,000
100129466	FERNANDINA BEACH	FL		09/30/2023	7.625	348,314		459,000
100129467	SCOTTSDALE	AZ		09/30/2023	6.625	498,600		708,000
100129468	TUJUNGA	CA		09/30/2023	7.625	492,457		700,000
100129469	CANTON	GA		09/30/2023	7.375	266,747		351,000
100129470	HELENA	MT		09/30/2023	7.625	348,790		433,000
100129471	GUNTER	TX		09/30/2023	7.625	343,056		480,000
100129472	WASHINGTON	DC		09/30/2023	7.500	452,761		598,000
100129473	KILLEEN	TX		09/30/2023	7.000	326,283		435,000
100129474	AVONDALE	AZ		09/30/2023	7.500	289,275		380,000
100129475	CAPTAIN COOK	HI		09/30/2023	7.000	844,200		1,120,000
100129476	GRANITE SHLS	TX		09/30/2023	7.499	234,277		300,000
100129477	LOXAHATCHEE	FL		09/30/2023	7.500	390,085		520,000
100129478	PORTERVILLE	CA		09/30/2023	7.625	302,970		440,000
100129479	FAIRMOUNT HEIGHTS	MD		09/30/2023	6.750	228,447		330,000
100129480	MIAMI BEACH	FL		09/30/2023	7.625	297,646		420,000
100129481	ELK GROVE	CA		09/30/2023	7.375	388,402		555,000
100129482	PALM SPRINGS	CA		09/30/2023	6.624	348,460		800,000
100129483	SPRING VALLEY	NY		09/30/2023	6.250	667,738		975,000
100129484	LANCASTER	TN		09/30/2023	7.625	537,781		735,000
100129485	HENDERSON	NV		09/30/2023	7.000	325,349		460,000
100129486	RALEIGH	NC		09/30/2023	6.950	261,318		400,000
100129487	FERNDALE	WA		09/30/2023	7.375	302,944		425,000
100129488	PAHOA	HI		09/30/2023	7.125	290,741		393,000
100129489	PERRY HALL	MD		09/30/2023	7.499	290,187		446,000
100129490	NEW BRUNSWICK	NJ		09/30/2023	7.625	468,567		625,000
100129491	TOMS RIVER	NJ		09/30/2023	7.625	1,061,622		1,510,000
100129492	MURRELLS INLET	SC		09/30/2023	7.625	254,935		348,000
100129493	ELK GROVE	CA		09/30/2023	7.625	424,130		590,000
100129494	MOUNT PLEASANT	SC		09/30/2023	7.125	263,733		358,000
100129495	SANTA ANA	CA		09/30/2023	7.375	827,999		1,100,000
100129496	HALETHORPE	MD		09/30/2023	6.990	227,059		301,000
100129497	NASHVILLE	TN		09/30/2023	7.499	334,385		455,000
100129498	ROSEVILLE	CA		09/30/2023	7.375	432,972		590,000
100129499	SAN ANTONIO	TX		09/30/2023	7.625	245,351		310,000
100129500	CASTLE ROCK	CO		09/30/2023	6.750	450,775		620,000
100129501	MINNEAPOLIS	MN		09/30/2023	7.500	323,627		425,000
100129502	SPRINGVILLE	CA		09/30/2023	7.625	355,062		465,000
100129503	ALHAMBRA	CA		09/30/2023	7.500	836,468		1,100,000
100129504	ELIZABETH	NJ		09/30/2023	7.500	420,863		560,000
100129505	DAVIS	CA		09/30/2023	7.375	388,136		610,000
100129506	PUYALLUP	WA		09/30/2023	7.125	459,940		610,000
100129507	MARYSVILLE	WA		09/30/2023	6.750	490,513		660,000
100129508	APACHE JUNCTION	AZ		09/30/2023	6.500	314,820		435,000
100129509	ALISO VIEJO	CA		09/30/2023	7.490	593,509		815,000
100129510	MANTECA	CA		09/30/2023	6.500	359,178		560,000
100129511	DESTIN	FL		09/30/2023	6.000	233,593		405,000
100129512	PAGOSA SPRINGS	CO		09/30/2023	7.500	260,686		342,000
100129513	RICHMOND	TX		09/30/2023	6.875	231,393		330,000
100129514	CRYSTAL	MN		09/30/2023	7.125	360,141		480,000
100129515	POOLER	GA		09/30/2023	5.750	298,772		397,000
100129516	MIAMI LAKES	FL		09/30/2023	7.250	414,486		600,000
100129517	WASHINGTON	UT		09/30/2023	7.125	313,582		401,000
100129518	CASTRO VALLEY	CA		09/30/2023	7.500	773,198		1,170,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129519	ATLANTA	GA		09/30/2023	7.375	352,179		470,000
100129520	BOSTON	MA		09/30/2023	7.125	544,229		775,000
100129521	LOS ANGELES	CA		09/30/2023	7.500	1,358,448		1,945,000
100129522	LOS ANGELES	CA		09/30/2023	6.750	979,599		1,330,000
100129523	LOS ANGELES	CA		09/30/2023	7.625	588,220		770,000
100129524	SAN FERNANDO	CA		09/30/2023	7.625	576,817		755,000
100129525	IDAHO FALLS	ID		09/30/2023	7.625	549,889		736,500
100129526	NORTH LAS VEGAS	NV		09/30/2023	7.500	443,385		558,000
100129527	DUMFRIES	VA		09/30/2023	6.990	259,454		349,000
100129528	SCOTTSDALE	AZ		09/30/2023	7.250	491,063		680,000
100129529	DANA POINT	CA		09/30/2023	7.500	819,755		1,160,000
100129530	HYATTSVILLE	MD		09/30/2023	7.625	393,794		521,000
100129531	HOSCHTON	GA		09/30/2023	7.625	285,761		375,000
100129532	HONOLULU	HI		09/30/2023	7.625	593,366		780,000
100129533	WILDWOOD CREST	NJ		09/30/2023	7.500	710,061		945,000
100129534	BIG BEAR LAKE	CA		09/30/2023	7.625	307,860		413,000
100129535	PORT CHARLOTTE	FL		09/30/2023	7.625	439,298		590,000
100129536	GARFIELD	NJ		09/30/2023	7.500	581,342		770,000
100129537	VICTORVILLE	CA		09/30/2023	7.500	278,737		350,000
100129538	JACKSON	NJ		09/30/2023	7.625	362,986		480,000
100129539	SAINT GEORGE	UT		09/30/2023	7.500	243,542		320,000
100129540	SAINT AUGUSTINE	FL		09/30/2023	7.625	241,359		318,400
100129541	PUYALLUP	WA		09/30/2023	7.375	436,563		575,000
100129542	SAINT AUGUSTINE	FL		09/30/2023	7.625	240,793		315,000
100129543	GALIVANTS FERRY	SC		09/30/2023	7.625	385,002		508,000
100129544	DAVENPORT	FL		09/30/2023	7.500	290,641		365,000
100129545	SAN ANTONIO	TX		09/30/2023	7.625	234,662		312,000
100129546	HEBER CITY	UT		09/30/2023	5.375	367,871		550,000
100129547	MERCED	CA		09/30/2023	5.750	303,263		422,000
100129548	MERCED	CA		09/30/2023	5.750	310,449		432,000
100129549	GREEN COVE SPRINGS	FL		09/30/2023	5.750	297,484		427,000
100129550	MARYSVILLE	WA		09/30/2023	7.500	490,664		648,500
100129551	MYRTLE BEACH	SC		09/30/2023	5.750	245,166		350,000
100129552	KYLE	TX		09/30/2023	6.000	228,892		375,000
100129553	SHAFTER	CA		09/30/2023	5.500	229,774		394,000
100129554	MERCED	CA		09/30/2023	5.990	335,810		463,000
100129555	HENDERSON	NV		09/30/2023	5.990	270,186		358,000
100129556	MERCED	CA		09/30/2023	5.990	308,936		428,000
100129557	SAINT AUGUSTINE	FL		09/30/2023	5.750	230,592		321,000
100129558	SUMMERVILLE	SC		09/30/2023	5.990	331,210		435,000
100129559	TEMPLE	TX		09/30/2023	5.990	215,557		296,000
100129560	NEW MARKET	AL		09/30/2023	5.990	230,568		310,400
100129561	FREDERICK	MD		09/30/2023	5.990	407,040		562,000
100129562	WINDSOR	CO		09/30/2023	5.500	343,649		525,000
100129563	BENTONVILLE	AR		09/30/2023	6.875	362,463		540,000
100129564	PATERSON	NJ		09/30/2023	7.375	481,070		657,000
100129565	MEDIA	PA		09/30/2023	7.625	316,881		420,000
100129566	FISH CAMP	CA		09/30/2023	7.375	398,605		535,000
100129567	COVENTRY TOWNSHIP	OH		09/30/2023	6.990	286,072		410,000
100129568	JACKSON	NJ		09/30/2023	7.625	469,161		620,000
100129569	AVON	OH		09/30/2023	7.625	286,878		377,000
100129570	MCCALL	ID		09/30/2023	7.125	409,218		650,000
100129571	PHILADELPHIA	PA		09/30/2023	7.375	422,268		560,000
100129572	MEDFORD	OR		09/30/2023	7.125	362,808		517,500
100129573	NAPA	CA		09/30/2023	7.250	606,105		840,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129574	DANA POINT	CA		09/30/2023	7.500	833,888		1,195,000
100129575	PUYALLUP	WA		09/30/2023	7.625	402,939		530,000
100129576	HENDERSON	NV		09/30/2023	7.500	480,768		600,000
100129577	MANTECA	CA		09/30/2023	6.875	295,088		430,000
100129578	SARGENT	TX		09/30/2023	7.375	242,061		330,000
100129579	DENTON	TX		09/30/2023	7.375	300,787		410,000
100129580	DALLAS	TX		09/30/2023	7.500	359,127		471,500
100129581	FLOWER MOUND	TX		09/30/2023	6.250	406,706		563,000
100129582	OCONOMOWOC	WI		09/30/2023	7.250	280,172		375,000
100129583	SHIP BOTTOM	NJ		09/30/2023	7.625	742,988		1,250,000
100129584	CUTLER BAY	FL		09/30/2023	7.500	389,438		530,000
100129585	SURF CITY	NC		09/30/2023	7.999	629,947		803,000
100129586	NORFOLK	VA		09/30/2023	7.625	285,431		375,000
100129587	SUNSET BEACH	NC		09/30/2023	7.625	485,729		637,000
100129588	LAS VEGAS	NV		09/30/2023	7.250	254,599		337,000
100129589	HOUSTON	TX		09/30/2023	7.625	405,945		560,000
100129590	DUENWEG	MO		09/30/2023	7.500	290,086		386,000
100129591	SAN DIEGO	CA		09/30/2023	7.625	484,663		680,000
100129592	ELLIJAY	GA		09/30/2023	7.500	427,735		539,000
100129593	AMARILLO	TX		09/30/2023	7.125	233,942		310,000
100129594	SALUDA	NC		09/30/2023	6.625	368,997		553,000
100129595	WEST CHESTER	PA		09/30/2023	6.990	286,187		400,000
100129596	LEES SUMMIT	MO		09/30/2023	5.250	375,540		535,000
100129597	CHICAGO	IL		09/30/2023	7.125	528,694		710,000
100129598	SALT LAKE CITY	UT		09/30/2023	6.625	446,222		640,000
100129599	CHICAGO	IL		09/30/2023	7.500	325,612		440,000
100129600	LEES SUMMIT	MO		09/30/2023	5.750	382,994		535,000
100129601	LEES SUMMIT	MO		09/30/2023	5.750	393,732		550,000
100129602	LEES SUMMIT	MO		09/30/2023	5.750	381,471		535,000
100129603	NEWBERRY	FL		09/30/2023	6.875	227,559		305,000
100129604	DAVENPORT	FL		09/30/2023	6.125	278,163		372,000
100129605	LOGANVILLE	GA		09/30/2023	5.875	266,957		374,000
100129606	FOLSOM	CA		09/30/2023	6.500	500,479		685,000
100129607	FOLEY	AL		09/30/2023	6.250	240,085		335,000
100129608	NEWBERRY	FL		09/30/2023	6.875	238,880		310,000
100129609	WALLA WALLA	WA		09/30/2023	7.625	442,782		582,000
100129610	NEWBERRY	FL		09/30/2023	6.875	223,266		305,000
100129611	LEES SUMMIT	MO		09/30/2023	4.990	369,547		535,000
100129612	LEANDER	TX		09/30/2023	5.750	320,472		465,000
100129613	FRANKLIN	TN		09/30/2023	4.990	333,557		580,000
100129614	STERLING	VA		09/30/2023	6.875	444,040		600,000
100129615	MIAMI	FL		09/30/2023	7.625	514,785		681,000
100129616	JERSEY CITY	NJ		09/30/2023	8.000	329,634		435,000
100129617	VICTORVILLE	CA		09/30/2023	7.625	361,101		451,000
100129618	ALLENTOWN	PA		09/30/2023	6.875	247,030		332,000
100129619	LOCUST GROVE	GA		09/30/2023	7.625	331,172		485,000
100129620	DAVENPORT	FL		09/30/2023	7.490	452,545		565,000
100129621	LAS VEGAS	NV		09/30/2023	7.625	305,864		429,000
100129622	LELAND	NC		09/30/2023	7.625	271,425		357,000
100129623	FORT WORTH	TX		09/30/2023	7.500	262,618		345,000
100129624	NASHVILLE	TN		09/30/2023	7.125	359,234		495,000
100129625	DEER PARK	WA		09/30/2023	7.375	509,033		675,000
100129626	ALDIE	VA		09/30/2023	7.375	355,285		488,000
100129627	INDIANAPOLIS	IN		09/30/2023	6.875	274,487		370,000
100129628	FARMERSVILLE	TX		09/30/2023	7.625	299,821		392,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129629	MCKINNEY	TX		09/30/2023	6.625	396,606		535,000
100129630	WASHINGTON	UT		09/30/2023	7.625	532,029		746,000
100129631	RICHMOND	TX		09/30/2023	7.375	263,321		350,000
100129632	LAVON	TX		09/30/2023	7.500	278,678		370,000
100129633	BALDWIN PARK	CA		09/30/2023	6.875	698,501		1,010,000
100129634	SAN LEANDRO	CA		09/30/2023	7.250	591,526		795,000
100129635	PANAMA CITY BEACH	FL		09/30/2023	7.500	257,575		341,500
100129636	NEW ORLEANS	LA		09/30/2023	7.125	300,810		400,000
100129637	SOLDOTNA	AK		09/30/2023	7.625	258,212		321,000
100129638	LYNCHBURG	VA		09/30/2023	7.625	241,542		315,000
100129639	LANCASTER	CA		09/30/2023	7.625	352,828		463,000
100129640	ONTARIO	CA		09/30/2023	6.875	500,429		668,000
100129641	SALT LAKE CITY	UT		09/30/2023	7.250	513,339		685,000
100129642	OVIEDO	FL		09/30/2023	7.490	274,806		360,000
100129643	TROY	MI		09/30/2023	7.625	309,176		432,000
100129644	SAN ANTONIO	TX		09/30/2023	7.000	228,453		305,275
100129645	HIGHLANDS RANCH	CO		09/30/2023	7.125	502,298		712,000
100129646	MCKINNEY	TX		09/30/2023	7.625	258,852		339,000
100129647	CENTERTON	AR		09/30/2023	7.500	253,250		338,000
100129648	HOLLY SPRINGS	GA		09/30/2023	7.125	328,467		435,000
100129649	WEST SPRINGFIELD	MA		09/30/2023	7.625	260,605		351,000
100129650	CHARLOTTE	NC		09/30/2023	7.625	301,223		379,000
100129651	SUNNY ISLES BEACH	FL		09/30/2023	7.500	251,606		355,000
100129652	CINCINNATI	OH		09/30/2023	6.750	222,428		320,000
100129653	SALT LAKE CTY	UT		09/30/2023	8.000	243,384		316,000
100129654	DAYTONA BEACH	FL		09/30/2023	7.490	262,235		355,000
100129655	OOLTEWAH	TN		09/30/2023	6.500	393,008		540,000
100129656	ROSEVILLE	CA		09/30/2023	5.500	410,031		580,000
100129657	NAPLES	FL		09/30/2023	7.250	363,420		560,000
100129658	CALDWELL	NJ		09/30/2023	6.875	521,640		784,000
100129659	SKIATOOK	OK		09/30/2023	7.125	301,560		410,000
100129660	COROLLA	NC		09/30/2023	7.125	626,810		937,000
100129661	GRAND RAPIDS	MI		09/30/2023	7.250	278,693		387,000
100129662	PARKER	CO		09/30/2023	7.625	497,153		685,000
100129663	PROSPER	TX		09/30/2023	7.750	665,268		995,000
100129664	GARNER	NC		09/30/2023	7.375	259,460		344,000
100129665	LEANDER	TX		09/30/2023	7.000	267,229		375,000
100129666	KISSIMMEE	FL		09/30/2023	7.000	339,014		447,000
100129667	CHANDLER	AZ		09/30/2023	7.625	496,860		650,000
100129668	LANDERS	CA		09/30/2023	7.625	286,003		385,000
100129669	MERIDIAN	ID		09/30/2023	7.625	259,616		355,000
100129670	LANSDALE	PA		09/30/2023	7.500	247,674		345,000
100129671	MONROE	NY		09/30/2023	6.750	506,634		680,000
100129672	WILMINGTON	NC		09/30/2023	7.625	373,748		479,000
100129673	GROVELAND	FL		09/30/2023	7.625	347,531		438,000
100129674	KISSIMMEE	FL		09/30/2023	7.500	282,086		375,000
100129675	LYNN	MA		09/30/2023	7.500	577,410		762,000
100129676	BROADVIEW HEIGHTS	OH		09/30/2023	7.500	400,680		501,000
100129677	ELK GROVE	CA		09/30/2023	7.499	430,869		579,000
100129678	CONVERSE	TX		09/30/2023	4.875	356,914		525,000
100129679	SAN TAN VALLEY	AZ		09/30/2023	7.625	256,250		375,000
100129680	CONVERSE	TX		09/30/2023	4.875	356,914		525,000
100129681	FORT WALTON BEACH	FL		09/30/2023	7.625	360,561		485,000
100129682	OCEANSIDE	CA		09/30/2023	7.625	712,049		940,000
100129683	FORNEY	TX		09/30/2023	7.250	234,322		315,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129684	POCATELLO	ID		09/30/2023	7.625	238,764		310,000
100129685	WARREN	OH		09/30/2023	7.625	252,104		341,000
100129686	ROGERS	AR		09/30/2023	7.499	302,769		398,000
100129687	NASHVILLE	TN		09/30/2023	7.375	337,254		460,000
100129688	ATOKA	TN		09/30/2023	6.000	244,014		340,000
100129689	DENVER	CO		09/30/2023	7.990	505,900		625,000
100129690	CASA GRANDE	AZ		09/30/2023	7.625	308,853		406,000
100129691	AUBREY	TX		09/30/2023	6.250	274,960		420,000
100129692	GREENSBORO	NC		09/30/2023	7.500	244,752		320,000
100129693	ROCKY RIVER	OH		09/30/2023	7.625	340,225		446,000
100129694	MIAMI	FL		09/30/2023	7.500	615,398		810,000
100129695	LAWRENCEVILLE	GA		09/30/2023	7.625	358,372		513,000
100129696	ELMWOOD PARK	IL		09/30/2023	7.500	245,296		325,000
100129697	GRANBURY	TX		09/30/2023	7.625	264,080		345,000
100129698	MT ANGEL	OR		09/30/2023	7.875	383,201		502,000
100129699	KANSAS CITY	KS		09/30/2023	7.625	299,716		395,000
100129700	LAS VEGAS	NV		09/30/2023	6.875	300,096		444,000
100129701	SILVER SPRING	MD		09/30/2023	7.625	508,376		665,000
100129702	FRESNO	CA		09/30/2023	7.250	263,385		390,000
100129703	PARKER	CO		09/30/2023	7.500	466,194		605,000
100129704	ROGERS	AR		09/30/2023	7.625	460,736		611,000
100129705	HAVERSTRAW	NY		09/30/2023	7.000	273,491		425,000
100129706	MADISON	AL		09/30/2023	5.500	224,364		329,500
100129707	SHERMAN	TX		09/30/2023	7.625	266,087		348,000
100129708	LEHI	UT		09/30/2023	7.625	361,837		480,500
100129709	OREM	UT		09/30/2023	7.000	673,515		912,000
100129710	QUINCY	CA		09/30/2023	7.625	460,530		650,000
100129711	LAS VEGAS	NV		09/30/2023	6.875	401,480		621,000
100129712	BELLA VISTA	AR		09/30/2023	7.625	236,848		327,000
100129713	GRAND RAPIDS	MI		09/30/2023	7.990	271,695		360,000
100129714	CAPE CORAL	FL		09/30/2023	7.375	239,613		319,000
100129715	BEAUFORT	SC		09/30/2023	7.625	270,409		340,000
100129716	NEWARK	NJ		09/30/2023	7.500	353,003		499,000
100129717	MERIDIAN	ID		09/30/2023	7.375	626,597		950,000
100129718	DAVENPORT	FL		09/30/2023	7.625	366,564		540,000
100129719	LEANDER	TX		09/30/2023	7.375	306,939		410,000
100129720	JERSEY CITY	NJ		09/30/2023	7.000	499,000		760,000
100129721	PARKVILLE	MD		09/30/2023	6.625	333,345		451,000
100129722	GATLINBURG	TN		09/30/2023	7.125	604,680		890,000
100129723	BOGOTA	NJ		09/30/2023	7.625	341,584		520,000
100129724	LAS VEGAS	NV		09/30/2023	6.625	390,049		525,000
100129725	MOORESVILLE	NC		09/30/2023	5.875	303,110		485,000
100129726	GARNER	NC		09/30/2023	7.625	278,554		365,000
100129727	QUINTON	VA		09/30/2023	7.490	231,327		290,000
100129728	NASHVILLE	TN		09/30/2023	7.625	528,898		750,000
100129729	GEORGETOWN	TX		09/30/2023	7.625	294,445		425,000
100129730	ORLANDO	FL		09/30/2023	7.625	428,406		572,000
100129731	WELDON SPRING	MO		09/30/2023	8.125	394,091		540,000
100129732	ORANGE CITY	FL		09/30/2023	7.500	254,410		322,000
100129733	ALBUQUERQUE	NM		09/30/2023	7.375	231,349		326,000
100129739	UNITED KINGDOM	GBR		09/30/2023	8.240	809,634		895,000
100129740	UNITED KINGDOM	GBR		09/30/2023	7.890	316,630		395,000
100129741	UNITED KINGDOM	GBR		09/30/2023	7.540	89,242		180,000
100129742	UNITED KINGDOM	GBR		09/30/2023	7.540	63,744		90,000
100129743	UNITED KINGDOM	GBR		09/30/2023	7.690	241,580		265,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129744	LOS ANGELES	CA		09/30/2023	7.999	408,626		618,000
100129745	LOS ANGELES	CA		09/30/2023	7.990	389,023		580,000
100129746	MIAMI	FL		09/30/2023	6.875	345,435		560,000
100129747	FORT LAUDERDALE	FL		09/30/2023	7.999	339,364		410,000
100129748	FORT LAUDERDALE	FL		09/30/2023	7.999	338,684		400,000
100129749	LOS ANGELES	CA		09/30/2023	7.999	1,834,578		2,400,000
100129750	BALTIMORE	MD		09/30/2023	7.999	131,432		159,000
100129751	HOUSTON	TX		09/30/2023	8.999	156,922		221,000
100129753	WIMAUMA	FL		09/30/2023	8.999	214,310		300,000
100129754	NASHUA	NH		09/30/2023	8.875	557,629		725,000
100129755	DAVENPORT	FL		09/30/2023	8.250	276,864		357,000
100129756	BALTIMORE	MD		09/30/2023	9.375	122,669		154,000
100129757	SPOKANE VALLEY	WA		09/30/2023	7.750	179,335		295,000
100129758	ATLANTA	GA		09/30/2023	7.625	330,329		440,000
100129759	WOODLAND HILLS	CA		09/30/2023	10.750	1,445,496		1,710,000
100129760	UPLAND	CA		09/30/2023	7.999	1,104,183		1,355,000
100129762	FORT PIERCE	FL		09/30/2023	7.999	157,777		240,000
100129763	THOUSAND OAKS	CA		09/30/2023	10.250	706,425		840,000
100129764	MORRISTON	FL		09/30/2023	8.750	396,040		640,000
100129765	FORT PIERCE	FL		09/30/2023	8.250	135,118		225,000
100129766	LOS ANGELES	CA		09/30/2023	9.499	986,539		1,400,000
100129767	AREA OF OLIVEHURST	CA		09/30/2023	7.375	300,373		404,000
100129768	BOWIE	MD		09/30/2023	9.999	726,886		829,000
100129770	SAN FRANCISCO	CA		09/30/2023	8.999	1,577,034		2,350,000
100129771	SAN JOSE	CA		09/30/2023	7.250	1,162,314		1,500,000
100129773	SLATINGTON	PA		09/30/2023	7.499	268,125		330,000
100129774	DALLAS	TX		09/30/2023	7.750	346,299		488,000
100129775	CORONA	CA		09/30/2023	7.875	592,309		1,070,000
100129776	GALVESTON	TX		09/30/2023	7.999	301,632		417,000
100129777	CHARLOTTE	NC		09/30/2023	7.625	245,739		350,000
100129778	WHITTIER	NC		09/30/2023	8.625	318,738		469,000
100129779	TACOMA	WA		09/30/2023	8.499	560,944		860,000
100129780	HOLYOKE	MA		09/30/2023	8.499	236,890		336,000
100129781	WATAUGA	TX		09/30/2023	9.375	277,462		359,000
100129782	FRESNO	CA		09/30/2023	8.875	203,182		255,000
100129783	ELIZABETH	NJ		09/30/2023	8.999	517,021		650,000
100129784	KATY	TX		09/30/2023	7.750	180,348		290,000
100129785	DULUTH	GA		09/30/2023	7.375	268,203		350,000
100129786	LAS VEGAS	NV		09/30/2023	7.499	350,454		500,000
100129787	PALM BAY	FL		09/30/2023	7.999	619,429		760,000
100129789	ANNA	TX		09/30/2023	7.999	243,434		294,000
100129790	SACRAMENTO	CA		09/30/2023	8.375	206,404		365,000
100129791	APPLE VALLEY	CA		09/30/2023	9.125	414,434		465,000
100129792	BAKERSFIELD	CA		09/30/2023	7.999	280,490		350,050
100129793	SAN BERNARDINO	CA		09/30/2023	8.125	213,668		350,000
100129794	BAKERSFIELD	CA		09/30/2023	8.999	177,217		241,000
100129795	ORLANDO	FL		09/30/2023	8.375	531,526		670,000
100129796	FONTANA	CA		09/30/2023	8.999	488,347		585,875
100129797	THORNTON	CO		09/30/2023	7.999	106,543		212,000
100129798	SYLMAR AREA LOS ANGELES	CA		09/30/2023	7.750	844,591		1,110,000
100129799	LAS VEGAS	NV		09/30/2023	8.375	165,621		285,000
100129800	FUQUAY VARINA	NC		09/30/2023	8.125	210,183		275,000
100129801	HIGHLAND	CA		09/30/2023	7.999	381,119		475,000
100129802	SARASOTA	FL		09/30/2023	8.999	431,729		554,000
100129803	ANTIOCH	CA		09/30/2023	7.999	592,414		824,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129804	MOHAVE VALLEY	AZ		09/30/2023	7.750	154,886		261,000
100129805	CHARLESTON	SC		09/30/2023	8.375	907,219		1,200,000
100129806	HOLLYWOOD	FL		09/30/2023	8.625	346,340		435,000
100129807	CARSON CITY	NV		09/30/2023	8.250	104,932		460,000
100129808	NORWALK	CT		09/30/2023	8.625	415,246		520,000
100129809	BAKERSFIELD	CA		09/30/2023	8.375	133,209		255,000
100129810	KANSAS CITY	MO		09/30/2023	8.499	223,416		285,000
100129812	WOODBURN	OR		09/30/2023	9.625	407,658		499,300
100129813	CHICAGO	IL		09/30/2023	9.375	276,907		325,000
100129814	THREE OAKS	MI		09/30/2023	8.999	211,758		295,000
100129815	HOUSTON	TX		09/30/2023	7.625	185,372		244,000
100129816	PENDLETON	IN		09/30/2023	7.999	248,126		302,000
100129817	LONG BEACH	CA		09/30/2023	8.750	256,979		454,000
100129818	GALLATIN	TN		09/30/2023	7.875	147,338		356,000
100129819	DACULA	GA		09/30/2023	7.999	251,162		400,000
100129820	SALT LAKE CITY	UT		09/30/2023	8.375	489,160		600,000
100129821	DACULA	GA		09/30/2023	7.999	249,850		369,000
100129822	VICTORVILLE	CA		09/30/2023	7.999	276,082		335,000
100129823	CORONA	CA		09/30/2023	8.999	454,390		625,000
100129824	CRESTLINE	CA		09/30/2023	8.125	336,402		445,000
100129825	PALMDALE	CA		09/30/2023	7.499	440,985		555,000
100129826	LA QUINTA	CA		09/30/2023	8.999	1,008,980		1,250,000
100129828	CORONA	CA		09/30/2023	9.125	575,299		715,000
100129829	SAN DIEGO	CA		09/30/2023	8.875	353,999		695,000
100129830	GATLINBURG	TN		09/30/2023	8.375	499,724		611,000
100129831	DUARTE	CA		09/30/2023	9.250	498,862		610,000
100129832	ORLANDO	FL		09/30/2023	8.625	278,156		340,000
100129833	NEW BRIGHTON	MN		09/30/2023	10.375	403,779		455,000
100129834	SALINAS	CA		09/30/2023	7.875	1,415,472		1,775,000
100129835	CLEARWATER	FL		09/30/2023	8.999	985,418		1,180,000
100129836	FORT WORTH	TX		09/30/2023	7.999	248,946		325,000
100129837	BLOOMFIELD HILLS	MI		09/30/2023	7.625	434,411		580,000
100129838	BUCKEYE	AZ		09/30/2023	7.250	328,872		553,000
100129839	RIALTO	CA		09/30/2023	9.499	415,328		554,000
100129840	LAWRENCEVILLE	GA		09/30/2023	7.499	248,357		350,000
100129841	TALLAHASSEE	FL		09/30/2023	7.875	140,005		181,000
100129842	COLTON	CA		09/30/2023	7.875	307,920		500,000
100129843	SAN DIEGO	CA		09/30/2023	8.499	730,934		940,000
100129844	SAN DIEGO	CA		09/30/2023	8.625	673,701		900,000
100129845	SAN DIEGO	CA		09/30/2023	8.625	824,754		1,100,000
100129846	WILTON MANORS	FL		09/30/2023	8.750	834,011		985,000
100129847	LEAVENWORTH	KS		09/30/2023	8.250	218,957		265,000
100129848	SAN DIEGO	CA		09/30/2023	7.250	1,360,841		1,700,000
100129849	SCOTTSDALE	AZ		09/30/2023	7.999	2,429,264		3,000,000
100129850	SILVER SPRING	MD		09/30/2023	9.375	405,170		505,000
100129851	MOUNT JULIET	TN		09/30/2023	7.499	462,002		587,000
100129852	SANFORD	FL		09/30/2023	8.250	648,626		1,042,000
100129853	PALMDALE	CA		09/30/2023	7.875	419,839		520,000
100129854	BUENA PARK	CA		09/30/2023	9.625	811,476		940,000
100129855	BIG BEAR CITY	CA		09/30/2023	8.250	572,622		825,000
100129857	BUFORD	GA		09/30/2023	8.375	230,586		290,000
100129858	HARRISBURG	PA		09/30/2023	7.999	207,873		280,000
100129859	MIAMI	FL		09/30/2023	8.375	633,619		950,000
100129860	CUTLER BAY	FL		09/30/2023	7.999	502,496		661,000
100129861	HOUSTON	TX		09/30/2023	8.098	119,235		218,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129862	RICHMOND	TX		09/30/2023	7.983	137,903		243,000
100129863	HOUSTON	TX		09/30/2023	7.958	136,323		257,000
100129864	WEST PALM BEACH	FL		09/30/2023	8.455	865,937		1,115,000
100129865	WEST SPRINGFIELD	MA		09/30/2023	8.445	264,190		341,000
100129866	NEWARK	NJ		09/30/2023	8.356	535,364		700,000
100129867	WESTFIELD	MA		09/30/2023	8.452	266,701		327,000
100129868	CLEVELAND	OH		09/30/2023	9.215	84,975		115,000
100129869	SPRINGFIELD	MA		09/30/2023	8.448	269,148		330,000
100129870	INDIAN ORCHARD	MA		09/30/2023	8.438	287,907		353,000
100129871	CLEVELAND HEIGHTS	OH		09/30/2023	8.128	172,536		240,000
100129872	BRIDGEPORT	CT		09/30/2023	8.206	430,738		528,000
100129873	MILWAUKEE	WI		09/30/2023	9.105	77,588		110,000
100129874	SAVANNAH	GA		09/30/2023	8.627	347,126		520,000
100129875	NEW WINDSOR	NY		09/30/2023	8.695	377,004		495,000
100129877	PARK FOREST	IL		09/30/2023	8.138	125,991		175,000
100129878	PARK FOREST	IL		09/30/2023	8.095	118,792		165,000
100129879	ATLANTIC CITY	NJ		09/30/2023	9.502	90,869		128,000
100129880	NORTH EAST	MD		09/30/2023	8.355	131,579		210,000
100129881	MIAMI	FL		09/30/2023	8.677	261,531		485,000
100129882	TORRINGTON	CT		09/30/2023	8.495	226,123		315,000
100129883	CEDARVILLE	NJ		09/30/2023	8.676	156,896		215,000
100129884	EAST QUOGUE	NY		09/30/2023	8.852	504,875		650,000
100129885	OLD FORGE	PA		09/30/2023	7.963	136,663		170,000
100129886	WATERBURY	CT		09/30/2023	8.195	373,052		456,500
100129887	WARMINSTER	PA		09/30/2023	8.756	93,116		150,000
100129888	FONTANA	CA		09/30/2023	7.558	285,970		510,000
100129889	WATERBURY	CT		09/30/2023	8.258	264,804		347,000
100129890	HARTFORD	CT		09/30/2023	9.106	245,698		325,000
100129891	NEW HAVEN	CT		09/30/2023	8.307	375,137		461,000
100129892	WILMINGTON	DE		09/30/2023	8.206	131,245		182,000
100129893	CHICAGO	IL		09/30/2023	8.250	209,493		310,000
100129894	HARTFORD	CT		09/30/2023	8.143	340,921		418,000
100129895	CLEVELAND	OH		09/30/2023	9.052	99,206		130,000
100129896	MONROE	NC		09/30/2023	9.245	356,265		525,000
100129897	KANSAS CITY	MO		09/30/2023	7.557	135,551		190,000
100129898	CLEVELAND	OH		09/30/2023	9.033	99,401		130,000
100129899	WASHINGTON	NJ		09/30/2023	8.395	155,015		215,000
100129900	BALTIMORE	MD		09/30/2023	7.687	170,604		215,000
100129901	PORTAGE	IN		09/30/2023	8.350	173,065		210,000
100129902	EUCLID	OH		09/30/2023	8.458	103,224		135,000
100129903	JACKSONVILLE	FL		09/30/2023	8.163	109,739		155,000
100129904	KANSAS CITY	MO		09/30/2023	7.855	174,946		220,000
100129905	RIVERHEAD	NY		09/30/2023	8.037	310,283		430,000
100129906	KANSAS CITY	MO		09/30/2023	7.855	142,733		174,000
100129907	PLEASANTVILLE	NJ		09/30/2023	8.653	244,969		325,000
100129908	HAMILTON TOWNSHIP	NJ		09/30/2023	8.252	221,773		310,000
100129909	BALTIMORE	MD		09/30/2023	7.587	171,028		225,000
100129910	BALTIMORE	MD		09/30/2023	7.662	183,870		225,000
100129911	THE BRONX	NY		09/30/2023	8.563	442,306		665,000
100129912	HAZEL CREST	IL		09/30/2023	7.995	147,076		220,000
100129913	PATERSON	NJ		09/30/2023	8.207	393,705		520,000
100129914	CHICAGO	IL		09/30/2023	8.193	177,158		230,000
100129915	STATEN ISLAND	NY		09/30/2023	8.262	531,180		650,000
100129916	CLEVELAND	OH		09/30/2023	8.812	77,250		100,000
100129917	LAKEMORE	OH		09/30/2023	8.613	87,932		115,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129918	ROUND LAKE BEACH	IL		09/30/2023	7.726	133,801		200,000
100129919	BAYPORT	NY		09/30/2023	7.990	470,305		764,000
100129920	ROUND LAKE BEACH	IL		09/30/2023	7.793	77,063		165,000
100129921	SCRANTON	PA		09/30/2023	7.926	211,144		282,000
100129922	MILTON	FL		09/30/2023	8.163	175,361		285,000
100129923	BALTIMORE	MD		09/30/2023	9.307	78,968		102,000
100129924	UNIONDALE	NY		09/30/2023	7.990	465,183		625,000
100129925	WESTLAND	MI		09/30/2023	8.787	92,038		130,000
100129926	INDEPENDENCE	MO		09/30/2023	7.863	175,134		215,000
100129927	BRONX	NY		09/30/2023	8.187	722,656		885,000
100129928	CHERRY HILL	NJ		09/30/2023	7.950	203,566		285,000
100129929	KANSAS CITY	MO		09/30/2023	7.558	140,691		184,000
100129930	CLEVELAND	OH		09/30/2023	9.141	86,453		113,000
100129931	LOCKPORT	IL		09/30/2023	7.850	193,629		290,000
100129932	ONEONTA	NY		09/30/2023	8.213	143,766		315,000
100129933	TRENTON	NJ		09/30/2023	8.026	172,284		240,000
100129934	SOUTH BEND	IN		09/30/2023	8.363	109,216		142,000
100129935	FLORENCE	KY		09/30/2023	8.478	176,985		228,000
100129936	KANSAS CITY	MO		09/30/2023	7.990	226,415		320,000
100129937	CLAYTON	NJ		09/30/2023	8.290	140,680		170,000
100129938	KANSAS CITY	MO		09/30/2023	8.080	233,101		330,000
100129939	CHICAGO	IL		09/30/2023	8.833	80,679		105,000
100129940	TRENTON	NJ		09/30/2023	8.203	143,100		200,000
100129941	WATERBURY	CT		09/30/2023	7.990	290,421		380,000
100129942	PHILADELPHIA	PA		09/30/2023	7.813	220,207		430,000
100129943	MONTICELLO	IN		09/30/2023	8.312	218,042		280,000
100129944	LANCASTER	PA		09/30/2023	8.337	168,523		290,000
100129945	KNOXVILLE	TN		09/30/2023	7.843	166,319		250,000
100129946	CHICAGO	IL		09/30/2023	7.952	211,912		280,000
100129947	ROCKFORD	TN		09/30/2023	7.563	170,386		278,000
100129948	FITCHBURG	MA		09/30/2023	8.357	409,274		500,000
100129949	CALUMET CITY	IL		09/30/2023	8.448	146,348		190,000
100129950	HOUMA	LA		09/30/2023	8.663	100,499		140,000
100129951	PHILADELPHIA	PA		09/30/2023	8.741	140,437		183,000
100129952	GOSHEN	NY		09/30/2023	8.206	303,373		425,000
100129953	MAYS LANDING	NJ		09/30/2023	8.063	173,544		210,000
100129954	MIAMI	FL		09/30/2023	8.274	680,169		890,000
100129955	COVINGTON	KY		09/30/2023	8.307	129,208		180,000
100129957	WILMINGTON	DE		09/30/2023	8.752	186,096		256,000
100129958	CENTRAL ISLIP	NY		09/30/2023	8.850	381,965		490,000
100129959	STAFFORD	VA		09/30/2023	7.837	125,645		207,000
100129960	PORT CHARLOTTE	FL		09/30/2023	8.413	430,172		525,000
100129961	DETROIT	MI		09/30/2023	8.384	150,508		196,000
100129962	MILWAUKEE	WI		09/30/2023	8.990	77,423		103,000
100129963	FARMINGDALE	NY		09/30/2023	8.950	591,865		760,000
100129964	MIAMI BEACH	FL		09/30/2023	7.409	116,223		330,000
100129965	HICKSVILLE	NY		09/30/2023	8.050	570,249		785,000
100129966	CHICAGO	IL		09/30/2023	8.137	133,809		190,000
100129967	RIVIERA BEACH	FL		09/30/2023	7.990	145,650		205,000
100129968	GARFIELD	NJ		09/30/2023	8.362	254,914		338,000
100129969	YONKERS	NY		09/30/2023	7.850	473,744		580,000
100129970	IRVINGTON	NJ		09/30/2023	8.713	149,832		250,000
100129971	ROCKY FACE	GA		09/30/2023	8.405	200,998		262,000
100129972	ROCKY FACE	GA		09/30/2023	8.405	200,998		288,000
100129973	MIAMI	FL		09/30/2023	7.650	543,280		1,160,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129974	CEDARTOWN	GA		09/30/2023	7.720	107,629		192,000
100129975	GARFIELD HEIGHTS	OH		09/30/2023	8.557	90,298		135,000
100129976	SPARROW BUSH	NY		09/30/2023	7.638	258,913		335,000
100129977	NANUET	NY		09/30/2023	7.788	426,067		590,000
100129978	FAIRBORN	OH		09/30/2023	8.750	134,437		185,000
100129979	DAYTON	OH		09/30/2023	8.713	123,924		160,000
100129980	MASTIC	NY		09/30/2023	7.885	354,298		530,000
100129981	NEW HAVEN	CT		09/30/2023	8.500	244,096		320,000
100129982	CATSKILL	NY		09/30/2023	8.953	246,480		320,000
100129983	EAST ORANGE	NJ		09/30/2023	8.162	278,100		386,000
100129984	CLEVELAND	OH		09/30/2023	8.877	77,225		108,000
100129985	ATLANTIC CITY	NJ		09/30/2023	9.356	300,141		400,000
100129986	NORFOLK	VA		09/30/2023	7.874	194,081		290,000
100129987	MAYS LANDING	NJ		09/30/2023	8.726	92,122		138,000
100129988	HOUSTON	TX		09/30/2023	8.774	105,473		147,000
100129989	OKLAHOMA CITY	OK		09/30/2023	7.774	130,480		197,000
100129990	FARMINGVILLE	NY		09/30/2023	7.550	358,401		540,500
100129991	POUGHKEEPSIE	NY		09/30/2023	8.300	262,558		340,000
100129992	OKLAHOMA CITY	OK		09/30/2023	7.774	112,597		170,000
100129994	OKLAHOMA CITY	OK		09/30/2023	7.774	114,584		173,000
100129995	SPRING VALLEY	NY		09/30/2023	7.990	466,483		755,000
100129996	WELLSTON	OK		09/30/2023	7.770	104,703		158,000
100129997	OKLAHOMA CITY	OK		09/30/2023	7.774	104,649		158,000
100129998	EASTPOINTE	MI		09/30/2023	8.495	115,360		160,000
100129999	PHILADELPHIA	PA		09/30/2023	8.843	210,215		270,000
100130000	OKLAHOMA CITY	OK		09/30/2023	8.193	96,260		165,000
100130001	LYNBROOK	NY		09/30/2023	7.800	661,878		900,000
100130002	PORT ORANGE	FL		09/30/2023	8.159	98,087		178,000
100130003	WINTER HAVEN	FL		09/30/2023	8.074	158,329		220,000
100130004	CAMDEN	NJ		09/30/2023	8.660	85,400		138,000
100130005	ASHLAND	KY		09/30/2023	8.370	172,453		237,000
100130006	PHILADELPHIA	PA		09/30/2023	8.609	236,076		382,000
100130007	GOSHEN	NY		09/30/2023	7.863	288,449		432,000
100130008	ASHLAND	KY		09/30/2023	8.802	97,696		135,500
100130009	BLOOMINGBURG	NY		09/30/2023	8.113	223,302		310,000
100130010	MONTGOMERY	NY		09/30/2023	7.913	254,099		380,000
100130011	CREST HILL	IL		09/30/2023	8.597	96,188		125,000
100130012	CHESTER	PA		09/30/2023	8.602	147,548		191,000
100130013	MILLVILLE	NJ		09/30/2023	7.600	107,220		150,000
100130014	MIDDLE TOWNSHIP	NJ		09/30/2023	9.145	198,142		271,000
100130015	GALLOWAY	NJ		09/30/2023	8.574	86,058		120,000
100130016	LUFKIN	TX		09/30/2023	7.945	113,855		205,000
100130017	LUFKIN	TX		09/30/2023	7.945	113,666		205,000
100130018	LUFKIN	TX		09/30/2023	7.713	112,970		200,000
100130019	LUFKIN	TX		09/30/2023	7.945	113,135		200,000
100130020	COLUMBUS	OH		09/30/2023	7.520	190,919		286,000
100130021	SHARON HILL	PA		09/30/2023	7.993	170,156		280,000
100130022	CENTRAL ISLIP	NY		09/30/2023	7.610	357,955		580,000
100130023	ALLENTOWN	PA		09/30/2023	7.763	103,369		156,000
100130024	CITY OF ORANGE	NJ		09/30/2023	7.495	252,326		450,000
100130025	LUFKIN	TX		09/30/2023	7.945	120,005		205,000
100130026	LUFKIN	TX		09/30/2023	7.990	134,868		205,000
100130027	CAPE MAY COURT HOUSE	NJ		09/30/2023	9.405	295,757		377,000
100130028	NEW ORLEANS	LA		09/30/2023	7.860	160,290		312,000
100130029	MILWAUKEE	WI		09/30/2023	7.722	125,868		222,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100130030	PHILADELPHIA	PA		09/30/2023	8.820	193,219		250,000
100130031	BLOOMINGDALE	IL		09/30/2023	8.210	186,356		245,000
100130032	BROOKLYN	MD		09/30/2023	8.000	133,436		176,000
100130033	EAGLE RIVER	AK		09/30/2023	7.550	207,955		290,000
100130034	ARLINGTON	TX		09/30/2023	7.305	198,530		391,000
100130035	BUFFALO	NY		09/30/2023	8.424	161,119		210,000
100130036	LENOIR	NC		09/30/2023	8.184	93,605		122,000
100130037	STATEN ISLAND	NY		09/30/2023	7.850	737,449		910,000
100130038	SOUTH BEND	IN		09/30/2023	8.570	129,195		165,000
100130039	CHICAGO	IL		09/30/2023	8.200	169,489		235,000
100130040	PHILADELPHIA	PA		09/30/2023	7.963	131,439		160,000
100130041	KANSAS CITY	MO		09/30/2023	7.503	142,425		185,000
100130042	LAKE CITY	FL		09/30/2023	8.920	137,043		191,000
100130043	NEW BRITAIN	CT		09/30/2023	7.234	265,973		395,000
100130044	BALTIMORE	MD		09/30/2023	8.077	135,328		190,000
100130045	BALTIMORE	MD		09/30/2023	8.858	137,673		179,000
100130046	LANHAM	MD		09/30/2023	7.565	608,868		1,000,000
100130047	RIO RANCHO	NM		09/30/2023	8.347	197,886		295,000
100130048	AMBRIDGE	PA		09/30/2023	8.280	126,222		175,000
100130049	CLARKSVILLE	TN		09/30/2023	7.205	155,496		267,000
100130050	SCRANTON	PA		09/30/2023	8.039	79,139		107,000
100130051	MEMPHIS	TN		09/30/2023	8.977	116,494		150,000
100130052	CHESTER	NY		09/30/2023	8.408	185,549		260,000
100130053	WYANDANCH	NY		09/30/2023	8.121	295,584		415,000
100130054	LORAIN	OH		09/30/2023	9.302	88,322		114,000
100130055	KANSAS CITY	MO		09/30/2023	8.780	96,354		135,000
100130056	WARREN	MI		09/30/2023	8.505	108,408		140,000
100130057	NORTH BERGEN	NJ		09/30/2023	8.105	301,275		470,000
100130058	CLEVELAND	OH		09/30/2023	9.008	76,463		100,000
100130059	FORT WAYNE	IN		09/30/2023	8.657	83,322		125,000
100130060	DUNMORE	PA		09/30/2023	9.038	160,571		210,000
100130061	MILTON	FL		09/30/2023	8.063	115,676		188,000
100130062	HOUSTON	TX		09/30/2023	8.537	147,011		220,000
100130098	NETHERLANDS	NLD		09/30/2023	6.700	60,883		
100130099	NETHERLANDS	NLD		09/30/2023	6.150	143,753		
100130100	NETHERLANDS	NLD		09/30/2023	6.300	263,194		
100130101	NETHERLANDS	NLD		09/30/2023	6.050	110,774		
100130102	NETHERLANDS	NLD		09/30/2023	6.250	122,612		
100130103	NETHERLANDS	NLD		09/30/2023	6.100	169,684		
100130104	NETHERLANDS	NLD		09/30/2023	6.100	157,705		
100130105	NETHERLANDS	NLD		09/30/2023	6.100	132,421		
100130106	NETHERLANDS	NLD		09/30/2023	6.100	2,143,605		
100130107	NETHERLANDS	NLD		09/30/2023	6.450	722,991		
100130108	NETHERLANDS	NLD		09/30/2023	6.450	48,199		
100130109	NETHERLANDS	NLD		09/30/2023	6.250	281,163		
100130110	NETHERLANDS	NLD		09/30/2023	6.250	281,163		
100130111	NETHERLANDS	NLD		09/30/2023	6.150	502,077		
100130112	NETHERLANDS	NLD		09/30/2023	6.050	63,420		
100130113	NETHERLANDS	NLD		09/30/2023	6.250	213,092		
100130114	NETHERLANDS	NLD		09/30/2023	6.100	258,966		
100130115	NETHERLANDS	NLD		09/30/2023	6.350	194,489		
100130116	NETHERLANDS	NLD		09/30/2023	5.160	238,509		
100130117	NETHERLANDS	NLD		09/30/2023	5.160	10,098		
100130118	NETHERLANDS	NLD		09/30/2023	6.100	43,971		
100130119	NETHERLANDS	NLD		09/30/2023	6.100	65,957		

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100130120	NETHERLANDS	NLD.		09/30/2023	6.150	84,560		
100130121	NETHERLANDS	NLD.		09/30/2023	5.480	203,861		
100130122	NETHERLANDS	NLD.		09/30/2023	5.480	8,597		
100130123	NETHERLANDS	NLD.		09/30/2023	6.250	253,681		
100130124	NETHERLANDS	NLD.		09/30/2023	6.200	211,401		
100130125	NETHERLANDS	NLD.		09/30/2023	6.350	313,296		
100130126	NETHERLANDS	NLD.		09/30/2023	6.200	139,102		
100130127	NETHERLANDS	NLD.		09/30/2023	6.200	139,102		
100130128	NETHERLANDS	NLD.		09/30/2023	6.250	520,046		
100130129	NETHERLANDS	NLD.		09/30/2023	6.250	8,456		
100130130	NETHERLANDS	NLD.		09/30/2023	5.400	177,577		
100130131	NETHERLANDS	NLD.		09/30/2023	5.400	11,838		
100130132	NETHERLANDS	NLD.		09/30/2023	6.700	202,945		
100130133	NETHERLANDS	NLD.		09/30/2023	6.250	164,385		
100130134	NETHERLANDS	NLD.		09/30/2023	6.350	369,951		
100130135	NETHERLANDS	NLD.		09/30/2023	6.720	158,229		
100130136	NETHERLANDS	NLD.		09/30/2023	6.720	196,123		
100130236	LYNWOOD	CA.		09/30/2023	8.875	498,536		655,000
100130237	PLAINFIELD	IL.		09/30/2023	8.875	607,860		670,000
100130238	SAINT GEORGE	UT.		09/30/2023	7.750	1,012,881		1,460,000
100130239	VAN NUYS	CA.		09/30/2023	8.250	815,487		1,300,000
100130240	LEXINGTON	SC.		09/30/2023	9.875	339,300		364,000
100130241	ROME	GA.		09/30/2023	8.625	145,657		257,000
100130242	MARIETTA	GA.		09/30/2023	8.625	277,304		365,000
100130244	WILLS POINT	TX.		09/30/2023	9.000	342,022		510,000
100130245	INDIAN RIVER	MI.		09/30/2023	8.500	445,072		572,000
100130246	COLUMBIA	SC.		09/30/2023	8.250	197,675		305,800
100130247	DAVENPORT	FL.		09/30/2023	7.250	315,814		416,000
100130248	HUMBLE	TX.		09/30/2023	7.750	380,082		463,000
100130249	BAKERSFIELD	CA.		09/30/2023	7.625	533,019		660,000
100130250	HICKORY	NC.		09/30/2023	8.875	361,860		470,000
100130251	NORRISTOWN	PA.		09/30/2023	10.750	132,291		172,000
100130252	KATY	TX.		09/30/2023	8.625	424,012		500,000
100130253	VACAVILLE	CA.		09/30/2023	7.750	530,003		650,000
100130254	HEBER CITY	UT.		09/30/2023	7.250	531,452		792,500
100130255	LOS BANOS	CA.		09/30/2023	7.875	269,018		470,000
100130256	BIG SKY	MT.		09/30/2023	7.875	1,114,962		2,200,000
100130257	BATESBURG	SC.		09/30/2023	8.500	712,121		1,150,000
100130258	LOMPOC	CA.		09/30/2023	9.250	450,450		550,000
100130259	DESTIN	FL.		09/30/2023	8.875	1,297,579		1,800,000
100130260	AUBURN	WA.		09/30/2023	9.125	323,800		408,000
100130261	SHREVEPORT	LA.		09/30/2023	10.500	253,430		310,000
100130262	AZUSA	CA.		09/30/2023	9.375	476,877		755,000
100130264	MARCO ISLAND	FL.		09/30/2023	9.000	4,074,375		6,650,000
100130265	ATLANTA	GA.		09/30/2023	8.500	535,978		745,000
100130266	BAKERSFIELD	CA.		09/30/2023	10.875	209,690		260,000
100130267	PEMBERTON	NJ.		09/30/2023	11.000	145,661		219,000
100130268	SAN ANTONIO	TX.		09/30/2023	9.250	107,771		263,000
100130269	BAKERSFIELD	CA.		09/30/2023	9.250	408,975		900,000
100130270	LITCHFIELD PARK	AZ.		09/30/2023	10.125	242,197		387,500
100130271	CHICAGO	IL.		09/30/2023	9.125	228,750		305,000
100130272	GOODYEAR	AZ.		09/30/2023	10.125	287,175		380,000
100130273	BUCKEYE	AZ.		09/30/2023	10.125	287,175		380,000
100130274	GOODYEAR	AZ.		09/30/2023	10.250	305,625		381,000
100130275	SEGUIN	TX.		09/30/2023	9.500	159,035		194,000

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100130276	WILLINGBORO	NJ		09/30/2023	9.875	245,047		312,000
100130277	DURHAM	NC		09/30/2023	8.125	284,683		426,000
100130278	GRAYSLAKE	IL		09/30/2023	9.990	311,445		405,000
100130279	ROSELLE	NJ		09/30/2023	9.875	339,972		430,000
100130280	SMYRNA	TN		09/30/2023	10.125	271,540		330,000
100130281	SAN JACINTO	CA		09/30/2023	8.875	346,861		380,000
100130282	CHARLOTTE	NC		09/30/2023	9.990	256,701		338,000
100130283	DEKALB	IL		09/30/2023	8.250	153,026		218,000
100130284	KISSIMMEE	FL		09/30/2023	9.875	320,657		394,000
100130285	SAN DIEGO	CA		09/30/2023	7.990	820,320		1,100,000
100130286	HOMESTEAD	FL		09/30/2023	7.875	189,204		350,000
100130287	SAINT CLAIR SHORES	MI		09/30/2023	8.375	184,595		265,000
100130288	MIAMI	FL		09/30/2023	7.990	286,764		940,000
100130289	ATLANTIC BEACH	SC		09/30/2023	7.625	312,667		400,000
100130290	PORT SAINT LUCIE	FL		09/30/2023	8.125	226,541		335,000
100130291	ALBANY	NY		09/30/2023	9.125	143,864		192,000
100130292	RIVERVIEW	FL		09/30/2023	8.125	326,839		397,000
100130293	NUTLEY	NJ		09/30/2023	8.375	483,213		675,000
100130294	DRIPPING SPRINGS	TX		09/30/2023	8.375	1,013,159		1,300,000
100130295	LA HABRA	CA		09/30/2023	7.875	1,276,398		1,575,000
100130296	LAS VEGAS	NV		09/30/2023	8.990	324,735		390,000
100130297	SAINT AUGUSTINE	FL		09/30/2023	8.375	388,723		545,000
100130298	COLUMBUS	OH		09/30/2023	8.875	118,383		150,000
100130299	NORTH LAS VEGAS	NV		09/30/2023	7.375	182,689		355,000
100130300	TEHACHAPI	CA		09/30/2023	8.990	412,084		500,000
100130301	UPLAND	CA		09/30/2023	7.875	917,869		1,135,000
100130302	ROSEVILLE	CA		09/30/2023	7.500	564,278		825,000
100130303	LAS VEGAS	NV		09/30/2023	7.750	179,090		240,000
100130304	TRENTON	NJ		09/30/2023	9.625	121,508		195,000
100130305	SALISBURY	NC		09/30/2023	9.500	199,439		248,000
100130306	LAKESIDE	CA		09/30/2023	7.875	433,589		840,000
100130307	STUART	FL		09/30/2023	7.625	1,266,032		1,800,000
100130308	SUMMERFIELD	FL		09/30/2023	8.500	204,231		275,000
100130309	DENVER	CO		09/30/2023	9.125	363,215		434,000
100130310	BUFFALO	WY		09/30/2023	7.500	344,840		437,000
100130311	SAN ANTONIO	TX		09/30/2023	8.500	354,663		425,000
100130312	WEST HILLS	CA		09/30/2023	8.500	851,546		1,045,000
100130313	VAN NUYS	CA		09/30/2023	7.375	1,561,932		1,950,000
100130314	ZEPHYRHILLS	FL		09/30/2023	8.125	371,159		455,000
100130315	FORT LAUDERDALE	FL		09/30/2023	8.750	125,814		168,000
100130316	PACIFIC PALISADES	CA		09/30/2023	8.250	1,813,036		2,350,000
100130317	WESLEY CHAPEL	FL		09/30/2023	8.750	284,357		347,000
100130318	DOWNEY	CA		09/30/2023	7.375	600,020		810,000
100130319	TEMECULA	CA		09/30/2023	7.750	781,989		981,500
100130320	AKRON	OH		09/30/2023	8.500	292,597		380,000
100130321	SPRINGFIELD	VA		09/30/2023	7.875	524,198		700,000
100130322	PORT ORANGE	FL		09/30/2023	7.750	407,577		609,000
100130323	PLACERVILLE	CA		09/30/2023	8.875	372,231		485,000
100130324	WATERBURY	CT		09/30/2023	8.500	173,747		215,000
100130325	TACOMA	WA		09/30/2023	8.375	308,062		388,000
100130326	LEHIGH ACRES	FL		09/30/2023	8.875	281,712		340,000
100130327	DERBY	CT		09/30/2023	7.990	186,664		278,000
100130328	CLEVELAND	OH		09/30/2023	8.750	220,767		287,000
100130329	APPLE VALLEY	CA		09/30/2023	9.125	216,525		290,000
100130330	PHOENIX	AZ		09/30/2023	7.990	358,649		750,000

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100130331	QUEEN CREEK	AZ		09/30/2023	8.625	993,172		1,210,000
100130332	BALTIMORE	MD		09/30/2023	8.750	102,991		131,900
100130333	GREAT BARRINGTON	MA		09/30/2023	7.500	464,112		599,000
100130334	ASHEBORO	NC		09/30/2023	9.250	212,014		273,000
100130335	BAYTOWN	TX		09/30/2023	9.990	248,692		295,000
100130336	SEMINOLE	FL		09/30/2023	8.500	512,374		630,000
100130337	DALLAS	TX		09/30/2023	8.625	525,416		650,000
100130338	HELOTES	TX		09/30/2023	9.625	363,466		453,000
100130339	EDINBURG	TX		09/30/2023	8.875	291,737		365,000
100130340	YAKIMA	WA		09/30/2023	8.500	171,516		280,000
100130341	OCALA	FL		09/30/2023	7.990	224,366		278,000
100130342	OCALA	FL		09/30/2023	7.990	219,670		305,000
100130343	HILLSBORO	OR		09/30/2023	7.750	103,440		490,000
100130344	PEORIA	IL		09/30/2023	10.250	143,476		177,000
100130345	STUART	FL		09/30/2023	8.990	603,669		792,000
100130346	DAVENPORT	FL		09/30/2023	9.250	384,059		495,000
100130347	CARY	IL		09/30/2023	9.990	248,341		305,000
100130348	TOBYHANNA	PA		09/30/2023	8.500	260,289		310,000
100130349	MESA	AZ		09/30/2023	7.875	457,025		750,000
100130350	AUSTIN	TX		09/30/2023	7.500	514,483		1,145,000
100130351	PORT SAINT LUCIE	FL		09/30/2023	8.375	375,161		465,000
100130352	GREENVILLE	MI		09/30/2023	9.250	212,549		268,000
100130353	JEWETT	TX		09/30/2023	10.375	97,465		138,000
100130354	PORT SAINT LUCIE	FL		09/30/2023	7.625	370,853		468,000
100130355	PROVO	UT		09/30/2023	9.000	436,857		545,000
100130356	ARLINGTON	TX		09/30/2023	9.750	865,975		1,050,000
100130357	WASHINGTON	DC		09/30/2023	8.875	1,010,221		1,225,000
100130358	NOVATO	CA		09/30/2023	7.500	1,313,716		2,530,000
100130359	SANDPOINT	ID		09/30/2023	7.875	537,074		660,000
100130360	PHOENIX	AZ		09/30/2023	10.375	609,901		755,000
100130361	PHOENIX	AZ		09/30/2023	9.000	558,270		700,000
100130362	MYRTLE BEACH	SC		09/30/2023	7.750	317,963		415,000
100130363	VONORE	TN		09/30/2023	7.990	1,536,309		3,700,000
100130364	LIBERTYVILLE	IL		09/30/2023	8.750	181,644		240,000
100130365	LAS VEGAS	NV		09/30/2023	8.500	461,787		605,000
100130366	KATY	TX		09/30/2023	8.750	681,539		881,000
100130367	CLEVELAND	OH		09/30/2023	9.875	78,718		98,000
100130368	POTTSBORO	TX		09/30/2023	8.125	330,798		413,000
100130369	ARLINGTON	VA		09/30/2023	9.875	194,329		245,000
100130370	CHICAGO	IL		09/30/2023	7.990	180,961		220,000
100130371	INDIANAPOLIS	IN		09/30/2023	10.375	90,696		105,000
100130372	PLYMOUTH	MI		09/30/2023	9.990	429,667		520,000
100130373	CHAMBLEE	GA		09/30/2023	8.875	463,024		575,000
100130374	MORONGO VALLEY	CA		09/30/2023	9.625	250,027		300,000
100130375	OCALA	FL		09/30/2023	7.750	257,848		329,200
100130376	DENVER	CO		09/30/2023	9.750	286,670		340,000
100130377	ARIZONA CITY	AZ		09/30/2023	9.250	188,096		228,000
100130379	MONROE	GA		09/30/2023	9.125	189,950		250,000
100130380	PINOLE	CA		09/30/2023	8.375	449,000		552,000
100130381	WINTER GARDEN	FL		09/30/2023	8.750	398,796		500,000
100130382	BRIDGEPORT	CT		09/30/2023	8.625	293,091		400,000
100130383	LUBBOCK	TX		09/30/2023	9.500	229,026		294,000
100130384	ARCADIA	FL		09/30/2023	9.500	105,521		135,000
100130385	BATON ROUGE	LA		09/30/2023	9.375	113,258		147,000
100130386	KIRKLAND	WA		09/30/2023	8.990	1,384,565		1,826,000

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100130387	JACKSONVILLE	FL		09/30/2023	9.500	216,746		260,000
100130388	STEPHENS CITY	VA		09/30/2023	10.250	293,869		316,500
100130389	THE VILLAGES	FL		09/30/2023	8.500	236,637		285,000
100130390	PALMETTO	FL		09/30/2023	8.375	329,560		425,000
100130391	LOS ANGELES	CA		09/30/2023	8.750	3,258,367		4,300,000
100130392	GRANBY	CT		09/30/2023	9.250	297,957		410,000
100130393	DENVER	CO		09/30/2023	8.875	293,903		375,000
100130394	SPENCER	OK		09/30/2023	9.625	109,310		176,000
100130395	ORLANDO	FL		09/30/2023	7.875	187,061		330,000
100130396	BRUNSWICK	GA		09/30/2023	8.250	178,529		220,000
100130397	ATLANTA	GA		09/30/2023	9.625	293,900		370,000
100130398	CORPUS CHRISTI	TX		09/30/2023	9.500	126,066		177,000
100130400	BROWNSVILLE	TX		09/30/2023	9.625	129,381		160,000
100130401	GALLATIN	TN		09/30/2023	8.625	1,997,049		2,475,000
100130402	JAMAICA	NY		09/30/2023	8.124	303,857		659,000
100130403	BELLMORE	NY		09/30/2023	7.249	349,140		995,000
100130404	WOODLAND HILLS	CA		09/30/2023	8.999	418,600		1,600,000
100130405	TAMARAC	FL		09/30/2023	7.749	276,301		340,000
100130406	PORT SAINT LUCIE	FL		09/30/2023	9.624	362,243		426,000
100130407	AUSTIN	TX		09/30/2023	9.124	370,112		430,000
100130408	MERIDIAN	ID		09/30/2023	8.374	232,687		450,000
100130409	CORTLANDT MANOR	NY		09/30/2023	7.999	325,856		400,000
100130410	NORRISTOWN	PA		09/30/2023	8.749	106,869		143,000
100130411	TACOMA	WA		09/30/2023	8.624	277,081		440,000
100130412	ATLANTIC CITY	NJ		09/30/2023	8.624	171,148		220,000
100130413	HOLLYWOOD	FL		09/30/2023	8.999	359,364		450,000
100130414	SUFFERN	NY		09/30/2023	8.874	415,833		550,000
100130415	WICHITA	KS		09/30/2023	9.874	160,588		192,000
100130417	SUFFERN	NY		09/30/2023	9.374	414,017		545,000
100130418	WOODBRIDGE	VA		09/30/2023	8.374	577,559		705,000
100130419	ROBBINSVILLE	NJ		09/30/2023	8.499	107,638		420,000
100130421	RANDALLSTOWN	MD		09/30/2023	8.999	291,586		370,000
100130422	RANDALLSTOWN	MD		09/30/2023	8.999	276,240		350,000
100130423	HOLMDEL	NJ		09/30/2023	8.249	512,721		1,900,000
100130424	WEST PALM BEACH	FL		09/30/2023	10.374	295,164		372,000
100130425	TULSA	OK		09/30/2023	7.920	227,950		285,000
100130427	LEXINGTON PARK	MD		09/30/2023	9.999	125,583		190,000
100130428	NAPLES	FL		09/30/2023	7.625	460,472		630,000
100130429	HEMPSTEAD	NY		09/30/2023	7.374	330,273		625,000
100130430	LOS ANGELES	CA		09/30/2023	8.749	352,497		760,000
100130431	GAINESVILLE	FL		09/30/2023	8.240	203,791		250,000
100130432	CHERRY HILL	NJ		09/30/2023	10.999	351,963		450,000
100130433	JACKSONVILLE	NC		09/30/2023	7.999	169,663		255,000
100130434	FORT LAUDERDALE	FL		09/30/2023	7.999	207,089		288,000
100130435	DAVENPORT	FL		09/30/2023	7.499	239,230		465,000
100130436	EVANS	CO		09/30/2023	8.749	222,659		428,000
100130437	FALL RIVER	MA		09/30/2023	8.374	120,670		156,000
100130438	KALAMA	WA		09/30/2023	7.749	421,023		519,995
100130439	NORWICH	CT		09/30/2023	9.249	256,038		322,000
100130440	STUART	FL		09/30/2023	8.999	342,510		435,000
100130441	AKRON	OH		09/30/2023	8.624	115,481		145,000
100130442	YORKTOWN HEIGHTS	NY		09/30/2023	8.750	490,959		699,000
100130443	LAS VEGAS	NV		09/30/2023	7.124	312,726		595,000
100130444	ARTESIA	CA		09/30/2023	8.750	281,551		446,000
100130445	PHILADELPHIA	PA		09/30/2023	11.000	115,290		142,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100130446	NEW MILFORD	CT		09/30/2023	8.249	449,192		550,700
100130447	NAPLES	FL		09/30/2023	8.249	397,296		1,050,000
100130449	HOUSTON	TX		09/30/2023	8.999	339,723		468,000
100130450	RIDGEWOOD	NY		09/30/2023	8.750	516,596		1,200,000
100130451	MIDLAND	TX		09/30/2023	9.249	392,415		425,000
100130452	SAINT CLOUD	FL		09/30/2023	7.999	414,069		525,000
100130453	CENTRAL ISLIP	NY		09/30/2023	9.000	358,759		475,000
100130454	PORT CHESTER	NY		09/30/2023	8.750	342,378		560,000
100130455	STOCKTON	CA		09/30/2023	9.249	340,253		427,000
100130457	DUNDALK	MD		09/30/2023	8.749	182,049		235,000
100130458	HUNTINGBURG	IN		09/30/2023	8.999	109,141		135,000
100130459	VENTURA	CA		09/30/2023	7.999	715,107		925,000
100130460	SOUTH EUCLID	OH		09/30/2023	9.375	80,647		130,000
0399999. Mortgages in good standing - Residential mortgages-all other						3,618,677,777	89,266,830	6,906,533,764
18846	FALLS CHURCH	VA		05/28/2009	7.350			59,643,000
18850	GAITHERSBURG	MD		06/19/2009	7.450			73,256,000
7200192	SAN FRANCISCO	CA		04/28/2017	4.900			320,000,000
7200196	Fort Wayne	IN		05/25/2017	5.400			785,000,000
1000710	BAYTOWN	TX		12/07/2017	3.530		27,273,712	256,794,000
7200244	NEW YORK	NY		04/11/2018	4.803			241,855,500
7000040	EDWARDSVILLE	IL		11/19/2018	4.657			41,236,000
7200328	LOS ANGELES	CA		06/28/2019	7.666			750,000,000
7200340	NEW YORK	NY		08/26/2019	9.330			1,230,000,000
2390901	LOS ANGELES	CA		12/20/2019	7.973		1,102,525	994,000,000
7200635	LONG ISLAND CITY	NY		01/03/2020	8.550		1,157,395	825,000,000
7200394	LOS ANGELES	CA		09/15/2020	7.579		51,564	461,000,000
7200425	WATERTOWN	MA		01/19/2021	9.744		384,477	114,000,000
7200434	NEW YORK	NY		03/12/2021	9.382		3,069,912	650,000,000
7200431	MIAMI	FL		03/23/2021	9.227		2,159,315	400,000,000
7200442	CALABASAS	CA		03/31/2021	8.510		217,171	79,000,000
7200430	SAN FRANCISCO	CA		04/01/2021	6.786		51,644	168,500,000
7200419	PARIS	FRA		04/21/2021	6.633			218,500,000
7200445	LONDON	GBR		05/19/2021	5.159		2,322,785	459,100,000
7200457	RICHMOND	VA		06/18/2021	8.341		1,978,787	495,000,000
7200456	MIAMI	FL		06/21/2021	8.488		5,476,482	220,900,000
3300002956	NORTH BERGEN	NJ		06/21/2021	6.476		123,032	4,300,000
7200452	VARIOUS	DE		06/28/2021	6.663		317,445	681,040,000
7200462	DUBLIN	IRL		07/12/2021	7.675		4,540,677	468,200,000
4010022608	RICHMOND	IN		08/27/2021	6.500		239,949	11,975,000
7200464	MIAMI	FL		09/02/2021	8.902		2,755,004	292,000,000
7200467	BRISTOL	GBR		09/16/2021	8.427		6,023,584	120,023,000
3310024886	ROCKPORT	TX		10/27/2021	5.210		6,842	4,890,000
7200488	QUEENS	NY		11/09/2021	9.694		486,886	266,000,000
7200519	LONDON	GBR		01/21/2022	4.443		2,550,349	344,950,000
3310029498	NASHVILLE	NC		02/25/2022	6.300		1,782	1,850,000
7200539	PHOENIX	AZ		02/28/2022	8.219		965,283	367,900,000
7200541	BRONX	NY		03/08/2022	8.929		34,731,761	747,000,000
7200504	NEW YORK	NY		03/25/2022	9.249		614,707	640,000,000
322020355	PORTLAND	OR		03/31/2022	6.220		242,177	4,440,000
7200552	MARBELLA	ESP		04/26/2022	8.095		1,966,721	101,400,000
322030402	PRESCOTT	AZ		05/09/2022	6.970		573,088	6,240,000
322050594	PORTLAND	OR		05/09/2022	6.470		(29,038)	3,075,000
3310034735	LOUISVILLE	KY		05/19/2022	5.000		4,689	5,720,000
7200561	DUBLIN	IRL		05/31/2022	7.948		649,218	310,600,000
322050135	PORTLAND	OR		06/21/2022	6.595		660,575	3,360,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322050199	PORTLAND	OR		06/21/2022	6.970		346,900	3,355,000
3310036460	CENTER POINT	AL		06/23/2022	5.931		125,714	13,500,000
3310034991	CHICAGO	IL		07/07/2022	5.875		59,081	5,500,000
3310037389	TOPEKA	KS		07/07/2022	6.800		53,556	11,700,000
7200570	VARIOUS	ESP		07/11/2022	4.089		7,198,668	36,455,000
3310038062	POUGHKEEPSIE	NY		07/14/2022	6.550		4,188	3,800,000
7200568	LONDON	GBR		07/19/2022	9.430		3,104,038	418,400,000
3310034948	POUGHKEEPSIE	NY		08/01/2022	5.875		2,608	1,500,000
3310035680	YONKERS	NY		08/08/2022	6.043		1,292	4,500,000
3310036201	YONKERS	NY		08/08/2022	6.043		32,432	3,800,000
7200578	KELSO	GBR		08/19/2022	8.427		30,842	47,500,000
322020339	VANCOUVER	WA		09/13/2022	7.260		10,000	4,820,000
322070289	PORTLAND	OR		09/19/2022	7.625		451,171	2,960,000
322070611	PORTLAND	OR		09/19/2022	7.625		351,146	2,960,000
3310040637	CHICAGO	IL		09/21/2022	8.743		15,830	950,000
3310038432	WICHITA	KS		09/28/2022	6.620		251,755	12,600,000
3310041505	DETROIT	MI		09/28/2022	8.050		15,162	925,000
7200602	LONDON	GBR		09/30/2022	6.934		44,103,524	1,315,000,000
7200585	BAYONNE	NJ		10/13/2022	9.125		3,660,281	542,600,000
3310041368	MONTGOMERY	AL		10/19/2022	7.900		6,228	2,525,000
322080960	PORTLAND	OR		10/25/2022	8.135		464,738	4,000,000
3310041645	MEMPHIS	TN		11/01/2022	8.120		74,173	12,700,000
3310040104	NEW ORLEANS	LA		11/10/2022	8.400		7,193	7,150,000
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	9.580		8,410,214	597,000,000
322090853	BOISE	ID		11/18/2022	9.075		473,334	10,955,000
7200599	MONROE TOWNSHIP	NJ		12/21/2022	8.678		211,633	463,600,000
3300004155	BALTIMORE	MD		12/21/2022	7.863		8,519	1,200,000
322110410	PORTLAND	OR		01/09/2023	9.190		483,936	2,180,000
322110233	PORTLAND	OR		01/25/2023	9.190		356,767	6,605,000
322110363	PORTLAND	OR		01/25/2023	9.065		259,084	4,530,000
7200607	NEW YORK	NY		01/27/2023	9.625		3,142,150	361,000,000
3310044030	CARBONDALE	IL		01/30/2023	8.750		22,498	3,150,000
3320043960	JERSEY CITY	NJ		01/30/2023	8.942		64,573	1,880,000
3320044263	BUFFALO	NY		01/30/2023	9.242		178,200	860,000
3320042299	JERSEY CITY	NJ		02/13/2023	8.616		61,366	1,650,000
3320044877	DETROIT	MI		02/13/2023	8.916		17,543	550,000
3320045562	SAN ANTONIO	TX		02/13/2023	8.922		856,236	20,900,000
3300004227	PHILADELPHIA	PA		02/16/2023	9.135		329,760	3,550,000
3320044344	BALTIMORE	MD		02/27/2023	9.816		91,488	3,275,000
3320046862	NEWARK	NJ		02/27/2023	9.222		15,345	3,000,000
3320047299	DETROIT	MI		02/27/2023	9.822		15,182	810,000
7200589	MANCHESTER	PA		03/03/2023	9.328		14,515,527	406,500,000
322070057	PORTLAND	OR		03/03/2023	9.000		359,903	2,825,000
3300004362	CHICAGO	IL		03/08/2023	9.185		16,758	1,140,000
3310044281	TACOMA	WA		03/15/2023	8.040		165,144	16,500,000
322120854	PORTLAND	OR		03/16/2023	9.620		98,080	2,235,000
323020442	PORTLAND	OR		03/16/2023	9.620		440,436	3,730,000
7200614	LOS ANGELES	CA		03/29/2023	9.080		625,820	67,600,000
3310045662	MEMPHIS	TN		04/04/2023	8.040		117,612	21,700,000
3300004263	IRVINGTON	NJ		04/05/2023	8.830		1,144,152	12,150,000
3320045677	MEMPHIS	TN		04/19/2023	8.600		517,820	34,300,000
3320049380	SIDNEY	NY		04/27/2023	9.800		24,379	2,950,000
323020743	PORTLAND	OR		05/02/2023	9.630		254,000	3,030,000
323030490	FALLBROOK	CA		05/02/2023	9.880		111,000	1,525,000
3300004385	BROOKLYN	NY		05/03/2023	9.080		90,307	5,850,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200622	BROOKLYN	NY		05/19/2023	9.413		6,680,447	567,700,000
7200597	GAINESVILLE	VA		05/25/2023	9.428		21,500,839	1,104,000,000
7200613	UPPER MARLBORO	MD		05/31/2023	9.578		895,609	371,300,000
3300004177	NEWARK	NJ		06/23/2023	9.645		13,034	2,900,000
7200624	CLEARWATER	FL		06/28/2023	9.078		16,125,334	155,500,000
323040403	PORTLAND	OR		06/30/2023	9.755		654,517	4,400,000
323060651	BELFAIR	WA		06/30/2023	9.318		625,807	34,000,000
750000027	NEW YORK	NY		06/30/2023	9.580		1,394,876	260,180,000
7200620	LOS ANGELES	CA		07/25/2023	6.409	67,500,000		108,000,000
323050769	FRESNO	CA		07/26/2023	9.990	837,366		1,480,000
323060712	PORTLAND	OR		07/26/2023	9.365	2,637,400		4,325,000
3310046855	TACOMA	WA		07/27/2023	9.359	2,908,521		18,000,000
3310054234	CINCINNATI	OH		07/27/2023	9.016	1,091,475		5,800,000
7200608	BOCA RATON	FL		08/03/2023	9.830	46,319,231		332,587,511
750000028	NEW YORK	NY		08/09/2023	9.113	68,533,333		256,000,000
323060114	PORTLAND	OR		08/16/2023	9.420	2,777,022		4,325,000
323060764	VANCOUVER	WA		08/16/2023	9.670	1,644,460		3,390,000
7200628	NEW YORK	NY		08/17/2023	9.129	188,290,000		585,000,000
7200629	BURBANK	CA		08/24/2023	9.330	3,048,128		1,175,000,000
3300004178	JERSEY CITY	NJ		08/24/2023	9.735	558,600		14,700,000
3300004475	JERSEY CITY	NJ		08/24/2023	9.735	507,069		1,825,000
3300004503	PHILADELPHIA	PA		08/24/2023	9.735	148,960		5,100,000
7200634	CHESTNUT HIL	MA		08/31/2023	6.655	94,985,000		159,000,000
7200631	CARMEL	IN		09/01/2023	9.330	25,740,000		101,700,000
7200633	BROOKLYN	NY		09/08/2023	6.320	90,000,000		161,800,000
3310055602	NEWARK	NJ		09/15/2023	9.191	193,941		1,010,000
750000032	LOS ANGELES	CA		09/22/2023	6.450	46,500,000		91,000,000
7200639	BROOKLYN	NY		09/28/2023	6.550	225,000,000		369,200,000
7200638	BROOKLYN	NY		09/29/2023	6.208	72,500,000		126,200,000
323060634	SPOKANE VALLEY	WA		09/29/2023	9.920	3,927,335		14,170,000
323080293	PORTLAND	OR		09/29/2023	9.795	1,688,600		4,110,000
0599999. Mortgages in good standing - Commercial mortgages-all other						947,336,441	244,410,248	23,799,380,011
7200583	NEW YORK	NY		09/02/2022	10.830		3,571,922	1,850,000,000
7200594	NEW YORK	NY		11/08/2022	10.330		560,418	263,400,000
7200619	STATEN ISLAND	NY		05/05/2023	9.578		326,165	174,100,000
0699999. Mortgages in good standing - Mezzanine Loans							4,458,504	2,287,500,000
0899999. Total Mortgages in good standing						4,566,014,218	338,135,583	32,993,413,775
1699999. Total - Restructured Mortgages								
3310026162	BROOKLYN	NY		12/16/2021	7.475		41,188	1,170,000
3310027920	EAST HAMPTON	NY		01/05/2022	5.350		4,228	2,800,000
322060119	BIG BEAR LAKE	CA		08/04/2022	7.960		352,151	2,600,000
322060219	AUSTIN	TX		08/04/2022	7.310		162,336	1,780,000
322060264	MILL CREEK	WA		08/04/2022	7.560		600,868	4,705,000
322060373	HORSESHOE BAY	TX		08/04/2022	7.310		127,562	1,800,000
322060399	PORTLAND	OR		08/04/2022	7.310		115,442	5,890,000
322060443	PETALUMA	CA		08/04/2022	7.185		158,294	7,105,000
322060611	MILL CREEK	WA		08/04/2022	7.560		330,931	4,705,000
322060812	HORSESHOE BAY	TX		08/04/2022	7.310		89,534	1,260,000
322070017	PETALUMA	CA		08/04/2022	7.310		34,068	3,750,000
3310038940	FLORAL PARK	NY		08/16/2022	7.050		593	832,000
3310041784	CHICAGO	IL		10/19/2022	8.589		2,703	380,000
322090237	WADDELL	AZ		10/25/2022	8.260		453,300	5,310,000
100111365	KANSAS CITY	MO		06/29/2023	5.000		537	194,000
100114201	FRANKLIN	TN		06/29/2023	9.250		38,965	245,000
100117428	PATERSON	NJ		07/20/2023	5.875	65,019		125,000

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Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100117115	HOUSTON	TX		07/20/2023	6.750	81,902		160,000
100117903	WATERBURY	CT		07/20/2023	8.875	126,321		165,000
100117429	MONTICELLO	NY		07/20/2023	5.500	145,078		350,000
100117466	PHOENIX	AZ		07/20/2023	6.625	281,503		605,000
100117803	GARDENA	CA		07/20/2023	7.375	301,439		844,000
100117935	LAS VEGAS	NV		07/20/2023	9.625	360,673		415,000
100116790	ROSAMOND AREA	CA		07/20/2023	5.625	428,865		570,000
100116660	DOWNEY	CA		07/20/2023	7.375	431,583		560,000
100117202	BREWSTER	MA		07/20/2023	7.500	495,487		650,000
100117932	KATY	TX		07/20/2023	10.125	583,525		685,000
100117960	REDLANDS	CA		07/20/2023	6.750	847,249		1,069,000
100116169	SAN MARINO	CA		07/20/2023	5.125	1,058,914		2,880,000
100119124	BELLEVUE	WA		07/28/2023	10.500	1,032,541		1,100,000
100127078	CAIRO	IL		08/30/2023	13.975	16,259		12,000
100126846	DETROIT	MI		08/30/2023	10.430	26,309		165,000
100127161	CARLISLE	SC		08/30/2023	5.000	31,579		124,900
100127206	ST LOUIS	MO		08/30/2023	9.890	43,497		130,000
100126991	KANSAS CITY	KS		08/30/2023	4.750	45,493		79,359
100126551	MILWAUKEE	WI		08/30/2023	4.500	52,420		114,000
100126829	JUPITER	FL		08/30/2023	2.500	85,919		463,000
100126987	LAWRENCEVILLE	GA		08/30/2023	4.875	90,905		220,000
100126803	MURFREESBORO	TN		08/30/2023	2.000	97,382		425,000
100127300	MONTGOMERY	AL		08/30/2023	3.750	109,147		295,000
100127316	VIRGINIA BEACH	VA		08/30/2023	6.875	122,898		258,000
100126777	MORTON	PA		08/30/2023	6.200	199,672		292,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						7,161,581	2,512,699	57,282,259
2499999. Total - Mortgages with overdue interest over 90 days						7,161,581	2,512,699	57,282,259
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						4,573,175,799	340,648,282	33,050,696,034

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19262	MADISON	WI		03/01/2013	09/01/2023	5,228,802							5,134,578	5,134,578			
19305	LOUISVILLE	CO		08/13/2013	09/05/2023	4,463,684							4,361,259	4,361,259			
19341	BEAVERCREEK	OH		09/10/2019	08/02/2023	18,799,644							18,596,034	18,596,034			
7200324	NEW YORK	NY		06/26/2019	08/23/2023	16,500,000							16,500,000	16,500,000			
7200325	NEW YORK	NY		06/26/2019	08/17/2023	25,000,000							25,000,000	25,000,000			
7200387	NEW YORK	NY		04/15/2020	08/23/2023	64,750,000							64,750,000	64,750,000			
7200410	SUNNYVALE	CA		12/08/2020	09/01/2023								20,000,000	20,000,000			
7200422	CRANSTON	RI		01/26/2021	09/11/2023	16,539,178							16,333,333	16,333,333			
7200438	WASHINGTON	DC		03/12/2021	09/01/2023	12,171,339							22,375,000	22,375,000			
40012646	CENTRAL ISLIP	NY		03/26/2020	08/21/2023	209,517							209,517	209,517			
40012954	RENSSELAER	NY		04/02/2020	07/25/2023	18,934							10,164	10,164		(8,770)	(8,770)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
40014176	BRONX	NY		10/28/2020	07/25/2023	460,026							460,026	460,026			
40014527	LAKE RONKONKOMA	NY		09/18/2020	09/21/2023	172,543							500,792	500,792			
40014583	NEWARK	NJ		10/28/2020	07/25/2023	302,940							458,685	458,685			
40015679	SAN ANTONIO	TX		01/21/2021	07/25/2023	5,592,336							5,592,336	5,592,336			
40016200	SUSSEX	NJ		12/30/2020	09/21/2023	180,712							180,712	180,712			
40016387	COLUMBIA	SC		02/23/2021	08/21/2023	3,545,822							3,702,600	3,702,600			
40017236	CHICAGO	IL		02/23/2021	07/25/2023	109,153							113,552	113,552			
40017791	PHILADELPHIA	PA		04/30/2021	07/25/2023	121,050							121,050	121,050			
40018042	NEWARK	NJ		01/21/2021	08/21/2023	186,350							186,350	186,350			
40019584	WYANDANCH	NY		04/20/2021	07/25/2023	219,631							219,631	219,631			
40020156	LIVINGSTON	NJ		04/30/2021	09/21/2023	557,635							708,459	708,459			
40020201	RED BANK	NJ		06/03/2021	09/21/2023	228,296							228,296	228,296			
40021585	BALDWIN	NY		06/03/2021	08/21/2023	421,036							421,036	421,036			
40022029	COLUMBUS	OH		07/22/2021	08/21/2023	217,359							217,359	217,359			
40022614	CHICAGO	IL		07/30/2021	07/25/2023	104,767							104,767	104,767			
40022668	NEW BRITAIN	CT		07/22/2021	08/21/2023	96,352							96,352	96,352			
40022919	SAN CARLOS	CA		06/24/2021	08/21/2023	1,144,440							1,144,440	1,144,440			
40023456	ORANGE	NJ		07/30/2021	07/25/2023	140,026							140,026	140,026			
321080026	INDIO	CA		09/20/2021	07/27/2023								282,548	282,548			
321120191	EUGENE	OR		02/16/2022	09/25/2023								3,444,996	3,444,996			
321120417	PALM BAY	FL		01/27/2022	08/25/2023								224,948	224,948			
321120788	INDIO	CA		03/23/2022	08/25/2023								4,278,076	4,278,076		(454,720)	(454,720)
321120901	PORTLAND	OR		03/23/2022	07/27/2023								263,522	263,522			
322010332	PLAIN CITY	UT		02/16/2022	07/27/2023								510,050	510,050			
322010574	AURORA	CO		03/23/2022	07/27/2023								307,000	307,000			
322010830	SMITHFIELD	UT		02/16/2022	07/27/2023								366,457	366,457			
322030151	MONTGOMERY	TX		05/09/2022	06/26/2023								38,980	38,980			
322030297	RICHLAND	WA		03/31/2022	08/25/2023								912,185	912,185			
322030368	EUGENE	OR		03/31/2022	09/25/2023								4,525,000	4,525,000			
322030458	RICHLAND	WA		04/20/2022	07/27/2023								317,705	317,705			
322040205	WEST PARK	FL		06/09/2022	07/27/2023								103,500	103,500			
322040361	VANCOUVER	WA		06/09/2022	07/27/2023								432,000	432,000			
322040461	LAS VEGAS	NV		06/09/2022	07/27/2023								275,202	275,202		1,020	1,020
322040499	STAR	ID		06/21/2022	08/25/2023								1,026,191	1,026,191			
322040691	STAR	ID		06/21/2022	09/25/2023								987,424	987,424			
322050021	APACHE JUNCTION	AZ		06/21/2022	08/25/2023								405,174	405,174			
322050329	PALM BAY	FL		06/21/2022	07/27/2023								182,287	182,287			
322050409	PHOENIX	AZ		06/21/2022	08/25/2023								3,218,349	3,218,349			
322050594	PORTLAND	OR		05/09/2022	09/25/2023								1,759,900	1,759,900		(29,038)	(29,038)
322050639	WINDERMERE	FL		06/09/2022	07/27/2023								1,246,368	1,246,368			
322050701	PALM BAY	FL		06/21/2022	09/25/2023								244,240	244,240			
322050730	PORTLAND	OR		06/21/2022	08/25/2023								1,282,509	1,282,509			
322050790	GEORGETOWN	TX		06/09/2022	07/27/2023								1,075,000	1,075,000			
322060483	PALM BAY	FL		09/19/2022	08/25/2023								209,597	209,597			
322060648	STAR	ID		09/19/2022	08/25/2023								590,901	590,901			
322060858	CHARLOTTE	NC		09/13/2022	07/27/2023								898,750	898,750			
322070529	RIVERSIDE	CA		09/13/2022	07/27/2023								450,400	450,400			
322070553	PALM BAY	FL		09/19/2022	08/25/2023								209,137	209,137			
322070977	PALM BAY	FL		09/13/2022	09/25/2023								225,035	225,035			
322080062	BAKERSFIELD	CA		09/19/2022	09/25/2023								3,706,550	3,706,550			
322080718	BAKERSFIELD	CA		09/19/2022	09/25/2023								2,961,500	2,961,500		(9,967)	(9,967)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
322080819	BAKERSFIELD	CA		09/19/2022	09/25/2023								3,346,000	3,346,000		(2,654)	(2,654)
322090010	STAR	ID		11/18/2022	07/27/2023								952,461	952,461			
322090668	TACOMA	WA		10/25/2022	09/25/2023								360,310	360,310		(1,701)	(1,701)
322090878	WEST RICHLAND	WA		10/25/2022	08/25/2023								285,224	285,224			
322100910	GREEN VALLEY	AZ		01/25/2023	09/25/2023								250,466	250,466		(6,269)	(6,269)
322100957	GREEN VALLEY	AZ		11/18/2022	09/25/2023								261,843	261,843			
322120833	PLANTATION	FL		03/03/2023	07/27/2023								263,500	263,500			
323010137	SEATTLE	WA		03/03/2023	09/25/2023								889,000	889,000			
323020895	SEATTLE	WA		03/16/2023	08/25/2023								714,500	714,500			
323030009	KENNEWICK	WA		05/02/2023	07/27/2023								354,767	354,767			
750000023	LOS ANGELES	CA		04/03/2023	09/22/2023								40,000,000	40,000,000			
3300002897	JERSEY CITY	NJ		05/18/2021	08/21/2023	558,600							558,600	558,600			
3300002909	JERSEY CITY	NJ		09/13/2021	07/17/2023	464,104							464,104	464,104			
3300003093	PHILADELPHIA	PA		08/09/2021	08/21/2023	64,099							80,718	80,718			
3300003152	NEPTUNE	NJ		02/16/2022	07/17/2023	395,303							581,270	581,270			
3300003228	EMERSON	NJ		02/16/2022	07/17/2023	200,165							249,648	249,648			
3300003320	JERSEY CITY	NJ		11/01/2021	08/21/2023	134,948							141,047	141,047			
3300003457	BROOKLYN	NY		02/02/2022	09/15/2023	343,539							343,539	343,539			
3300003473	WESTFIELD	NJ		01/18/2022	07/17/2023	412,899							412,899	412,899			
3300003569	OCEANPORT	NJ		02/16/2022	08/21/2023	172,235							172,235	172,235			
3300003653	LONG BRANCH	NJ		03/21/2022	08/21/2023	138,254							138,254	138,254			
3300003667	SCOTCH PLAINS	NJ		05/17/2022	08/21/2023	357,318							375,659	375,659			
3300003672	DENVILLE	NJ		03/03/2022	07/17/2023	278,322							278,322	278,322			
3300003718	OCEAN	NJ		04/27/2022	09/15/2023	144,305							144,305	144,305			
3300003749	BROOKLYN	NY		07/07/2022	07/17/2023	433,381							433,381	433,381			
3300003824	EATONTOWN	NJ		06/10/2022	09/15/2023	153,615							153,615	153,615			
3300003847	ADELPHIA	NJ		06/23/2022	07/17/2023	129,293							129,293	129,293			
3300003913	HUNTINGTON STATION	NY		08/24/2022	08/21/2023	139,650							139,650	139,650			
3300004035	NEW PROVIDENCE	NJ		10/13/2022	08/21/2023	148,029							201,794	201,794			
3300004199	SPOTSWOOD	NJ		01/19/2023	09/15/2023								195,510	195,510			
3300004212	CHICAGO	IL		12/21/2022	09/15/2023	339,405							418,485	418,485			
3300004213	CHICAGO	IL		12/21/2022	09/15/2023	296,114							355,037	355,037			
3300004214	CHICAGO	IL		12/21/2022	09/15/2023	271,438							352,290	352,290			
3300004326	PARAMUS	NJ		02/16/2023	08/21/2023								308,999	308,999			
3300004367	PATERSON	NJ		02/16/2023	09/15/2023								326,781	326,781			
3300004394	RIVER EDGE	NJ		05/03/2023	09/15/2023								329,574	329,574			
3300004428	TOWNSHIP OF HILLSIDE	NJ		05/03/2023	08/21/2023								162,925	162,925			
3310020717	PITTSTON	PA		11/12/2021	09/21/2023	14,702							14,702	14,702			
3310022231	JERSEY CITY	NJ		03/09/2022	09/21/2023	409,092							412,900	412,900			
3310024429	PHILADELPHIA	PA		12/16/2021	08/21/2023	43,089							63,773	63,773			
3310025851	ARLINGTON	NY		03/22/2022	08/21/2023	36,323							64,746	64,746			
3310025963	DETROIT	MI		12/16/2021	08/21/2023	16,724							30,502	30,502			
3310025981	COVINGTON	GA		10/14/2021	08/21/2023	3,356							3,356	3,356			
3310026081	FRANKLIN SQUARE	NY		10/22/2021	09/21/2023	115,477							126,232	126,232			
3310026268	ROCKVILLE CENTRE	NY		09/28/2021	08/21/2023	154,330							154,330	154,330			
3310026462	SUFFERN	NY		10/14/2021	07/25/2023	119,691							119,691	119,691			
3310026600	OAKLAND	NJ		08/08/2022	09/21/2023	96,971							96,971	96,971			
3310026661	IRVINGTON	NJ		01/05/2022	08/21/2023	86,304							93,239	93,239			
3310026830	LINDEN	NJ		11/29/2021	08/21/2023	77,765							77,765	77,765			
3310026901	PHILADELPHIA	PA		10/22/2021	07/25/2023	50,573							50,573	50,573			
3310027489	CHICAGO	IL		11/18/2021	07/25/2023	41,031							41,031	41,031			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310027780	NEW HAVEN	CT		02/11/2022	08/21/2023	50,193							54,425	54,425			
3310028059	LIVINGSTON	NJ		11/29/2021	07/25/2023	120,285							193,057	193,057			
3310028082	SOMERVILLE	NJ		03/09/2022	07/25/2023	78,921							98,758	98,758			
3310028362	WASHINGTON	DC		11/18/2021	08/21/2023	216,662							246,510	246,510			
3310028453	PITTSBURGH	PA		12/28/2021	07/25/2023	58,955							58,955	58,955			
3310028586	IRVINGTON	NJ		12/16/2021	07/25/2023	85,269							85,269	85,269			
3310028842	GAINESVILLE	FL		01/31/2022	09/21/2023	561,330							561,330	561,330			
3310028867	HEWITT	NJ		12/16/2021	08/21/2023	52,115							32,949	32,949		(19,166)	(19,166)
3310029007	BROOKLYN	NY		01/05/2022	09/21/2023	117,612							117,612	117,612			
3310029044	PHILADELPHIA	PA		12/16/2021	08/21/2023	41,432							42,174	42,174			
3310029094	INDIANAPOLIS	IN		01/11/2022	08/21/2023	55,666							124,513	124,513			
3310029117	WATERBURY	CT		03/17/2022	07/25/2023	33,561							33,561	33,561			
3310029194	NEWARK	NJ		02/25/2022	07/25/2023	83,160							83,160	83,160			
3310029275	TULSA	OK		01/05/2022	08/21/2023	62,426							64,770	64,770			
3310029302	PHILADELPHIA	PA		01/11/2022	09/21/2023	56,091							56,091	56,091			
3310029423	LOS ANGELES	CA		12/28/2021	07/25/2023	481,140							481,140	481,140			
3310029500	BELLEAIR	FL		03/09/2022	08/21/2023	258,405							259,917	259,917			
3310029597	PHILADELPHIA	PA		02/07/2022	07/25/2023	43,481							63,380	63,380			
3310029780	ST. LOUIS	MO		01/11/2022	07/25/2023	28,993							28,993	28,993			
3310030103	MONTCLAIR	NJ		04/01/2022	08/21/2023	193,585							222,287	222,287			
3310030123	MONTCLAIR	NJ		03/17/2022	07/25/2023	161,820							251,663	251,663			
3310030433	PASSAIC	NJ		03/22/2022	09/21/2023	612,414							612,414	612,414			
3310030541	MAGNOLIA	NJ		01/31/2022	08/21/2023	50,119							50,119	50,119			
3310030865	PARAMUS	NJ		01/31/2022	09/21/2023	187,110							187,110	187,110			
3310030979	EAST ORANGE	NJ		02/18/2022	09/21/2023	932,792							580,693	580,693			
3310031086	GOSHEN	NY		01/31/2022	09/21/2023	120,617							130,873	130,873			
3310031111	VAILS GATE	NY		02/18/2022	09/21/2023	67,097							76,039	76,039			
3310031122	NEW BRITAIN	CT		10/12/2022	08/21/2023	29,136							29,136	29,136			
3310031473	BRIDGETON	NJ		01/31/2022	07/25/2023	32,373							32,373	32,373			
3310031604	PENNSVILLE	NJ		02/18/2022	07/25/2023	26,730							26,730	26,730			
3310031645	SPRING VALLEY	NY		02/18/2022	09/21/2023	45,441							45,441	45,441			
3310031787	NORTHPORT	NY		02/25/2022	08/21/2023	101,574							101,574	101,574			
3310031831	PAWLEYS ISLAND	SC		02/25/2022	07/25/2023	90,214							90,214	90,214			
3310031925	LIVINGSTON	NJ		02/07/2022	09/21/2023	232,786							276,225	276,225			
3310032020	MIAMI	FL		02/25/2022	07/25/2023	189,769							217,316	217,316			
3310032125	BALTIMORE	MD		02/18/2022	07/25/2023	45,759							45,759	45,759			
3310032275	NORTH PLAINFIELD	NJ		02/25/2022	08/21/2023	103,579							103,579	103,579			
3310032334	BLOOMFIELD	NJ		03/22/2022	07/25/2023	256,127							256,127	256,127			
3310032443	MINEOLA	NY		04/01/2022	07/25/2023	130,977							130,977	130,977			
3310032445	UNIONDALE	NY		03/09/2022	07/25/2023	101,574							101,574	101,574			
3310032449	CHICAGO	IL		03/09/2022	09/21/2023	42,382							42,382	42,382			
3310032565	LIVINGSTON	NJ		04/20/2022	08/21/2023	178,200							256,534	256,534			
3310032775	WASHINGTON TOWNSHIP	NJ		04/01/2022	08/21/2023	54,203							54,203	54,203			
3310032988	LIVINGSTON	NJ		06/15/2022	08/21/2023	220,508							276,745	276,745			
3310033250	DETROIT	MI		04/08/2022	07/25/2023	21,488							21,488	21,488			
3310033295	CHICAGO	IL		04/01/2022	08/21/2023	56,086							56,086	56,086			
3310033371	BRIDGEPORT	CT		03/17/2022	08/21/2023	61,850							61,850	61,850			
3310033552	POMONA	NY		04/01/2022	08/21/2023	174,238							183,369	183,369			
3310033576	MERIDEN	CT		09/08/2022	08/21/2023	19,305							19,305	19,305			
3310033676	WATERBURY	CT		04/01/2022	07/25/2023	52,124							52,124	52,124			
3310033734	CHICAGO	IL		04/01/2022	08/21/2023	63,439							70,389	70,389			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310033805	MAYWOOD	IL		04/20/2022	08/21/2023	73,126							73,126	73,126			
3310033903	CRANFORD	NJ		04/01/2022	09/21/2023	104,693							112,415	112,415			
3310034026	HAZLET	NJ		07/07/2022	07/25/2023	104,292							104,292	104,292			
3310034215	DETROIT	MI		04/01/2022	08/21/2023	16,038							17,078	17,078			
3310034263	DEER PARK	NY		06/29/2022	09/21/2023	96,228							125,171	125,171			
3310034480	PLEASANT VALLEY	NY		04/29/2022	07/25/2023	173,646							173,646	173,646			
3310034578	LIVINGSTON	NJ		05/19/2022	07/25/2023	100,980							205,405	205,405			
3310034606	BRANCHVILLE	NJ		08/16/2022	09/21/2023	46,162							81,120	81,120			
3310034795	BROOKLYN	NY		07/07/2022	07/25/2023	327,190							327,190	327,190			
3310034833	FAR ROCKAWAY	NY		04/20/2022	08/21/2023	140,110							140,110	140,110			
3310034864	SARALAND	AL		04/20/2022	07/25/2023	43,454							43,454	43,454			
3310035169	HICKSVILLE	NY		06/15/2022	07/25/2023	115,806							213,899	213,899			
3310035223	NEWARK	NJ		05/19/2022	08/21/2023	57,202							62,830	62,830			
3310035359	MIDLOTHIAN	IL		09/08/2022	08/21/2023	271,755							274,428	274,428			
3310035367	CATSKILL	NY		07/25/2022	09/21/2023	39,650							52,925	52,925			
3310035395	PORT WASHINGTON	NY		04/29/2022	08/21/2023	159,415							159,415	159,415			
3310035517	PANAMA CITY	FL		07/07/2022	08/21/2023	60,885							60,885	60,885			
3310035547	LOUISVILLE	KY		04/29/2022	09/21/2023	16,617							16,617	16,617			
3310035549	WEST PALM BEACH	FL		06/07/2022	07/25/2023	61,534							61,534	61,534			
3310035671	BRONX	NY		06/15/2022	09/21/2023	260,713							260,713	260,713			
3310035793	ROSEDALE	MD		06/07/2022	07/25/2023	45,664							45,664	45,664			
3310035798	PLATTEKILL	NY		06/07/2022	07/25/2023	80,503							104,064	104,064			
3310035822	PLATTEKILL	NY		06/07/2022	07/25/2023	101,622							103,406	103,406			
3310035888	HENRICO	VA		05/19/2022	07/25/2023	30,740							30,740	30,740			
3310035923	ELMSFORD	NY		06/15/2022	07/25/2023	93,525							93,525	93,525			
3310036044	SOUTHBURY	CT		06/15/2022	07/25/2023	54,678							54,678	54,678			
3310036115	JERSEY CITY	NJ		08/08/2022	08/21/2023	141,446							141,446	141,446			
3310036141	DAYTON	OH		05/19/2022	09/21/2023	21,620							27,708	27,708			
3310036174	RAHWAY	NJ		06/15/2022	07/25/2023	60,588							60,588	60,588			
3310036297	BALTIMORE	MD		06/15/2022	08/21/2023	18,600							18,451	18,451			
3310036349	PHILADELPHIA	PA		06/15/2022	08/21/2023	28,048							28,048	28,048			
3310036397	JACKSON	GA		06/15/2022	09/21/2023	27,630							33,910	33,910			
3310036425	SEASIDE HEIGHTS	NJ		09/08/2022	09/21/2023	107,663							114,345	114,345			
3310036550	HAZLET	NJ		08/16/2022	08/21/2023	96,005							107,217	107,217			
3310036598	CLANTON	AL		07/14/2022	07/25/2023	16,158							24,696	24,696			
3310036603	ANDOVER	NJ		06/15/2022	07/25/2023	77,963							77,963	77,963			
3310036627	EASTFORD	CT		07/14/2022	08/21/2023	146,735							227,316	227,316			
3310036629	PHILADELPHIA	PA		06/15/2022	08/21/2023	32,954							50,140	50,140			
3310036669	STATEN ISLAND	NY		07/07/2022	07/25/2023	126,255							96,555	96,555			
3310036676	HUNTINGTON STATION	NY		09/28/2022	07/25/2023	245,025							267,300	267,300			
3310036731	ORANGE	NJ		06/15/2022	09/21/2023	146,744							150,312	150,312			
3310036772	BROOKLYN	NY		06/29/2022	08/21/2023	115,830							115,830	115,830			
3310036819	BALTIMORE	MD		06/07/2022	07/25/2023	31,429							38,657	38,657			
3310036867	IRVINGTON	NJ		06/15/2022	07/25/2023	97,696							100,601	100,601			
3310036899	LOS ANGELES	CA		06/29/2022	08/21/2023	327,513							502,619	502,619			
3310036951	EWING	NJ		07/07/2022	08/21/2023	31,434							31,434	31,434			
3310037003	JERSEY CITY	NJ		06/29/2022	09/21/2023	278,092							331,898	331,898			
3310037090	LODI	NJ		06/23/2022	07/25/2023	144,280							144,280	144,280			
3310037132	BURNHAM	IL		06/15/2022	08/21/2023	35,492							35,492	35,492			
3310037152	WEBSTER	MA		06/15/2022	07/25/2023	80,042							80,042	80,042			
3310037195	BELLEVUE	WA		07/07/2022	08/21/2023	342,907							468,365	468,365			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310037204	FORT LAUDERDALE	FL		06/15/2022	07/25/2023	170,217							170,217	170,217			
3310037239	BRONX	NY		06/23/2022	07/25/2023	139,575							139,575	139,575			
3310037285	DETROIT	MI		07/25/2022	09/21/2023	33,885							35,319	35,319			
3310037289	PLAINFIELD	NJ		06/15/2022	07/25/2023	69,498							69,498	69,498			
3310037308	HOUSTON	TX		07/07/2022	09/21/2023	70,496							91,093	91,093			
3310037339	MONTICELLO	NY		08/01/2022	09/21/2023	104,248							115,830	115,830			
3310037405	RANCHO MIRAGE	CA		06/23/2022	08/21/2023	194,387							226,834	226,834			
3310037504	CHICAGO	IL		08/08/2022	08/21/2023	48,437							53,848	53,848			
3310037515	SAINT JAMES	NY		06/15/2022	09/21/2023	267,033							267,033	267,033			
3310037576	EWING	NJ		09/21/2022	09/21/2023	11,304							11,304	11,304			
3310037578	NEWARK	NJ		06/29/2022	07/25/2023	87,247							87,247	87,247			
3310037581	SEASIDE HEIGHTS	NJ		08/01/2022	08/21/2023	207,918							190,377	190,377			
3310037586	ROCHESTER	NY		07/07/2022	08/21/2023	32,644							40,286	40,286			
3310037657	CHERRY HILL	NJ		07/25/2022	07/25/2023	56,946							56,946	56,946			
3310037685	MILLVILLE	NJ		08/26/2022	08/21/2023	28,067							44,447	44,447			
3310037695	FALL RIVER	MA		09/08/2022	08/21/2023	394,096							545,281	545,281			
3310037702	NEWARK	NJ		07/14/2022	09/21/2023	41,825							45,864	45,864			
3310037703	MANHATTAN	NY		08/16/2022	08/21/2023	265,852							265,852	265,852			
3310037760	MIDLOTHIAN	IL		07/14/2022	07/25/2023	55,889							55,889	55,889			
3310037769	CHICAGO	IL		06/23/2022	08/21/2023	19,685							36,433	36,433			
3310037775	MANVILLE	NJ		07/14/2022	07/25/2023	78,066							78,066	78,066			
3310037787	DETROIT	MI		08/08/2022	07/25/2023	16,394							16,394	16,394			
3310037848	FRANKLINVILLE	NJ		11/10/2022	07/25/2023	31,408							51,975	51,975			
3310037869	TRENTON	NJ		07/14/2022	09/21/2023	53,913							82,588	82,588			
3310037890	LEVITTOWN	NY		09/21/2022	09/21/2023	113,603							174,814	174,814			
3310037897	LAKE WORTH	FL		08/26/2022	07/25/2023	46,890							69,552	69,552			
3310037908	ANDOVER	NJ		08/16/2022	08/21/2023	123,567							123,567	123,567			
3310037942	CHICAGO	IL		08/01/2022	08/21/2023	39,910							45,459	45,459			
3310037943	BROOKLYN	NY		07/07/2022	07/25/2023	410,899							410,899	410,899			
3310037946	BROOKLYN	NY		07/07/2022	07/25/2023	389,664							415,800	415,800			
3310037950	BROWNS MILLS	NJ		07/14/2022	08/21/2023	45,913							49,629	49,629			
3310037993	MIAMI GARDENS	FL		08/16/2022	08/21/2023	79,878							91,394	91,394			
3310037996	CLINTON	IL		07/14/2022	08/21/2023	16,706							16,706	16,706			
3310038006	ELIZABETH	NJ		07/07/2022	07/25/2023	106,920							106,920	106,920			
3310038092	PALM COAST	FL		07/07/2022	08/21/2023	75,438							75,438	75,438			
3310038097	FRESH MEADOWS	NY		07/25/2022	07/25/2023	150,728							58,064	58,064			
3310038103	PHILADELPHIA	PA		07/25/2022	07/25/2023	31,880							31,880	31,880			
3310038127	PLAINFIELD	NJ		07/14/2022	09/21/2023	83,335							90,585	90,585			
3310038140	MILWAUKEE	WI		07/25/2022	07/25/2023	8,409							10,835	10,835			
3310038173	ROCHELLE PARK	NJ		08/16/2022	09/21/2023	66,825							105,891	105,891			
3310038189	PHILADELPHIA	PA		07/14/2022	09/21/2023	35,076							40,146	40,146			
3310038194	HARTFORD	CT		07/07/2022	07/25/2023	75,497							75,497	75,497			
3310038204	CHICAGO	IL		08/01/2022	08/21/2023	148,307							156,504	156,504			
3310038219	PALM COAST	FL		08/01/2022	09/21/2023	43,104							93,407	93,407			
3310038223	NEW HYDE PARK	NY		08/08/2022	08/21/2023	133,650							231,719	231,719			
3310038247	JERSEY CITY	NJ		08/01/2022	08/21/2023	198,562							202,946	202,946			
3310038254	PHILADELPHIA	PA		08/08/2022	09/21/2023	30,443							41,991	41,991			
3310038294	RIDGWAY	PA		08/26/2022	08/21/2023	15,010							19,031	19,031			
3310038310	ST. LOUIS	MO		08/16/2022	08/21/2023	5,940							13,855	13,855			
3310038312	HAMPTON BAYS	NY		07/14/2022	07/25/2023	126,558							192,248	192,248			
3310038329	HOLLYWOOD	FL		07/25/2022	09/21/2023	225,762							231,535	231,535			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038415	POMPANO BEACH	FL		07/25/2022	08/21/2023	498,596							498,596	498,596			
3310038493	BURLINGTON	NJ		07/14/2022	08/21/2023	3,861							3,861	3,861			
3310038505	CHICAGO	IL		08/08/2022	09/21/2023	37,749							50,490	50,490			
3310038511	MIAMI SHORES	FL		08/08/2022	07/25/2023	869,906							898,142	898,142			
3310038518	MONTCLAIR	NJ		07/14/2022	09/21/2023	265,820							375,082	375,082			
3310038530	CHICAGO	IL		08/01/2022	08/21/2023	43,142							57,314	57,314			
3310038535	EAST ORANGE	NJ		08/26/2022	08/21/2023	53,906							80,784	80,784			
3310038539	HOUSTON	TX		08/08/2022	08/21/2023	137,808							151,396	151,396			
3310038617	JERSEY CITY	NJ		08/01/2022	07/25/2023	200,282							231,378	231,378			
3310038634	PALM COAST	FL		08/08/2022	08/21/2023	50,265							77,582	77,582			
3310038661	IRVINE	CA		07/14/2022	08/21/2023	332,603							332,603	332,603			
3310038679	PHILLIPSBURG	NJ		08/01/2022	08/21/2023	21,622							27,842	27,842			
3310038704	CHICAGO	IL		10/12/2022	08/21/2023	20,790							24,235	24,235			
3310038728	BLOOMINGBURG	NY		08/01/2022	09/21/2023	68,310							68,310	68,310			
3310038739	DENTON	NC		08/01/2022	07/25/2023	13,729							56,965	56,965			
3310038760	BERGENFIELD	NJ		08/26/2022	09/21/2023	147,461							282,596	282,596			
3310038774	BROOKLYN	NY		08/08/2022	09/21/2023	273,303							277,615	277,615			
3310038782	NEWARK	NJ		08/08/2022	08/21/2023	250,220							261,703	261,703			
3310038826	HAVERSTRAW	NY		08/26/2022	09/21/2023	166,766							166,766	166,766			
3310038828	HAVERSTRAW	NY		08/26/2022	09/21/2023	102,242							102,242	102,242			
3310038901	FREEPORT	NY		09/08/2022	08/21/2023	98,456							98,456	98,456			
3310038903	MONTICELLO	NY		08/08/2022	07/25/2023	41,729							41,729	41,729			
3310038930	MERIDEN	CT		08/01/2022	07/25/2023	70,226							70,226	70,226			
3310038966	CAPE CORAL	FL		09/21/2022	06/27/2023	32,052							32,052	32,052			
3310038990	OCEANSIDE	NY		08/16/2022	09/21/2023	121,028							121,028	121,028			
3310038994	CARBONDALE	PA		07/25/2022	08/21/2023	14,565							24,544	24,544			
3310039050	MASTIC BEACH	NY		09/08/2022	09/21/2023	76,329							76,329	76,329			
3310039097	LAWRENCEVILLE	NJ		08/01/2022	07/25/2023	103,950							103,950	103,950			
3310039116	MERIDEN	CT		08/26/2022	09/21/2023	28,067							28,067	28,067			
3310039142	NYACK	NY		08/16/2022	09/21/2023	112,340							130,131	130,131			
3310039165	EAST ORANGE	NJ		08/26/2022	08/21/2023	53,906							76,314	76,314			
3310039263	PECOS	TX		10/19/2022	09/21/2023	37,192							67,974	67,974			
3310039288	BROOKLYN	NY		08/26/2022	09/21/2023	140,333							140,333	140,333			
3310039307	CHICAGO	IL		08/08/2022	08/21/2023	31,406							43,791	43,791			
3310039363	CHICAGO	IL		08/01/2022	08/21/2023	48,219							48,219	48,219			
3310039407	MANVILLE	NJ		09/28/2022	08/21/2023	40,241							71,447	71,447			
3310039432	HIGHLAND	IN		08/26/2022	09/21/2023	60,490							76,923	76,923			
3310039460	NORTH ANDOVER	MA		09/08/2022	07/25/2023	80,083							80,083	80,083			
3310039467	STONY POINT	NY		08/26/2022	07/25/2023	117,464							117,464	117,464			
3310039471	HAZEL CREST	IL		08/01/2022	09/21/2023	20,420							25,765	25,765			
3310039520	LIVINGSTON	NJ		09/08/2022	09/21/2023	200,475							264,033	264,033			
3310039575	WHITEHOUSE	TX		09/08/2022	08/21/2023	28,041							33,320	33,320			
3310039617	RUPERT	ID		08/26/2022	08/21/2023	26,194							36,515	36,515			
3310039687	JERSEY CITY	NJ		08/08/2022	08/21/2023	135,488							135,488	135,488			
3310039710	HAMMONTON	NJ		08/08/2022	08/21/2023	40,897							40,897	40,897			
3310039734	RANCHO MIRAGE	CA		08/16/2022	08/21/2023	160,386							198,047	198,047			
3310039750	DETROIT	MI		08/01/2022	08/21/2023	56,392							56,392	56,392			
3310039752	BROOKLYN	NY		08/01/2022	09/21/2023	141,703							159,853	159,853			
3310039767	PITMAN	NJ		08/08/2022	08/21/2023	49,643							49,643	49,643			
3310039773	WEST CREEK	NJ		08/26/2022	07/25/2023	69,070							72,765	72,765			
3310039793	BRIDGEPORT	CT		10/12/2022	08/21/2023	40,062							40,062	40,062			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039805	WOODBRIDGE TOWNSHIP	NJ		08/16/2022	07/25/2023	82,517							102,821	102,821			
3310039812	COSHOCTON	OH		08/16/2022	08/21/2023	15,946							23,148	23,148			
3310039842	LOUISA	VA		08/16/2022	08/21/2023	38,610							53,460	53,460			
3310039864	MAYS LANDING	NJ		08/08/2022	09/21/2023	28,215							28,215	28,215			
3310039892	LOS ANGELES	CA		08/16/2022	07/25/2023	491,452							530,145	530,145			
3310039965	CHICAGO	IL		10/12/2022	08/21/2023	14,093							22,216	22,216			
3310039966	CHICAGO	IL		08/26/2022	08/21/2023	44,204							58,429	58,429			
3310039984	LEVITTOWN	NY		08/08/2022	08/21/2023	85,536							157,900	157,900			
3310040009	CHICAGO	IL		09/08/2022	08/21/2023	30,274							56,133	56,133			
3310040045	UNIONDALE	NY		09/08/2022	09/21/2023	125,578							125,578	125,578			
3310040100	HANOVER	MA		09/08/2022	08/21/2023	64,758							96,550	96,550			
3310040119	SCRANTON	PA		08/26/2022	08/21/2023	27,265							27,265	27,265			
3310040146	MOBILE	AL		09/21/2022	08/21/2023	40,385							52,293	52,293			
3310040193	FORSYTH	GA		09/21/2022	09/21/2023	125,386							158,761	158,761			
3310040213	BLAIRSTOWN	NJ		08/26/2022	08/21/2023	59,534							73,211	73,211			
3310040225	PHILADELPHIA	PA		09/08/2022	09/21/2023	35,857							36,590	36,590			
3310040226	PHILADELPHIA	PA		09/08/2022	09/21/2023	31,556							39,486	39,486			
3310040227	DARBY	PA		09/08/2022	09/21/2023	18,176							31,749	31,749			
3310040363	MIDWEST CITY	OK		10/12/2022	08/21/2023	24,408							27,547	27,547			
3310040495	CHICAGO	IL		08/26/2022	08/21/2023	48,622							55,090	55,090			
3310040531	SADDLE BROOK	NJ		10/12/2022	08/21/2023	120,808							166,394	166,394			
3310040536	HOLLYWOOD	FL		08/26/2022	07/25/2023	209,422							220,500	220,500			
3310040550	COLUMBIA	SC		09/21/2022	09/21/2023	10,009							19,217	19,217			
3310040602	PATERSON	NJ		09/08/2022	09/21/2023	125,334							125,334	125,334			
3310040632	TUCSON	AZ		09/08/2022	09/21/2023	36,605							36,605	36,605			
3310040639	PEMBERTON TOWNSHIP	NJ		08/16/2022	08/21/2023	47,966							47,966	47,966			
3310040752	WILLINGBORO	NJ		09/21/2022	07/25/2023	63,404							63,404	63,404			
3310040764	SALEM	NJ		09/21/2022	09/21/2023	12,561							36,426	36,426			
3310040780	MILLVILLE	NJ		09/21/2022	09/21/2023	8,019							27,027	27,027			
3310040789	PUEBLO	CO		10/12/2022	09/21/2023	37,868							37,868	37,868			
3310040812	FAR ROCKAWAY	NY		08/26/2022	09/21/2023	70,389							84,348	84,348			
3310040854	CHICAGO	IL		10/12/2022	07/25/2023	62,756							83,398	83,398			
3310040855	WOODBURY	NJ		09/21/2022	09/21/2023	32,076							54,054	54,054			
3310040864	BROWNS MILLS	NJ		11/01/2022	08/21/2023	27,324							39,449	39,449			
3310040889	TOLLAND	CT		11/10/2022	08/21/2023	84,200							84,200	84,200			
3310040897	OKLAHOMA CITY	OK		09/08/2022	07/25/2023	20,345							20,345	20,345			
3310040931	SAN ANTONIO	TX		09/28/2022	08/21/2023	131,430							212,890	212,890			
3310040949	PLAINFIELD	NJ		10/19/2022	07/25/2023	96,525							118,206	118,206			
3310040982	GARY	IN		09/28/2022	08/21/2023	23,246							30,264	30,264			
3310041025	ALBANY	NY		09/21/2022	08/21/2023	34,304							34,304	34,304			
3310041027	MILLVILLE	NJ		10/12/2022	07/25/2023	28,067							49,449	49,449			
3310041051	HACKENSACK	NJ		09/08/2022	08/21/2023	52,510							52,510	52,510			
3310041146	CARMEL HAMLET	NY		11/01/2022	09/21/2023	68,774							79,285	79,285			
3310041154	CLEARWATER	FL		09/21/2022	07/25/2023	18,325							73,669	73,669			
3310041163	CLEARWATER	FL		09/21/2022	07/25/2023	24,238							73,668	73,668			
3310041211	SICKLERVILLE	NJ		10/12/2022	08/21/2023	55,465							76,933	76,933			
3310041229	PHILADELPHIA	PA		10/19/2022	09/21/2023	20,753							36,739	36,739			
3310041239	NEWARK	NJ		10/19/2022	07/25/2023	54,476							54,476	54,476			
3310041285	BELLMORE	NY		09/08/2022	08/21/2023	154,102							174,238	174,238			
3310041305	PENNSVILLE	NJ		10/12/2022	08/21/2023	37,689							54,171	54,171			
3310041403	UNIVERSITY HEIGHTS	OH		09/21/2022	09/21/2023	33,071							50,000	50,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310041408	JAMAICA	NY		11/01/2022	07/25/2023	189,486							189,486	189,486			
3310041469	BROOKLYN	NY		09/28/2022	08/21/2023	255,598							265,889	265,889			
3310041484	SAUK VILLAGE	IL		09/28/2022	07/25/2023	23,142							23,142	23,142			
3310041487	SAUK VILLAGE	IL		09/28/2022	07/25/2023	27,300							27,300	27,300			
3310041546	PARK FOREST	IL		09/21/2022	07/25/2023	23,562							38,597	38,597			
3310041549	ABSECON	NJ		09/21/2022	08/21/2023	70,835							87,170	87,170			
3310041577	JERSEY CITY	NJ		09/28/2022	07/25/2023	365,110							437,511	437,511			
3310041624	LOS ANGELES	CA		10/19/2022	09/21/2023	431,075							520,738	520,738			
3310041677	STONE PARK	IL		10/19/2022	07/25/2023	37,206							51,106	51,106			
3310041708	CUTLER BAY	FL		10/12/2022	09/21/2023	145,530							167,805	167,805			
3310041733	STATEN ISLAND	NY		11/10/2022	07/25/2023	75,274							91,841	91,841			
3310041823	NEW ORLEANS	LA		11/01/2022	07/25/2023	53,015							77,016	77,016			
3310041840	LEHIGH ACRES	FL		11/10/2022	07/25/2023	5,375							49,752	49,752			
3310041843	CLEVELAND	OH		11/01/2022	09/21/2023	25,601							31,720	31,720			
3310041865	DETROIT	MI		10/19/2022	08/21/2023	15,496							16,882	16,882			
3310041897	CHICAGO	IL		10/12/2022	08/21/2023	42,813							64,679	64,679			
3310041919	BALTIMORE	MD		09/28/2022	07/25/2023	22,453							27,116	27,116			
3310041920	BALTIMORE	MD		09/28/2022	07/25/2023	17,375							24,800	24,800			
3310041927	BETHPAGE	NY		09/21/2022	07/25/2023	129,641							150,846	150,846			
3310041931	NEW CITY	NY		10/19/2022	07/25/2023	150,757							181,942	181,942			
3310041989	MASSAPEQUA PARK	NY		11/01/2022	09/21/2023	144,090							149,168	149,168			
3310042045	EUSTIS	FL		11/01/2022	08/21/2023								35,957	35,957			
3310042069	JACKSONVILLE	FL		10/12/2022	08/21/2023	76,212							76,212	76,212			
3310042084	BASKING RIDGE	NJ		10/19/2022	07/25/2023	220,998							220,998	220,998			
3310042175	NORTH MIAMI	FL		10/19/2022	07/25/2023	84,058							84,058	84,058			
3310042190	TORRINGTON	CT		11/10/2022	09/21/2023	45,646							53,006	53,006			
3310042254	LEVITTOWN	NY		10/12/2022	07/25/2023	102,242							205,821	205,821			
3310042295	CEDARVILLE	NJ		10/12/2022	09/21/2023	18,711							18,711	18,711			
3310042303	JERSEY CITY	NJ		10/12/2022	09/21/2023	111,999							122,022	122,022			
3310042360	BRONX	NY		10/19/2022	07/25/2023	145,144							151,529	151,529			
3310042424	PITTSBURGH	PA		10/19/2022	07/25/2023	33,561							33,561	33,561			
3310042562	VISTA	CA		10/19/2022	07/25/2023	153,454							181,289	181,289			
3310042600	ROOSEVELT	NY		10/19/2022	07/25/2023	88,877							116,023	116,023			
3310042669	HOWELL TOWNSHIP	NJ		10/12/2022	08/21/2023	87,615							87,615	87,615			
3310042927	CENTERPORT	NY		11/01/2022	09/21/2023	81,913							81,913	81,913			
3310042933	DETROIT	MI		10/19/2022	09/21/2023	10,604							18,417	18,417			
3310042951	RAHWAY	NJ		10/19/2022	07/25/2023	83,387							83,387	83,387			
3310042993	WEST HAVEN	CT		10/19/2022	07/25/2023	40,654							52,008	52,008			
3310042996	EWING	NJ		11/01/2022	07/25/2023	45,200							45,200	45,200			
3310043023	BALTIMORE	MD		11/10/2022	07/25/2023	32,318							40,901	40,901			
3310043071	COUNTRY CLUB HILLS	IL		11/10/2022	08/21/2023	82,339							97,189	97,189			
3310043119	COLUMBIA	MO		11/10/2022	09/21/2023	59,498							68,096	68,096			
3310043233	WESTBURY	NY		11/01/2022	08/21/2023	118,800							118,800	118,800			
3310043299	CHICAGO	IL		11/10/2022	08/21/2023	123,314							270,240	270,240			
3310043416	MIAMI	FL		11/10/2022	09/21/2023	118,800							118,800	118,800			
3310043470	DELTONA	FL		11/01/2022	08/21/2023	64,069							67,449	67,449			
3310043471	WESTMINSTER	MD		11/01/2022	07/25/2023	42,412							55,881	55,881			
3310043536	UNIVERSITY HEIGHTS	OH		11/10/2022	07/25/2023	28,958							32,121	32,121			
3310043560	LIVINGSTON	NJ		11/10/2022	07/25/2023	92,461							178,200	178,200			
3310043598	OLD MONROE	MO		11/10/2022	07/25/2023	21,446							39,423	39,423			
3310044130	STANHOPE	NJ		02/13/2023	09/21/2023								82,596	82,596			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310046293	LEVITTOWN	NY		01/30/2023	09/21/2023								127,235	127,235			
3310046332	PATERSON	NJ		02/13/2023	08/21/2023								115,533	115,533			
3310046514	MOUNT VERNON	NY		02/13/2023	07/25/2023								76,181	76,181			
3310046533	WATERBURY	CT		02/27/2023	08/21/2023								110,261	110,261			
3310046643	MABANK	TX		03/15/2023	08/21/2023								44,642	44,642			
3310046649	HACKENSACK	NJ		02/13/2023	08/21/2023								110,983	110,983			
3310046705	NEW WINDSOR	NY		02/27/2023	08/21/2023								68,162	68,162			
3310046762	OAKLAND	CA		04/04/2023	09/21/2023								101,106	101,106			
3310046941	BLOOMING GROVE	NY		02/13/2023	09/21/2023								129,938	129,938			
3310046943	CORAM	NY		02/13/2023	07/25/2023								101,574	101,574			
3310046955	QUEENS	NY		02/27/2023	09/21/2023								120,151	120,151			
3310046984	NEWBURGH	NY		02/27/2023	08/21/2023								42,917	42,917			
3310047013	LAWRENCE	NJ		04/04/2023	07/25/2023								106,116	106,116			
3310047326	DOUGLASVILLE	GA		02/27/2023	09/21/2023								46,778	46,778			
3310047741	HARTFORD	CT		02/27/2023	08/21/2023								145,679	145,679			
3310048065	CHESTER	NY		02/27/2023	09/21/2023								49,875	49,875			
3310048087	MABANK	TX		03/15/2023	08/21/2023								45,301	45,301			
3310048093	HAVERSTRAW	NY		02/27/2023	07/25/2023								110,187	110,187			
3310048403	PITTSBURGH	PA		04/04/2023	09/21/2023								116,543	116,543			
3310048784	CHICAGO	IL		04/27/2023	07/25/2023								52,896	52,896			
3310048787	SNELLVILLE	GA		04/19/2023	08/21/2023								53,089	53,089			
3310048788	FREEPORT	NY		04/19/2023	09/21/2023								114,642	114,642			
3310048908	NEWARK	NJ		04/04/2023	08/21/2023								129,641	129,641			
3310049059	SAINT CHARLES	MO		04/27/2023	08/21/2023								37,913	37,913			
3310049075	BELLEVUE	KY		04/19/2023	09/21/2023								35,937	35,937			
3310049154	UNION BEACH	NJ		04/19/2023	08/21/2023								68,548	68,548			
3310049227	CHICAGO	IL		04/04/2023	08/21/2023								55,209	55,209			
3310049562	SUFFOLK	VA		05/25/2023	09/21/2023								32,093	32,093			
3310049572	TAMPA	FL		04/27/2023	08/21/2023								53,460	53,460			
3310049651	IRVINGTON	NJ		04/19/2023	09/21/2023								94,802	94,802			
3310049676	WALLKILL	NY		04/27/2023	08/21/2023								58,064	58,064			
3310049799	LODI	NJ		04/04/2023	09/21/2023								133,784	133,784			
3310049927	HARTFORD	CT		04/27/2023	09/21/2023								49,896	49,896			
3310049982	CENTRAL ISLIP	NY		06/08/2023	09/21/2023								98,901	98,901			
3310050034	DANIA BEACH	FL		04/04/2023	07/25/2023								88,949	88,949			
3310050047	SPRING VALLEY	NY		04/19/2023	07/25/2023								120,285	120,285			
3310050093	LAKE GROVE	NY		06/29/2023	09/21/2023								103,505	103,505			
3310050212	MILWAUKEE	WI		04/19/2023	08/21/2023								31,184	31,184			
3310050285	WORTH	IL		04/27/2023	08/21/2023								27,844	27,844			
3310050381	RAHWAY	NJ		04/27/2023	09/21/2023								59,058	59,058			
3310050390	PARKVILLE	MD		04/27/2023	08/21/2023								59,252	59,252			
3310050449	SAN BERNARDINO	CA		04/27/2023	09/21/2023								56,133	56,133			
3310050526	TAMPA	FL		05/18/2023	09/21/2023								60,588	60,588			
3310050579	COPPERAS COVE	TX		04/27/2023	08/21/2023								34,601	34,601			
3310050851	MABLETON	GA		04/19/2023	08/21/2023								54,024	54,024			
3310050906	BALTIMORE	MD		04/27/2023	09/21/2023								35,640	35,640			
3310050930	TOPEKA	KS		05/18/2023	08/21/2023								35,967	35,967			
3310051054	MILILANI	HI		05/18/2023	08/21/2023								52,284	52,284			
3310051176	LAURELTON	NY		05/18/2023	09/21/2023								138,996	138,996			
3310051205	APOPKA	FL		04/27/2023	09/21/2023								47,802	47,802			
3310051338	NEW CITY	NY		04/27/2023	08/21/2023								152,361	152,361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310051453	SELDEN	NY		04/27/2023	09/21/2023								80,185	80,185			
3310051532	MILFORD	CT		06/29/2023	08/21/2023								55,331	55,331			
3310051540	BRENTWOOD	NY		05/11/2023	08/21/2023								103,325	103,325			
3310051585	KEARNY	NJ		06/21/2023	08/21/2023								94,743	94,743			
3310051590	HESPERIA	CA		04/27/2023	09/21/2023								76,225	76,225			
3310051903	LOS ANGELES	CA		05/18/2023	08/21/2023								155,402	155,402			
3310051917	NESCONSET	NY		04/27/2023	07/25/2023								123,552	123,552			
3310052058	VIRGINIA BEACH	VA		05/18/2023	07/25/2023								73,508	73,508			
3310052201	FLEMINGTON	NJ		05/11/2023	09/21/2023								96,525	96,525			
3310052395	LOS ANGELES	CA		05/18/2023	08/21/2023								90,288	90,288			
3310052457	WARREN	MI		05/25/2023	08/21/2023								23,835	23,835			
3310052548	RANDOLPH	NJ		05/18/2023	07/25/2023								203,348	203,348			
3310052594	WATERBURY	CT		06/08/2023	08/21/2023								68,607	68,607			
3310052622	DETROIT	MI		05/11/2023	08/21/2023								30,740	30,740			
3310052752	COTTRELLVILLE	MI		05/18/2023	09/21/2023								62,162	62,162			
3310052754	BELLEFONTAINE	OH		06/29/2023	09/21/2023								28,336	28,336			
3310052826	WASHINGTON	NC		06/29/2023	08/21/2023								48,230	48,230			
3310052828	WASHINGTON	NC		06/29/2023	09/21/2023								54,960	54,960			
3310053083	MOBILE	AL		06/21/2023	08/21/2023								5,658	5,658			
3310053216	MONSEY	NY		05/25/2023	08/21/2023								239,049	239,049			
3310053284	ROCKY POINT	NY		06/08/2023	09/21/2023								73,508	73,508			
3310053330	PLEASANT GROVE	AL		06/08/2023	09/21/2023								36,383	36,383			
3310053472	ROSELLE	NJ		05/25/2023	08/21/2023								90,882	90,882			
3310053541	CORAM	NY		06/29/2023	09/21/2023								116,130	116,130			
3310053655	PHILADELPHIA	PA		06/08/2023	09/21/2023								74,770	74,770			
3310053713	STAMFORD	CT		06/08/2023	07/25/2023								200,475	200,475			
3310053854	HOUSTON	TX		06/21/2023	09/21/2023								59,252	59,252			
3310053883	TRENTON	NJ		06/08/2023	09/21/2023								33,413	33,413			
3310054168	NEWBURGH	NY		06/08/2023	09/21/2023								160,083	160,083			
3310054176	PHILADELPHIA	PA		06/29/2023	09/21/2023								51,797	51,797			
3310054327	ROCKY MOUNT	NC		06/29/2023	09/21/2023								79,522	79,522			
3310054867	OXON HILL	MD		07/27/2023	09/21/2023								69,802	69,802			
3310055063	FORT LAUDERDALE	FL		06/29/2023	08/21/2023								93,555	93,555			
3310055572	LITHONIA	GA		06/29/2023	08/21/2023								54,262	54,262			
3310056208	FAIR LAWN	NJ		07/27/2023	09/21/2023								117,478	117,478			
3320040174	FORT WORTH	TX		01/10/2023	08/24/2023								163,497	163,497			
3320041627	WASHINGTON	DC		01/10/2023	09/25/2023								585,585	585,585			
3320042470	MIDDLETOWN	NY		01/10/2023	09/25/2023								246,312	246,312			
3320042758	CHICAGO	IL		01/10/2023	07/25/2023								296,703	296,703			
3320043013	MILLER PLACE	NY		01/10/2023	08/24/2023								377,150	377,150			
3320043014	RED BANK	NJ		01/10/2023	09/25/2023								340,610	340,610			
3320043325	SKANEATELES	NY		01/10/2023	08/24/2023								502,069	502,069			
3320043353	COLUMBUS	GA		01/30/2023	09/25/2023								46,778	46,778			
3320043374	PHILADELPHIA	PA		01/10/2023	07/25/2023								236,808	236,808			
3320043384	LONG BRANCH	NJ		01/10/2023	08/24/2023								370,953	370,953			
3320043390	BALTIMORE	MD		01/10/2023	07/25/2023								144,342	144,342			
3320043391	BALTIMORE	MD		01/10/2023	07/25/2023								144,342	144,342			
3320043393	BALTIMORE	MD		01/10/2023	07/25/2023								162,830	162,830			
3320043413	CHICAGO	IL		01/10/2023	08/24/2023								160,570	160,570			
3320043523	WARREN	NJ		01/10/2023	09/25/2023								310,712	310,712			
3320043612	DETROIT	MI		01/10/2023	08/24/2023								64,152	64,152			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320043639	JOSHUA TREE	CA		01/30/2023	08/24/2023								661,338	661,338			
3320043707	EUSTIS	FL		01/30/2023	07/25/2023								242,296	242,296			
3320043765	MOUNT EPHRAIM	NJ		02/13/2023	08/24/2023								174,443	174,443			
3320043787	NEWARK	NJ		01/10/2023	08/24/2023								420,750	420,750			
3320044059	VICKSBURG	MS		04/04/2023	07/25/2023								97,020	97,020			
3320044082	ST. PETERSBURG	FL		01/10/2023	09/25/2023								631,620	631,620			
3320044162	NEWARK	NJ		01/10/2023	07/25/2023								204,930	204,930			
3320044166	SHOW LOW	AZ		01/10/2023	09/25/2023								547,460	547,460			
3320044207	ORLANDO	FL		01/30/2023	09/25/2023								187,917	187,917			
3320044212	EAST HAMPTON	NY		01/30/2023	09/25/2023								1,291,231	1,291,231			
3320044225	ORLANDO	FL		02/13/2023	09/25/2023								183,313	183,313			
3320044236	NASHVILLE	TN		01/30/2023	09/25/2023								1,971,659	1,971,659			
3320044274	MILLVILLE	NJ		02/13/2023	08/24/2023								150,857	150,857			
3320044342	MATAWAN	NJ		02/13/2023	08/24/2023								176,715	176,715			
3320044530	CHICAGO	IL		02/27/2023	07/25/2023								160,875	160,875			
3320044539	MAPLEWOOD	NJ		01/30/2023	07/25/2023								383,184	383,184			
3320044651	YONKERS	NY		03/15/2023	08/24/2023								476,685	476,685			
3320044802	GRANBURY	TX		01/30/2023	09/25/2023								117,810	117,810			
3320044835	FREEHOLD	NJ		01/10/2023	07/25/2023								211,365	211,365			
3320045048	WARREN	MI		01/30/2023	08/24/2023								70,686	70,686			
3320045054	WARREN	MI		01/30/2023	08/24/2023								70,686	70,686			
3320045082	PHILADELPHIA	PA		04/04/2023	08/24/2023								145,678	145,678			
3320045176	EAST ORANGE	NJ		01/30/2023	07/25/2023								241,560	241,560			
3320045357	WINTER HAVEN	FL		02/13/2023	09/25/2023								167,864	167,864			
3320045408	PAULSBORO	NJ		02/13/2023	09/25/2023								132,885	132,885			
3320045476	CLIFTON	NJ		01/30/2023	07/25/2023								385,704	385,704			
3320045480	SOUTHAMPTON	NJ		02/13/2023	07/25/2023								172,651	172,651			
3320045481	CLIFTON	NJ		01/30/2023	09/25/2023								403,524	403,524			
3320045660	CHICAGO	IL		02/27/2023	08/24/2023								126,225	126,225			
3320045671	TRENTON	NJ		01/30/2023	07/25/2023								79,200	79,200			
3320045721	BALTIMORE	MD		02/13/2023	09/25/2023								129,690	129,690			
3320045729	BAY SHORE	NY		02/27/2023	07/25/2023								261,063	261,063			
3320045778	PASSAIC	NJ		01/30/2023	07/25/2023								311,355	311,355			
3320045779	NEWARK	NJ		02/27/2023	07/25/2023								405,405	405,405			
3320045852	HOUSTON	TX		02/13/2023	09/25/2023								138,105	138,105			
3320045867	WESTON	CT		02/27/2023	09/25/2023								1,106,678	1,106,678			
3320045871	FORT MYERS BEACH	FL		01/30/2023	07/25/2023								455,697	455,697			
3320045911	CLEVELAND	OH		02/13/2023	09/25/2023								105,775	105,775			
3320046016	MATAWAN	NJ		02/13/2023	08/24/2023								300,960	300,960			
3320046019	UPLAND	CA		01/30/2023	07/25/2023								426,195	426,195			
3320046070	REDFORD CHARTER TOWN	MI		02/13/2023	07/25/2023								114,345	114,345			
3320046106	WARREN	MI		01/30/2023	08/24/2023								79,002	79,002			
3320046115	INDIANAPOLIS	IN		02/13/2023	07/25/2023								130,680	130,680			
3320046130	TRENTON	NJ		02/27/2023	07/25/2023								117,810	117,810			
3320046191	CHICAGO	IL		02/13/2023	08/24/2023								120,018	120,018			
3320046265	LOS ANGELES	CA		02/13/2023	09/25/2023								891,495	891,495			
3320046396	CENTRAL ISLIP	NY		02/13/2023	08/24/2023								272,547	272,547			
3320046454	TEANECK	NJ		01/30/2023	08/24/2023								309,920	309,920			
3320046511	HEMPSTEAD	NY		01/30/2023	09/25/2023								381,076	381,076			
3320046537	VALLEY STREAM	NY		02/27/2023	07/25/2023								508,662	508,662			
3320046602	FAYETTEVILLE	GA		02/13/2023	08/24/2023								171,072	171,072			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320046617	MOUNT EPHRAIM	NJ		02/13/2023	08/24/2023								210,360	210,360			
3320046650	WASHINGTON	NJ		02/13/2023	07/25/2023								190,575	190,575			
3320046665	WILLINGBORO	NJ		02/13/2023	08/24/2023								220,869	220,869			
3320046676	COVINGTON	GA		02/13/2023	09/25/2023								173,770	173,770			
3320046677	MEDFORD	NY		02/13/2023	09/25/2023								347,490	347,490			
3320046684	MIDDLE ISLAND	NY		01/30/2023	08/24/2023								330,660	330,660			
3320046686	POMPANO BEACH	FL		02/27/2023	07/25/2023								373,412	373,412			
3320046703	COVINGTON	KY		02/27/2023	07/25/2023								91,823	91,823			
3320046708	BALTIMORE	MD		02/27/2023	09/25/2023								152,460	152,460			
3320046803	JERSEY CITY	NJ		02/13/2023	08/24/2023								494,010	494,010			
3320046825	EAST QUOGUE	NY		02/27/2023	09/25/2023								497,921	497,921			
3320046833	PARK FOREST	IL		04/04/2023	07/25/2023								122,874	122,874			
3320046851	FAIRBORN	OH		01/30/2023	09/25/2023								111,870	111,870			
3320046856	ST. LOUIS	MO		02/27/2023	09/25/2023								72,765	72,765			
3320046859	JACKSON	MS		02/13/2023	07/25/2023								108,162	108,162			
3320046869	HOLBROOK	NY		02/13/2023	07/25/2023								354,440	354,440			
3320046990	DIX HILLS	NY		02/27/2023	09/25/2023								549,079	549,079			
3320047039	PEARL	MS		02/27/2023	07/25/2023								115,702	115,702			
3320047075	MARIETTA	GA		02/13/2023	08/24/2023								215,048	215,048			
3320047079	TORRINGTON	CT		02/27/2023	09/25/2023								68,459	68,459			
3320047138	BRIDGEPORT	CT		02/27/2023	09/25/2023								432,446	432,446			
3320047193	TRENTON	NJ		03/15/2023	09/25/2023								90,882	90,882			
3320047232	MASTIC	NY		02/27/2023	09/25/2023								236,858	236,858			
3320047234	PORT CHARLOTTE	FL		02/13/2023	09/25/2023								152,906	152,906			
3320047390	BROOKFIELD	WI		04/04/2023	07/25/2023								253,440	253,440			
3320047475	ATLANTA	GA		04/04/2023	09/25/2023								119,678	119,678			
3320047491	VALDOSTA	GA		04/04/2023	08/24/2023								85,338	85,338			
3320047563	CHICAGO	IL		03/15/2023	08/24/2023								71,358	71,358			
3320047582	JOLIET	IL		02/27/2023	07/25/2023								110,880	110,880			
3320047593	MILLVILLE	NJ		02/27/2023	07/25/2023								63,256	63,256			
3320047595	MILLVILLE	NJ		02/27/2023	08/24/2023								63,256	63,256			
3320047675	HOUMA	LA		02/27/2023	09/25/2023								125,983	125,983			
3320047695	COUNTRY CLUB HILLS	IL		02/27/2023	07/25/2023								154,833	154,833			
3320047697	DEKALB	IL		04/04/2023	09/25/2023								142,065	142,065			
3320047698	AMBRIDGE	PA		03/15/2023	09/25/2023								83,556	83,556			
3320047742	LAKE PARK	GA		03/15/2023	08/24/2023								112,859	112,859			
3320047800	BIRMINGHAM	AL		03/15/2023	07/25/2023								52,833	52,833			
3320047828	EWING	NJ		04/27/2023	09/25/2023								219,780	219,780			
3320047872	TROY	NY		02/27/2023	09/25/2023								74,448	74,448			
3320047878	ROUND LAKE BEACH	IL		03/15/2023	09/25/2023								53,460	53,460			
3320047881	EUCLID	OH		02/27/2023	08/24/2023								102,950	102,950			
3320047934	TRENTON	NJ		03/15/2023	07/25/2023								71,528	71,528			
3320047953	DETROIT	MI		04/04/2023	08/24/2023								173,686	173,686			
3320047968	HARTFORD	CT		02/27/2023	09/25/2023								252,985	252,985			
3320047976	MAGNOLIA	NJ		04/04/2023	09/25/2023								198,792	198,792			
3320047978	CHICAGO	IL		02/27/2023	09/25/2023								197,717	197,717			
3320048012	WYANDANCH	NY		02/27/2023	08/24/2023								304,920	304,920			
3320048029	SOUTH RIVER	NJ		02/27/2023	07/25/2023								221,206	221,206			
3320048064	MASTIC	NY		02/27/2023	08/24/2023								316,003	316,003			
3320048084	MABANK	TX		03/15/2023	08/24/2023								148,438	148,438			
3320048085	MABANK	TX		03/15/2023	08/24/2023								150,944	150,944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320048089	MABANK	TX		03/15/2023	08/24/2023								150,736	150,736			
3320048090	MABANK	TX		03/15/2023	08/24/2023								151,003	151,003			
3320048091	MABANK	TX		03/15/2023	08/24/2023								151,003	151,003			
3320048160	YONKERS	NY		04/04/2023	08/24/2023								240,570	240,570			
3320048252	LOMBARD	IL		02/27/2023	07/25/2023								222,354	222,354			
3320048284	SAN ANTONIO	TX		02/27/2023	09/25/2023								148,500	148,500			
3320048312	MERIDIAN	ID		02/27/2023	08/24/2023								259,182	259,182			
3320048465	PHILADELPHIA	PA		04/04/2023	08/24/2023								150,418	150,418			
3320048493	PORTSMOUTH	VA		03/15/2023	09/25/2023								106,722	106,722			
3320048499	JONESBORO	GA		04/04/2023	09/25/2023								95,693	95,693			
3320048521	TRENTON	NJ		03/15/2023	07/25/2023								131,670	131,670			
3320048533	STEDMAN	NC		04/04/2023	08/24/2023								108,149	108,149			
3320048598	SNOW HILL	MD		03/15/2023	08/24/2023								86,752	86,752			
3320048601	SALISBURY	MD		03/15/2023	08/24/2023								179,388	179,388			
3320048672	PITTSBURGH	PA		03/15/2023	09/25/2023								90,635	90,635			
3320048726	BALTIMORE	MD		02/27/2023	09/25/2023								108,405	108,405			
3320048728	BALTIMORE	MD		02/27/2023	09/25/2023								108,405	108,405			
3320048729	BALTIMORE	MD		02/27/2023	09/25/2023								106,742	106,742			
3320048730	BALTIMORE	MD		02/27/2023	09/25/2023								108,405	108,405			
3320048732	COLUMBIA	SC		04/04/2023	08/24/2023								94,988	94,988			
3320048881	CONCORD	NC		03/15/2023	07/25/2023								188,100	188,100			
3320048889	AMSTERDAM	NY		04/04/2023	08/24/2023								89,496	89,496			
3320048946	DES PLAINES	IL		04/04/2023	07/25/2023								234,625	234,625			
3320049033	BRICK	NJ		03/15/2023	08/24/2023								166,320	166,320			
3320049037	BRICK	NJ		03/15/2023	08/24/2023								166,320	166,320			
3320049052	HUNTINGTON STATION	NY		04/04/2023	08/24/2023								357,454	357,454			
3320049105	PHILADELPHIA	PA		02/27/2023	07/25/2023								153,402	153,402			
3320049167	GRAND RAPIDS	MI		04/19/2023	09/25/2023								116,721	116,721			
3320049217	COLUMBUS	OH		04/19/2023	08/24/2023								218,543	218,543			
3320049226	MASTIC BEACH	NY		04/04/2023	07/25/2023								166,716	166,716			
3320049247	HAMPTON	VA		04/04/2023	08/24/2023								150,480	150,480			
3320049280	BALTIMORE	MD		04/04/2023	09/25/2023								103,257	103,257			
3320049281	BALTIMORE	MD		04/04/2023	09/25/2023								145,728	145,728			
3320049287	BURLINGTON	NJ		04/19/2023	09/25/2023								137,610	137,610			
3320049307	NEWPORT NEWS	VA		04/04/2023	08/24/2023								132,264	132,264			
3320049366	WATERBURY	CT		04/19/2023	08/24/2023								126,225	126,225			
3320049389	NORTH CALDWELL	NJ		04/04/2023	09/25/2023								1,098,900	1,098,900			
3320049415	PHILADELPHIA	PA		04/04/2023	07/25/2023								65,340	65,340			
3320049422	ATLANTA	GA		04/19/2023	08/24/2023								109,395	109,395			
3320049632	PLAINFIELD	NJ		04/27/2023	09/25/2023								266,756	266,756			
3320049660	MILLVILLE	NJ		04/04/2023	07/25/2023								57,138	57,138			
3320049691	TRENTON	NJ		04/04/2023	07/25/2023								875,952	875,952			
3320049710	GARY	IN		04/04/2023	07/25/2023								78,780	78,780			
3320049739	MONROE TOWNSHIP	NJ		04/19/2023	07/25/2023								285,863	285,863			
3320049745	PORT NECHES	TX		03/15/2023	09/25/2023								130,977	130,977			
3320049791	WESTFIELD	MA		04/04/2023	08/24/2023								240,026	240,026			
3320049792	BERLIN	NJ		04/04/2023	09/25/2023								357,831	357,831			
3320049819	FORT MYERS	FL		04/04/2023	09/25/2023								118,305	118,305			
3320049820	PHILLIPSBURG	NJ		04/04/2023	09/25/2023								168,280	168,280			
3320049823	DECATUR	GA		04/27/2023	09/25/2023								277,200	277,200			
3320049853	WATERBURY	CT		04/27/2023	09/25/2023								134,026	134,026			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320049901	CORAL SPRINGS	FL		04/19/2023	07/25/2023								326,700	326,700			
3320050065	BALTIMORE	MD		04/04/2023	09/25/2023								106,425	106,425			
3320050095	YOUNGSTOWN	OH		04/04/2023	07/25/2023								40,392	40,392			
3320050191	STRATFORD	NJ		04/19/2023	08/24/2023								227,556	227,556			
3320050195	MILLVILLE	NJ		05/11/2023	07/25/2023								17,008	17,008			
3320050225	GUERNEVILLE	CA		04/04/2023	09/25/2023								298,757	298,757			
3320050260	CHICAGO	IL		04/19/2023	07/25/2023								126,987	126,987			
3320050306	BALTIMORE	MD		04/27/2023	08/24/2023								81,180	81,180			
3320050433	AUGUSTA	GA		04/04/2023	09/25/2023								109,726	109,726			
3320050481	NEWPORT NEWS	VA		04/19/2023	08/24/2023								87,120	87,120			
3320050482	CLEMENTON	NJ		04/19/2023	09/25/2023								124,740	124,740			
3320050550	VIRGINIA BEACH	VA		04/27/2023	08/24/2023								251,213	251,213			
3320050571	PORTSMOUTH	VA		04/19/2023	09/25/2023								242,550	242,550			
3320050577	LAURELTON	NY		04/19/2023	09/25/2023								440,550	440,550			
3320050687	PHILADELPHIA	PA		04/27/2023	09/25/2023								116,434	116,434			
3320050723	WESTERN SPRINGS	IL		04/27/2023	09/25/2023								359,494	359,494			
3320050799	APPLE VALLEY	CA		04/19/2023	07/25/2023								271,062	271,062			
3320050883	HOUSTON	TX		05/11/2023	09/25/2023								148,302	148,302			
3320051042	CUMMING	GA		04/27/2023	09/25/2023								469,788	469,788			
3320051302	SMITHTOWN	NY		05/18/2023	08/24/2023								409,860	409,860			
3320051326	FORT LEE	NJ		04/27/2023	08/24/2023								225,621	225,621			
3320051417	ATCO	NJ		05/18/2023	08/24/2023								211,860	211,860			
3320051517	LEHIGH ACRES	FL		05/11/2023	09/25/2023								218,562	218,562			
3320051543	NEW CITY	NY		04/27/2023	08/24/2023								455,400	455,400			
3320051613	TAMPA	FL		04/27/2023	09/25/2023								211,959	211,959			
3320051848	FAYETTEVILLE	NC		05/11/2023	08/24/2023								107,019	107,019			
3320051954	SAUK VILLAGE	IL		05/18/2023	08/24/2023								61,875	61,875			
3320052006	CHESAPEAKE	VA		05/25/2023	09/25/2023								297,040	297,040			
3320052110	SHAPLEIGH	ME		05/18/2023	07/25/2023								162,360	162,360			
3320052162	TEXAS CITY	TX		04/27/2023	07/25/2023								85,290	85,290			
3320052623	DOUGLASVILLE	GA		05/11/2023	08/24/2023								151,470	151,470			
3320052973	ATLANTA	GA		05/18/2023	08/24/2023								104,247	104,247			
3320053077	DAYTON	OH		05/18/2023	09/25/2023								76,775	76,775			
3320053206	NEWPORT NEWS	VA		06/21/2023	09/25/2023								161,880	161,880			
3320053299	ATLANTA	GA		06/21/2023	09/25/2023								159,885	159,885			
0199999. Mortgages closed by repayment						215,760,095							391,560,853	391,560,853		(531,265)	(531,265)
18455	LOUISVILLE	KY		12/30/2015		186,372							32,716	32,716			
18468	RANCHO DOMINQUEZ	CA		10/12/2004		291,289							37,142	37,142			
18478	ATLANTIC BEACH	FL		08/15/2017		632,189							80,717	80,717			
18486	EL PASO	TX		08/15/2017		460,600							56,209	56,209			
18487	STAFFORD	TX		08/15/2017		596,050							72,910	72,910			
18529	ATLANTA	GA		09/22/2005		362,408							30,638	30,638			
18566	INDEPENDENCE	OH		08/15/2017		1,194,676							82,232	82,232			
18593	FREDERICK	MD		11/14/2006		714,386							40,740	40,740			
18619	RALEIGH	NC		08/15/2017		122,566							28,407	28,407			
18626	BURBANK	CA		08/15/2017		1,358,952							72,926	72,926			
18639	HOUSTON	TX		03/01/2007		675,919							36,671	36,671			
18665	MYRTLE BEACH	SC		08/22/2007		6,597,026							312,080	312,080			
18701	WILMINGTON	NC		08/28/2017		6,302,985							120,518	120,518			
18727	TROY	MO		08/15/2017		1,127,273							44,381	44,381			
18750	HOUSTON	TX		11/17/2017		3,242,621							106,620	106,620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18752	CHASKA	MN		08/28/2017		1,413,100							39,677	39,677			
18759	CHICAGO	IL		11/17/2017		6,407,599							258,670	258,670			
18771	MYRTLE BEACH	SC		06/23/2008		2,037,661							35,578	35,578			
18804	PHOENIX	AZ		04/19/2016		11,213,284							400,256	400,256			
18813	HAUPPAUGE	NY		11/17/2017		3,409,502							63,813	63,813			
18821	FREMONT	CA		08/28/2017		1,611,642							57,478	57,478			
18822	LINCOLN	NE		08/28/2017		2,349,918							82,645	82,645			
18830	GREAT FALLS	MT		08/28/2017		1,783,696							61,581	61,581			
18846	FALLS CHURCH	VA		11/17/2017		12,554,444							181,877	181,877	824		824
18850	GAITHERSBURG	MD		11/17/2017		22,928,041							326,658	326,658			
18865	WEST DES MOINES	IA		08/18/2017		88,895,709							1,186,516	1,186,516			
18916	MARLBOROUGH	MA		08/28/2017		2,726,990							74,876	74,876			
18924	WILLOWBROOK	IL		11/17/2017		21,465,701							279,489	279,489			
18926	WOBURN	MA		08/18/2017		3,089,218							42,369	42,369			
18931	ODESSA	TX		07/15/2010		4,804,417							39,923	39,923			
18954	FORTH WORTH	TX		08/15/2017		1,475,798							120,348	120,348			
18962	HOUSTON	TX		10/29/2010		1,308,363							107,159	107,159			
18963	HEMPSTEAD	NY		11/17/2017		7,230,648							97,541	97,541			
18977	EL PASO	TX		11/30/2010		915,424							72,694	72,694			
18984	EL PASO	TX		08/15/2017		1,346,210							106,902	106,902			
18986	CARLSBAD	CA		08/18/2017		3,144,789							82,603	82,603			
18990	HOUSTON	TX		08/28/2017		1,417,829							103,073	103,073			
18998	BOULDER	CO		01/27/2011		1,814,548							136,101	136,101			
19003	SALEM	OR		03/01/2011		1,136,441							83,073	83,073			
19016	WOODINVILLE	WA		03/11/2011		2,058,723							109,416	109,416			
19019	FULLERTON	CA		08/15/2017		1,783,681							126,237	126,237			
19036	FORT WORTH	TX		08/15/2017		3,121,198							213,672	213,672			
19062	MYRTLE BEACH	SC		08/28/2017		13,886,393							170,736	170,736			
19063	ORLANDO	FL		11/17/2017		9,802,420							230,822	230,822			
19070	EL PASO	TX		08/15/2017		830,968							53,275	53,275			
19071	EL PASO	TX		08/15/2017		928,000							56,666	56,666			
19072	EL PASO	TX		08/15/2017		1,541,414							98,822	98,822			
19073	EL PASO	TX		08/15/2017		1,728,540							110,819	110,819			
19074	EL PASO	TX		08/15/2017		1,823,689							116,920	116,920			
19080	WEST SPRINGFIELD	MA		08/18/2017		2,337,393							17,991	17,991			
19097	SPRINGFIELD	VA		11/17/2017		24,933,888							200,985	200,985			
19098	ALEXANDRIA	VA		11/17/2017		21,371,903							172,273	172,273			
19120	CHARLOTTE	NC		12/01/2011		1,712,172							99,836	99,836			
19135	WESTMONT	IL		08/18/2017		440,884							9,711	9,711			
19136	WESTMONT	IL		08/18/2017		1,146,265							25,248	25,248			
19137	CONCORD	MA		11/17/2017		2,568,136							102,433	102,433			
19146	DOWNINGTON	PA		08/18/2017		2,506,537							134,397	134,397			
19166	SAN LEANDRO	CA		08/18/2017		4,422,012							55,983	55,983			
19187	SALINAS	CA		08/28/2017		1,813,949							90,149	90,149			
19188	FORT WORTH	TX		08/15/2017		1,876,738							95,230	95,230			
19199	GREAT NECK	NY		08/18/2017		18,795,815							112,738	112,738			
19218	EL PASO	TX		08/28/2017		1,438,461							68,936	68,936			
19219	PHARR	TX		08/15/2017		1,113,141							53,346	53,346			
19224	MILLBRAE	CA		11/20/2012		5,077,655							61,289	61,289			
19228	LAS CRUCES	NM		08/15/2017		3,064,564							139,151	139,151			
19250	FENTON	MO		01/23/2013		10,434,180							319,121	319,121			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19258	HUNTINGTON BEACH	CA		08/28/2017		5,651,997							58,650	58,650			
19264	LOS ANGELES	CA		08/28/2017		7,727,934							65,238	65,238			
19265	MADISON	WI		08/28/2017		5,484,650							45,145	45,145			
19267	GREENWICH	CT		08/28/2017		4,007,239							48,186	48,186			
19268	HOUSTON	TX		08/28/2017		8,570,550							364,469	364,469			
19280	MILPITAS	CA		08/28/2017		25,609,573							305,487	305,487			
19281	OMAHA	NE		08/18/2017		10,123,933							78,743	78,743			
19308	BOSTON	MA		08/28/2017		5,667,631							44,588	44,588			
19309	LAWRENCE	KS		08/28/2017		4,258,517							79,372	79,372			
19310	DURHAM	NC		08/15/2017		4,983,929							44,402	44,402			
19312	CLARKSBURG	MD		08/18/2017		16,496,567							121,620	121,620			
19315	RICHARDSON	TX		08/18/2017		3,956,068							83,113	83,113			
19316	SANTA CRUZ	CA		08/15/2017		4,481,005							84,544	84,544			
19336	TALLAHASSEE	FL		11/09/2022		54,207,022							335,056	335,056			
19348	EL SEGUNDO	CA		09/10/2021		44,832,079							18,000,000	18,000,000			
19349	San Diego	CA		01/25/2022		137,046,690							23,210,858	23,210,858			
19356	San Diego	CA		05/10/2023									21,798,809	21,798,809			
754469	WOODBURY	MN		08/18/2017		669,499							18,024	18,024			
754574	CORONA	CA		12/31/2006		1,343,043							113,540	113,540			
754615	DENVER	CO		12/31/2006		1,916,716							156,698	156,698			
754764	PLUM BOROUGH	PA		08/18/2017		368,652							28,317	28,317			
755175	NASHVILLE	TN		08/18/2017		2,413,706							47,981	47,981			
755190	PALO ALTO	CA		08/18/2017		1,419,616							89,757	89,757			
1000710	BAYTOWN	TX		12/07/2017									349,737	349,737			
7000004	SANTA CLARA	CA		03/08/2018		57,699,192							222,166	222,166			
7000005	Duluth	GA		08/29/2019		13,422,430							63,252	63,252			
7000008	DENTON	TX		05/26/2021		15,636,046							78,389	78,389			
7000010	BOCA RATON	FL		07/18/2017									102,062	102,062			
7000012	MAPLE HEIGHTS	OH		05/26/2021		12,770,950							170,898	170,898			
7000013	BOLINGBROOK	IL		05/26/2021		11,014,437							48,744	48,744			
7000016	DENVER	CO		05/26/2021		12,208,775							64,552	64,552			
7000020	BOCA RATON	FL		05/26/2021		29,250,000							110,007	110,007			
7000021	NEW YORK	NY		05/26/2021		18,000,000							65,661	65,661			
7000022	YONKERS	NY		05/26/2021		15,569,974							223,730	223,730			
7000025	BROOKLYN	NY		05/26/2021		49,010,493							118,604	118,604			
7000026	OZONE PARK	NY		05/26/2021		13,002,784							31,466	31,466			
7000027	San Diego	CA		05/26/2021		31,017,498							36,060	36,060			
7000030	EL SEGUNDO	CA		05/26/2021		15,876,339							66,883	66,883			
7000031	SACRAMENTO	CA		05/26/2021		20,124,555							83,792	83,792			
7000032	SAN ANTONIO	TX		05/26/2021		16,398,054							70,897	70,897			
7000034	NEW YORK	NY		05/26/2021		33,533,760							233,350	233,350			
7000037	ANAHEIM	CA		05/26/2021		9,064,836							62,193	62,193			
7000038	BEND	OR		05/26/2021		33,937,212							145,470	145,470			
7000040	EDWARDSVILLE	IL		05/26/2021		20,388,790							80,084	80,084			
7000043	MOUNTAIN VIEW	CA		05/26/2021		18,730,245							91,086	91,086			
7000046	WAYNE	NJ		05/26/2021		48,998,027							232,332	232,332			
7000048	EARTH CTY	MO		05/26/2021		26,137,680							172,465	172,465			
7100006	PARMA	OH		10/11/2018		138,146,990							313,227	313,227			
7100010	YONKERS	NY		11/09/2022		8,100,000							46,583	46,583			
7200153	BRUNSWICK	OH		08/18/2017		22,637,585							1,441,927	1,441,927			
7200196	Fort Wayne	IN		05/26/2021		117,000,000							4,003,279	4,003,279			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7200208	SUNNYVALE	CA		05/26/2021		43,050,348							106,681	106,681			
7200268	NORWALK	CT		08/01/2018									185,923	185,923			
7200274	LA JOLLA	CA		06/30/2021		8,273,121							73,395	73,395			
7200293	NASHVILLE	TN		11/09/2018									380,384	380,384			
7200300	BEVERLY HILLS	CA		05/27/2021		111,950,000							690,000	690,000			
7200304	NEW YORK	NY		05/27/2021		9,502,294							146,263	146,263			
7200305	BROOKLYN	NY		05/27/2021		60,042,604							235,298	235,298			
7200319	WASHINGTON D.C.	DC		05/27/2021		64,438,994							249,101	249,101			
7200323	NEW YORK	NY		05/27/2021		60,000,000							154,767	154,767			
7200348	NASHVILLE	TN		09/27/2019									273,798	273,798			
7200352	LONG ISLAND CITY	NY		11/04/2019									135,694	135,694			
7200376	COLUMBUS	OH		05/28/2021		41,715,823							307,493	307,493			
7200382	NEW YORK	NY		05/28/2021		131,335,690							639,201	639,201			
7200398	NEW YORK CITY	NY		05/28/2021		36,500,000							252,534	252,534			
7200437	NEW YORK	NY		06/01/2021		91,528,089							596,005	596,005			
7200446	CHICAGO	IL		05/10/2021		108,280,290							24,280,081	24,280,081			
7200452	LUXEMBOURG	LUX		06/28/2021		102,327,648							2,927,240	2,927,240	(586,930)		(586,930)
7200453	VARIOUS	GBR		06/15/2021		41,433,265							886,720	805,050	(81,670)		(81,670)
7200465	JEFFERSON CITY	MO		02/25/2022		29,744,928							217,803	217,803			
7200510	BOSTON	MA		03/14/2022		279,016,190							1,303,606	1,303,606			
7200511	FORT LAUDERDALE	FL		12/02/2021		39,240,767							210,944	210,944			
7200521	LONDON	GBR		01/20/2022		73,950,250							3,849,312	3,849,312	(252,288)		(252,288)
7200549	Queen Creek	AZ		04/14/2022		75,860,111							501,976	501,976			
7200593	NEW YORK	NY		11/08/2022		19,183,907							1,066,554	1,066,554			
7200594	NEW YORK	NY		11/08/2022		22,276,783							6,742,274	6,742,274			
7200620	LOS ANGELES	CA		07/25/2023									50,091	50,091			
40012323	PHILADELPHIA	PA		06/26/2020		130,679							(805)	(805)			
40012537	SMITHTOWN	NY		06/26/2020		227,340											
321120482	HORSESHOE BAY	TX		01/27/2022									315,524	315,524			
322010268	PORTLAND	OR		03/23/2022									630,756	630,756			
322010366	SMITHFIELD	UT		02/16/2022									317,741	317,741			
322020350	WEATHERFORD	TX		03/31/2022									1,891,613	1,891,613			
322020881	WEATHERFORD	TX		03/31/2022									1,252,125	1,252,125			
322030145	MONTGOMERY	TX		06/21/2022									260	260			
322030402	PRESCOTT	AZ		05/09/2022									183	183			
322030834	PALM SPRINGS	CA		04/28/2022									3,223,285	3,223,285			
322040180	BOISE	ID		06/09/2022									188,650	188,650			
322040404	ORANGE BEACH	AL		04/20/2022									412,496	412,496			
322050499	STAR	ID		06/09/2022									148,676	148,676			
322060443	PETALUMA	CA		08/04/2022									3,403,242	3,403,242			
322070528	PORTLAND	OR		09/13/2022									951,145	951,145			
322080272	KENNEWICK	WA		11/18/2022									492,911	492,911			
322080832	KENNEWICK	WA		01/25/2023									821,621	821,621			
322100387	ORO VALLEY	AZ		01/09/2023									2,287	2,287			
322100469	MILLINGTON	TN		11/18/2022									1,493,452	1,493,452			
322120960	ORO VALLEY	AZ		03/16/2023									802	802			
750000021	VENTURA	CA		02/10/2023									245,053	245,053			
750000024	GREENSBORO	NC		04/04/2023									462,808	462,808			
750000026	BRONX	NY		06/23/2023									108,005	108,005			
3310030325	UPPER DARBY	PA		01/31/2022		149,540							40,861	40,861			
3310031591	SPRING VALLEY	NY		03/22/2022		45,441							4,455	4,455			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038403	MONTICELLO	NY		09/21/2022		236,664							12,474	12,474			
3310038412	MIAMI	FL		06/29/2022		576,744							118,800	118,800			
3310038616	JERSEY CITY	NJ		08/01/2022		194,546							116,208	116,208			
3310038724	LINCOLNSHIRE	IL		08/16/2022		126,882							75,735	75,735			
3310040152	PERTH AMBOY	NJ		10/19/2022		66,231							13,959	13,959			
3310040819	BATON ROUGE	LA		09/08/2022		46,362							56,515	56,515			
3310041686	PLEASANTVILLE	NJ		10/19/2022		38,016							34,590	34,590			
3310042127	HUNTINGTON STATION	NY		11/10/2022		89,709							13	13			
3310042884	MANSFIELD	OH		02/27/2023									17,820	17,820			
3310048019	SPRING VALLEY	NY		02/27/2023									82,009	82,009			
3310052361	WATERBURY	CT		06/08/2023									594	594			
3310053565	MASSAPEQUA	NY		06/08/2023									20	20			
3320048066	CHICAGO	IL		02/27/2023									193,252	193,252			
3320054715	BLOOMINGBURG	NY		06/21/2023									99,000	99,000			
4020122468	CHICAGO	IL		03/12/2021		6,776,009							26,899	26,899			
4020247080	NEWARK	NJ		03/12/2021		5,105,160							24,138	24,138			
4020255940	ELIZABETH	NJ		03/12/2021		5,742,348							27,151	27,151			
4020256394	Griffin	GA		03/12/2021		2,025,094							8,755	8,755			
4020323972	Collierville	TN		06/03/2021		3,655,361							13,983	13,983			
0S41001	LAKE FOREST	CA		08/15/2017		142,780							25,094	25,094			
0S41044	W COVINA	CA		08/15/2017		352,865							10,773	10,773			
0S41073	POCATELLO	ID		07/12/2005		207,986							19,270	19,270			
100000092	HAYWARD	CA		08/31/2015		809,784							4,354	4,354			
100000111	SAN MARINO	CA		12/17/2015		793,957							4,987	4,987			
100000140	CORONA	CA		03/23/2016		361,456							9,932	9,932			
100000142	MOUNTAIN VIEW	CA		03/23/2016		723,241							4,314	4,314			
100000157	LOS ANGELES	CA		09/27/2016		811,681							1,972	1,972			
100000160	KAHUKU	HI		09/27/2016		268,212							1,189	1,189			
100000163	APEX	NC		09/27/2016		99,702							1,723	1,723			
100000164	PASADENA	CA		09/27/2016		527,592							2,293	2,293			
100000167	PASCO	WA		09/27/2016		59,490							1,180	1,180			
100000170	PITTSBORO	NC		09/27/2016		129,047							2,444	2,444			
100000171	EDGEFIELD	SC		09/27/2016		177,927							1,510	1,510			
100000173	DALLAS	TX		09/27/2016		89,068							4,263	4,263			
100000175	HILLSBOROUGH	NC		09/27/2016		146,214							366	366			
100000176	AUDUBON	NJ		09/27/2016		57,078							513	513			
100000184	CHESTERLAND	OH		09/27/2016		95,462							1,167	1,167			
100000189	AURORA	CO		09/27/2016		299,387							2,899	2,899			
100000193	FLAGSTAFF	AZ		09/27/2016		253,723							2,652	2,652			
100000198	FLOWER MOUND	TX		09/27/2016		293,190							2,377	2,377			
100000201	SONOMA	CA		09/27/2016		627,602							7,031	7,031			
100000202	BLOOMINGTON	IN		09/27/2016		94,112							1,029	1,029			
100000203	HOLLAND	MI		09/27/2016		124,471							951	951			
100000213	UNION CITY	CA		09/27/2016		372,944							3,337	3,337			
100000218	PLANTATION	FL		09/27/2016		331,302							3,727	3,727			
100000219	SARASOTA	FL		09/27/2016		432,389							1,726	1,726			
100000220	HENDERSON	NV		09/27/2016		550,453							5,215	5,215			
100000222	OAKLEY	CA		09/27/2016		325,361							3,363	3,363			
100000224	HOUSTON	TX		09/27/2016		109,816							1,145	1,145			
100000233	BRANDON	FL		09/27/2016		121,396							1,515	1,515			
100000236	GAINESVILLE	VA		09/27/2016		447,407							2,250	2,250			

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100000240	LOS OSOS	CA		09/27/2016		714,233							9,940	9,940			
100000242	CORAL SPRINGS	FL		09/27/2016		129,141							9,860	9,860			
100000246	TIPP CITY	OH		09/27/2016		50,802							1,316	1,316			
100000248	IRVINE	CA		09/27/2016		430,363							5,386	5,386			
100000250	JERSEY CITY	NJ		09/27/2016		294,238							1,963	1,963			
100000259	FRESNO	TX		09/27/2016		75,105							1,452	1,452			
100000266	SACRAMENTO	CA		09/27/2016		256,237							2,738	2,738			
100000267	OVIEDO	FL		09/27/2016		107,746							542	542			
100000271	SAN BRUNO	CA		09/27/2016		301,617							4,756	4,756			
100000272	FLORENCE	AZ		09/27/2016		126,095							531	531			
100000274	WASHINGTON	DC		09/27/2016		187,124							731	731			
100000275	ROCKWELL	NC		09/27/2016		70,939							922	922			
100000276	CHIEFLAND	FL		09/27/2016		128,171							355	355			
100000279	SEATTLE	WA		09/27/2016		201,915							898	898			
100000282	CAMPBELL HALL	NY		09/27/2016		236,332							310	310			
100000288	FAIRVIEW	NJ		09/27/2016		259,611							2,576	2,576			
100000289	ANDERSON	SC		09/27/2016		92,131							411	411			
100000291	CARLSBAD	CA		09/27/2016		203,626							601	601			
100000293	FORESTHILL	CA		09/27/2016		257,619							839	839			
100000299	BELLEVUE	WA		09/27/2016		326,492							3,283	3,283			
100000303	LA PUENTE	CA		09/27/2016		255,500							3,789	3,789			
100000305	BALTIMORE	MD		09/27/2016		161,880							2,094	2,094			
100000306	HOUSTON	TX		09/27/2016		87,432							861	861			
100000308	METAIRIE	LA		09/27/2016		96,391							1,194	1,194			
100000310	DOWNEY	CA		09/27/2016		496,063							1,883	1,883			
100000313	SILVER SPRING	MD		09/27/2016		558,715							3,429	3,429			
100000314	WASHINGTON	DC		09/27/2016		161,280							465	465			
100000318	HALF MOON BAY	CA		09/27/2016		417,389							1,924	1,924			
100000322	ROCKLEDGE	PA		09/27/2016		138,850							244	244			
100000331	WHITTIER	CA		09/27/2016		268,776							3,350	3,350			
100000333	UNION CITY	CA		09/27/2016		426,080							1,654	1,654			
100000339	UNION CITY	CA		09/27/2016		583,985							1,396	1,396			
100000340	PEARLAND	TX		09/27/2016		223,091							1,030	1,030			
100000343	SAINT MARYS	OH		09/27/2016		100,166							1,622	1,622			
100000344	BELLEVILLE	IL		09/27/2016		87,283							999	999			
100000354	DENVER	CO		09/27/2016		61,885							518	518			
100000355	BROOKHAVEN	NY		09/27/2016		207,617							3,745	3,745			
100000358	GARNER	NC		09/27/2016		95,521							484	484			
100000359	SPARKS	NV		09/27/2016		101,906							4,324	4,324			
100000365	DES MOINES	IA		09/27/2016		173,502							1,034	1,034			
100000367	EAGLE	ID		09/27/2016		160,920							903	903			
100000368	SIX LAKES	MI		09/27/2016		80,947							531	531			
100000372	BONNEY LAKE	WA		09/27/2016		222,612							387	387			
100000376	SHELBYVILLE	TN		09/27/2016		82,623							309	309			
100000377	MANOR	TX		09/27/2016		116,187							1,129	1,129			
100000379	LA VERGNE	TN		09/27/2016		250,025							264	264			
100000380	HOUSTON	TX		09/27/2016		91,847							267	267			
100000382	HOUSTON	TX		09/27/2016		87,665							177	177			
100000384	MISSOURI CITY	TX		09/27/2016		98,505							290	290			
100000389	BROOKLYN	NY		09/27/2016		336,351							1,045	1,045			
100000395	PICAYUNE	MS		09/27/2016		261,695							3,528	3,528			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000398	KEESEVILLE	NY		09/27/2016		93,061							369	369			
100000400	STOCKTON	CA		09/27/2016		164,003							311	311			
100000402	BIRMINGHAM	AL		09/27/2016		61,275							56	56			
100000406	NORRIDGE	IL		09/27/2016		215,361							826	826			
100000409	NORTH BRANCH	MI		09/27/2016		95,276							475	475			
100000414	LA PINE	OR		09/27/2016		129,853							696	696			
100000416	ELGIN	IL		09/27/2016		83,336							1,954	1,954			
100000432	GRAND RAPIDS	MI		09/27/2016		76,045							738	738			
100000435	PALMETTO	FL		09/27/2016		155,133							882	882			
100000440	NEWBURY PARK	CA		09/27/2016		809,632							3,627	3,627			
100000443	HESPERIA	CA		09/27/2016		207,221							1,001	1,001			
100000446	SANTA MARIA	CA		09/27/2016		345,627							1,508	1,508			
100000447	SPARKS	NV		09/27/2016		189,295							720	720			
100000453	BEECH CREEK	PA		09/27/2016		70,944							602	602			
100000459	SELMA	CA		09/27/2016		105,206							384	384			
100000462	LOS ANGELES	CA		09/27/2016		406,495							1,907	1,907			
100000463	FELTON	CA		09/27/2016		473,155							2,099	2,099			
100000464	STATEN ISLAND	NY		09/27/2016		260,582							3,025	3,025			
100000467	SPOKANE	WA		09/27/2016		127,586							377	377			
100000483	ORANGE	CA		09/27/2016		694,945							4,619	4,619			
100000489	FULTON	MO		09/27/2016		59,293							662	662			
100000490	FULTON	MO		09/27/2016		63,833							662	662			
100000497	NORWALK	CT		09/27/2016		209,585							2,737	2,737			
100000498	ARLETA	CA		09/27/2016		250,321							3,161	3,161			
100000501	BANNING	CA		09/27/2016		83,819							999	999			
100000504	LOS ANGELES	CA		09/27/2016		395,596							2,078	2,078			
100000505	NORTON	VA		09/27/2016		109,554							1,282	1,282			
100000510	LODI	CA		09/27/2016		182,269							939	939			
100000513	WALDORF	MD		09/27/2016		208,382							1,108	1,108			
100000514	PHOENIX	AZ		09/27/2016		170,375							4,924	4,924			
100000516	LOS ANGELES	CA		09/27/2016		195,671							2,497	2,497			
100000517	SAN JOSE	CA		09/27/2016		553,144							780	780			
100000518	HAYWARD	CA		09/27/2016		160,327							1,186	1,186			
100000520	VANCOUVER	WA		09/27/2016		158,570							648	648			
100000521	MIDDLETOWN	NJ		09/27/2016		132,444							2,104	2,104			
100000532	TAMPA	FL		09/27/2016		48,422							1,056	1,056			
100000541	VOORHEES	NJ		09/27/2016		212,579							4,973	4,973			
100000543	HOWARD BEACH	NY		09/27/2016		284,771							1,525	1,525			
100000544	WOODBRIDGE	CT		09/27/2016		326,719							1,838	1,838			
100000546	BLUE BELL	PA		09/27/2016		217,675							4,745	4,745			
100000547	BROOKLYN	NY		09/27/2016		291,910							4,920	4,920			
100000555	PACIFICA	CA		09/27/2016		305,375							4,413	4,413			
100000559	KAHULUI	HI		09/27/2016		396,695							2,031	2,031			
100000560	PLAINFIELD	IL		09/27/2016		166,631							678	678			
100000562	IVINS	UT		09/27/2016		96,117							487	487			
100000563	TOWN OF COLONIE	NY		09/27/2016		53,132							988	988			
100000566	HATFIELD	PA		09/27/2016		73,176							1,296	1,296			
100000569	SAINT LOUIS	MO		09/27/2016		303,429							3,316	3,316			
100000572	SAINT LOUIS	MO		09/27/2016		74,354							1,276	1,276			
100000575	WINDSOR	CA		09/27/2016		274,433							2,255	2,255			
100000579	WEIKERT	PA		09/27/2016		126,553							915	915			

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100000583	WEST POINT	CA		09/27/2016		412,388							743	743			
100000587	GLENDALE	AZ		09/27/2016		114,370							1,412	1,412			
100000591	SCRANTON	PA		09/27/2016		79,063							272	272			
100000596	BROCKTON	MA		09/27/2016		131,498							380	380			
100000599	MIAMI	FL		09/27/2016		120,124							630	630			
100000600	MIAMI	FL		09/27/2016		55,386							775	775			
100000601	IRWIN	PA		09/27/2016		206,832							1,665	1,665			
100000606	BRADENTON	FL		09/27/2016		203,657							634	634			
100000607	HOMESTEAD	FL		09/27/2016		101,099							302	302			
100000608	NAMPA	ID		09/27/2016		130,677							787	787			
100000610	MIDDLETOWN	CT		09/27/2016		88,085							1,167	1,167			
100000612	PHOENIX	AZ		09/27/2016		81,962							456	456			
100000617	MIAMI	FL		09/27/2016		310,670							1,021	1,021			
100000627	ORANGE BEACH	AL		09/27/2016		216,568							704	704			
100000630	WEST HEMPSTEAD	NY		09/27/2016		250,539							611	611			
100010642	LAPORTE	IN		12/23/2016		42,878							600	600			
100010643	SAN DIEGO	CA		12/23/2016		425,293							1,437	1,437			
100010656	SACRAMENTO	CA		12/23/2016		140,648							165	165			
100010659	FAYETTEVILLE	AR		12/23/2016		551,454							1,374	1,374			
100010667	WILLIAMSTON	MI		12/23/2016		97,805							613	613			
100010669	HIALEAH	FL		12/23/2016		233,101							1,768	1,768			
100010671	CHICAGO	IL		12/23/2016		156,164							675	675			
100010673	STEUBEN	ME		12/23/2016		99,365							1,703	1,703			
100010674	TWIN FALLS	ID		12/23/2016		92,067							485	485			
100010676	FARMINGTON HILLS	MI		12/23/2016		115,471							1,774	1,774			
100010677	IDAHO FALLS	ID		12/23/2016		79,909							242	242			
100010680	HIALEAH	FL		12/23/2016		162,496							715	715			
100010693	NEWPORT NEWS	VA		01/27/2017		245,834							1,496	1,496			
100010696	DUMONT	NJ		12/23/2016		217,510							1,445	1,445			
100010701	NEW PORT RICHEY	FL		12/23/2016		156,248							580	580			
100010703	MEDFORD	OR		12/23/2016		405,592							2,765	2,765			
100010710	YORK	SC		12/23/2016		114,300							469	469			
100010717	CLARINDA	IA		12/23/2016		29,817							379	379			
100010720	FORT LAUDERDALE	FL		12/23/2016		31,725							862	862			
100010724	TAMPA	FL		12/23/2016		193,825							3,899	3,899			
100010725	TAMPA	FL		12/23/2016		222,733							2,288	2,288			
100010734	LEAGUE CITY	TX		12/23/2016		583,155							15,606	15,606			
100010739	HUNTINGTON BEACH	CA		12/23/2016		369,350							4,585	4,585			
100010742	HOUSTON	TX		12/23/2016		41,691							1,030	1,030			
100010744	MT MORRIS	MI		12/23/2016		37,128							383	383			
100010747	WASHINGTON	DC		12/23/2016		126,639							1,971	1,971			
100010759	SOUTH RICHMOND HILL	NY		01/27/2017		483,601							2,039	2,039			
100010764	PORT SAINT JOE	FL		12/23/2016		626,309							9,255	9,255			
100010768	BIRMINGHAM	AL		12/23/2016		327,260							4,801	4,801			
100010773	GENTRYVILLE	IN		12/23/2016		53,178							708	708			
100010786	CHICAGO	IL		12/23/2016		228,616							1,190	1,190			
100010790	HESPERUS	CO		12/23/2016		329,379							1,177	1,177			
100010794	MIAMI	FL		12/23/2016		107,301							521	521			
100010797	SEATTLE	WA		12/23/2016		252,622							5,039	5,039			
100010798	CHICAGO	IL		01/27/2017		194,579							1,039	1,039			
100010799	SAN ANTONIO	TX		12/23/2016		84,677							674	674			

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100010801	CHARLOTTE	NC		12/23/2016		75,745							1,056	1,056			
100010803	ISLIP	NY		12/23/2016		196,033							1,393	1,393			
100010804	REDLANDS	CA		12/23/2016		155,130							2,539	2,539			
100010814	FLUSHING	MI		12/23/2016		537,431							1,807	1,807			
100010815	STOCKTON	CA		12/23/2016		228,439							656	656			
100010816	JACKSONVILLE	FL		01/27/2017		43,550							536	536			
100010818	INDIANAPOLIS	IN		12/23/2016		53,426							632	632			
100010819	RED SPRINGS	NC		12/23/2016		68,570							342	342			
100010823	JAMESTOWN	SC		01/27/2017		95,091							531	531			
100010826	WATERBURY	CT		12/23/2016		45,679							796	796			
100010828	CLOUTIERVILLE	LA		12/23/2016		62,634							1,893	1,893			
100010842	TUKWILA	WA		12/23/2016		336,172							2,017	2,017			
100010844	SHAKER HTS	OH		12/23/2016		113,702							2,359	2,359			
100010848	CARTHAGE	MO		01/27/2017		68,151							705	705			
100010857	FORT PIERCE	FL		12/23/2016		220,795							1,858	1,858			
100010861	KERNERSVILLE	NC		12/23/2016		51,066							1,002	1,002			
100010872	LELAND	NC		12/23/2016		181,222							1,948	1,948			
100010874	SANTA ANA	CA		12/23/2016		400,126							1,348	1,348			
100010875	HAMMOND	LA		12/23/2016		231,740							2,382	2,382			
100010876	STOCKTON	CA		12/23/2016		178,616							521	521			
100010885	KISSIMMEE	FL		12/23/2016		225,571							946	946			
100010890	CONSTANTINE	MI		12/23/2016		115,145							1,052	1,052			
100010892	ALTAMAHAW	NC		12/23/2016		39,833							626	626			
100010893	DARLINGTON	MD		12/23/2016		162,415							2,314	2,314			
100010896	SUNRISE	FL		12/23/2016		97,745							1,548	1,548			
100010897	BOAZ	AL		01/27/2017		68,829							754	754			
100010900	BRICK	NJ		12/23/2016		115,617							1,790	1,790			
100010901	NEWPORT NEWS	VA		12/23/2016		100,478							1,753	1,753			
100010904	LEMON GROVE	CA		12/23/2016		106,423							1,703	1,703			
100010918	TROY	NH		12/23/2016		167,540							2,094	2,094			
100010919	SANTA ANA	CA		12/23/2016		310,682							1,206	1,206			
100010921	ESCANABA	MI		12/23/2016		62,645							596	596			
100010922	WINTER HAVEN	FL		12/23/2016		54,585							1,001	1,001			
100010924	HASTINGS	FL		12/23/2016		25,626							1,650	1,650			
100010928	ANTIOCH	TN		12/23/2016		128,753							419	419			
100010931	PLANTATION	FL		12/23/2016		89,073							1,057	1,057			
100010935	AUBURN	IN		12/23/2016		78,109							1,236	1,236			
100010938	GRAND SALINE	TX		12/23/2016		57,637							487	487			
100010951	MEMPHIS	TN		12/23/2016		32,705							373	373			
100010952	BIRMINGHAM	AL		12/23/2016		41,084							395	395			
100010953	MONTGOMERY	AL		12/23/2016		57,277							501	501			
100010962	BATTLE CREEK	MI		12/23/2016		68,673							660	660			
100010963	BAXTER	KY		12/23/2016		26,109							277	277			
100010966	VICTORVILLE	CA		12/23/2016		181,756							1,002	1,002			
100010973	HIALEAH	FL		12/23/2016		119,930							913	913			
100010977	PETERSBURG	VA		12/23/2016		99,391							436	436			
100010979	MAYVIEW	MO		12/23/2016		81,291							362	362			
100010980	MILLSTADT	IL		12/23/2016		69,830							924	924			
100010981	ALLIANCE	OH		12/23/2016		69,912							809	809			
100010982	PHILADELPHIA	PA		12/23/2016		59,944							1,013	1,013			
100010985	COLLINSVILLE	IL		12/23/2016		79,592							414	414			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010988	NORFOLK	VA		01/27/2017		135,200							953	953			
100010992	SPRINGFIELD	NJ		12/23/2016		130,829							746	746			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		180,274							2,348	2,348			
100011000	BRUNSWICK	OH		12/23/2016		82,657							1,406	1,406			
100011003	PORT ST LUCIE	FL		12/23/2016		102,318							1,768	1,768			
100011007	WASHINGTON	DC		12/23/2016		107,712							943	943			
100011009	DALLAS	TX		12/23/2016		99,886							586	586			
100011012	COLUMBUS	OH		12/23/2016		87,456							519	519			
100011013	TEMPLE HILLS	MD		12/23/2016		89,445							955	955			
100011018	ROSEDALE	NY		12/23/2016		21,658							1,229	1,229			
100011028	EUCLID	OH		12/23/2016		41,332							602	602			
100011030	DETROIT	MI		12/23/2016		87,937							1,579	1,579			
100011039	JACKSONVILLE	FL		12/23/2016		53,455							625	625			
100011053	IDABEL	OK		12/23/2016		40,079							601	601			
100011056	BRISTOL	VT		01/27/2017		78,253							1,267	1,267			
100011059	STUARTS DRAFT	VA		12/23/2016		118,903							1,903	1,903			
100011064	JERSEY CITY	NJ		12/23/2016		330,642							2,465	2,465			
100011075	GAINESVILLE	TX		12/23/2016		237,852							2,343	2,343			
100011077	WASHINGTON	DC		12/23/2016		207,807							1,628	1,628			
100011079	MIDLAND PARK	NJ		12/23/2016		190,863							1,326	1,326			
100011087	FORT WORTH	TX		12/23/2016		62,403							587	587			
100011090	LOS ANGELES	CA		12/23/2016		844,081							7,716	7,716			
100011092	SAINT AUGUSTINE	FL		12/23/2016		108,506							1,748	1,748			
100011095	BAKERSFIELD	CA		12/23/2016		65,080							308	308			
100011096	LOS ANGELES	CA		12/23/2016		1,516,023							4,356	4,356			
100011097	WEST CHESTER	PA		01/27/2017		314,746							3,194	3,194			
100011102	LOS ANGELES	CA		12/23/2016		507,494							4,336	4,336			
100011111	MANHEIM	PA		01/27/2017		38,041							1,804	1,804			
100011115	GREENVILLE	NC		12/23/2016		17,529							1,562	1,562			
100011127	PANORAMA CITY	CA		12/23/2016		70,646							1,062	1,062			
100011128	COLORADO SPRINGS	CO		12/23/2016		164,264							223	223			
100011130	LEXINGTON	KY		12/23/2016		55,683							790	790			
100011135	SHIRLEY	NY		12/23/2016		221,946							489	489			
100011138	IRVINE	CA		12/23/2016		301,261							1,642	1,642			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		101,905							1,857	1,857			
100011142	NEW WHITELAND	IN		12/23/2016		100,306							332	332			
100011143	JOHNS ISLAND	SC		12/23/2016		748,391							2,141	2,141			
100011150	POTTSTOWN	PA		01/27/2017		274,308							706	706			
100011156	DOVER	FL		12/23/2016		133,693							821	821			
100011160	WEST OLIVE	MI		12/23/2016		90,054							1,172	1,172			
100011161	VIRGINIA BEACH	VA		12/23/2016		115,074							69	69			
100011169	HARRISVILLE	PA		01/27/2017		37,624							822	822			
100011171	IMMOKALEE	FL		12/23/2016		38,766							2,049	2,049			
100011174	EAST PROVIDENCE	RI		12/23/2016		86,953							1,610	1,610			
100011176	EL CAJON	CA		12/23/2016		278,825							1,497	1,497			
100011181	EAST FALMOUTH	MA		12/23/2016		184,887							3,037	3,037			
100011183	BUFFALO	NY		12/23/2016		45,748							518	518			
100011191	SUGAR LAND	TX		12/23/2016		139,127							281	281			
100011192	MISSOURI CITY	TX		12/23/2016		72,204							666	666			
100011194	EVELETH	MN		12/23/2016		36,294							352	352			
100011195	GREENSBORO	NC		12/23/2016		129,299							1,156	1,156			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011196	MERRICK	NY		01/27/2017		183,097							3,625	3,625			
100011197	PHILADELPHIA	PA		12/23/2016		11,537							322	322			
100011198	DALLAS	TX		12/23/2016		44,436							960	960			
100011204	CHARLOTTESVILLE	VA		12/23/2016		293,140							12,189	12,189			
100011208	OLIVER SPRINGS	TN		12/23/2016		41,182							189	189			
100011215	SO BURLINGTON	VT		12/23/2016		170,055							771	771			
100011219	TAMPA	FL		01/27/2017		198,736							93	93			
100011221	CHICAGO	IL		12/23/2016		174,101							882	882			
100011223	DAMASCUS	OR		12/23/2016		202,085							1,266	1,266			
100011224	S GLENS FALL	NY		01/27/2017		157,194							1,434	1,434			
100011242	SIMPSONVILLE	SC		12/23/2016		150,983							1,158	1,158			
100011243	HOUSTON	TX		12/23/2016		51,889							1,130	1,130			
100011245	WAILUKU	HI		01/27/2017		324,071							1,467	1,467			
100011246	OAK PARK	IL		12/23/2016		384,819							1,733	1,733			
100011252	WOODBURN	OR		01/27/2017		99,205							598	598			
100011253	PAULSBORO	NJ		12/23/2016		74,068							288	288			
100011260	ARLETA	CA		12/23/2016		180,890							2,763	2,763			
100011261	SANTA ROSA	CA		12/23/2016		217,054							364	364			
100011266	HAW RIVER	NC		01/27/2017		86,516							60	60			
100011268	ANTHONY	NM		12/23/2016		63,598							733	733			
100011269	LEVITTOWN	PA		12/23/2016		152,257							2,263	2,263			
100011275	FAYETTEVILLE	WV		12/23/2016		57,266							166	166			
100011277	HIALEAH	FL		12/23/2016		101,477							921	921			
100011287	MIAMI	FL		01/27/2017		85,697							477	477			
100011293	MARION	IN		12/23/2016		49,560							2,596	2,596			
100011295	ROCHESTER	NY		12/23/2016		67,049							1,159	1,159			
100011301	ANN ARBOR	MI		12/23/2016		285,107							4,451	4,451			
100011304	PROVIDENCE	RI		12/23/2016		87,047							1,336	1,336			
100011305	MIRAMAR	FL		12/23/2016		530,014							2,487	2,487			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		524,489							2,302	2,302			
100011307	VISTA	CA		12/23/2016		301,592							1,640	1,640			
100011313	ANACORTES	WA		12/23/2016		71,933							719	719			
100011314	KENT	WA		12/23/2016		191,729							1,512	1,512			
100011322	PLYMOUTH MTG	PA		01/27/2017		226,943							474	474			
100011327	TWIN FALLS	ID		12/23/2016		103,192							1,545	1,545			
100011329	LAKEWOOD	CO		01/27/2017		175,373							1,820	1,820			
100011331	JEFFERSONVILLE	IN		12/23/2016		46,120							1,196	1,196			
100011332	BECKER	MN		12/23/2016		87,433							1,143	1,143			
100011337	CRIDERSVILLE	OH		12/23/2016		91,273							857	857			
100011338	FRANKFORT	OH		12/23/2016		67,892							1,247	1,247			
100011339	COLUMBUS	OH		12/23/2016		84,483							1,652	1,652			
100011345	COTTONTOWN	TN		01/27/2017		124,521							1,730	1,730			
100011346	KENT	WA		12/23/2016		77,962							2,754	2,754			
100011348	FRESNO	TX		12/23/2016		88,175							2,026	2,026			
100011349	CAMDEN	OH		12/23/2016		57,224							683	683			
100011357	SPRINGFIELD	MO		12/23/2016		64,789							954	954			
100011358	RENTON	WA		12/23/2016		162,934							3,252	3,252			
100011362	AVENTURA	FL		12/23/2016		230,810							2,082	2,082			
100011363	OAKLAND	CA		12/23/2016		147,618							2,448	2,448			
100011364	BOARDMAN	OH		12/23/2016		94,349							912	912			
100011371	HERNDON	VA		12/23/2016		343,141							5,452	5,452			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011372	BRIDGEHAMPTON	NY		12/23/2016		1,034,558							18,085	18,085			
100011378	LAKE WORTH	FL		01/27/2017		210,820							1,508	1,508			
100011381	HIALEAH	FL		12/23/2016		128,796							579	579			
100011382	SANTA MONICA	CA		12/23/2016		2,259,391							25,956	25,956			
100011390	INDIANAPOLIS	IN		12/23/2016		70,323							1,044	1,044			
100011393	ROSLINDALE	MA		12/23/2016		301,020							1,406	1,406			
100011394	VICTORVILLE	CA		12/23/2016		96,702							1,014	1,014			
100011396	WHITTIER	CA		12/23/2016		238,738							1,134	1,134			
100011398	NAPLES	FL		12/23/2016		72,787							1,116	1,116			
100011401	SAN JOSE	CA		12/23/2016		380,075							1,410	1,410			
100011405	MEBANE	NC		12/23/2016		60,890							1,766	1,766			
100011408	RIDGEFIELD	CT		12/23/2016		396,470							5,788	5,788			
100011409	SAINT LOUIS	MO		12/23/2016		40,504							473	473			
100011410	FONTANA	CA		12/23/2016		128,651							544	544			
100011412	SAN DIEGO	CA		12/23/2016		135,917							628	628			
100011414	DENTON	MD		12/23/2016		137,670							1,633	1,633			
100011416	SUNNYVALE	CA		12/23/2016		362,229							1,551	1,551			
100011418	LONGMONT	CO		12/23/2016		112,697							1,116	1,116			
100011422	SARASOTA	FL		12/23/2016		141,983							2,560	2,560			
100011424	ESCALON	CA		12/23/2016		380,418							(1,348)	(1,348)			
100011425	LAKEWOOD	CA		01/27/2017		184,889							917	917			
100011426	LITTLE ELM	TX		12/23/2016		87,700							1,195	1,195			
100011429	BLACKWOOD	NJ		12/23/2016		86,739							1,322	1,322			
100011430	WASHINGTON	DC		12/23/2016		287,217							8,317	8,317			
100011431	CHANDLER	AZ		12/23/2016		330,624							1,330	1,330			
100011433	SAND LAKE	MI		01/27/2017		86,286							413	413			
100011435	OAKDALE	MN		12/23/2016		66,160							227	227			
100011437	ALTADENA	CA		12/23/2016		369,467							1,529	1,529			
100011443	CHICAGO	IL		12/23/2016		89,637							1,176	1,176			
100011445	O FALLON	MO		12/23/2016		52,056							344	344			
100011447	ELK GROVE	CA		12/23/2016		151,483							3,851	3,851			
100011448	OZARK	MO		12/23/2016		64,506							307	307			
100011450	HOMESTEAD	FL		12/23/2016		135,141							549	549			
100011451	VISTA	CA		12/23/2016		414,141							2,104	2,104			
100011452	CANTON	CT		12/23/2016		128,278							554	554			
100011454	HACKENSACK	NJ		12/23/2016		187,503							862	862			
100011456	RICHMOND	VA		01/27/2017		136,301							530	530			
100011458	SAN ANTONIO	TX		12/23/2016		82,601							1,209	1,209			
100011459	OAKLAND	CA		12/23/2016		282,886							1,746	1,746			
100011461	COLLEGE POINT	NY		12/23/2016		426,270							5,636	5,636			
100011464	VISALIA	CA		12/23/2016		153,995							669	669			
100011466	PALM COAST	FL		12/23/2016		169,928							2,220	2,220			
100011468	LOS ANGLES	CA		12/23/2016		309,707							4,731	4,731			
100011470	WEST BABYLON	NY		12/23/2016		37,251							2,572	2,572			
100011472	AVONDALE	AZ		12/23/2016		177,972							879	879			
100011473	COLUMBIA	MD		12/23/2016		168,685							1,128	1,128			
100011475	SPENCERVILLE	IN		12/23/2016		28,544							322	322			
100011477	HYDE PARK	MA		12/23/2016		177,989							762	762			
100011479	RAHWAY	NJ		12/23/2016		123,321							632	632			
100011488	SARASOTA	FL		12/23/2016		129,498							822	822			
100011494	SAN DIEGO	CA		12/23/2016		278,528							1,184	1,184			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011509	PORT SAINT LUCIE	FL		03/08/2017		74,211							282	282			
100011510	LAS VEGAS	NV		03/08/2017		192,491							975	975			
100011511	SARASOTA	FL		03/08/2017		287,151							2,565	2,565			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		305,008							2,450	2,450			
100011513	JACKSONVILLE	FL		03/08/2017		112,753							425	425			
100011520	FARMINGTON	NM		03/08/2017		158,827							658	658			
100011521	LEXINGTON PARK	MD		03/08/2017		215,600							2,011	2,011			
100011528	LITHIA	FL		03/08/2017		249,257							1,011	1,011			
100011529	COLUMBIA	SC		03/08/2017		79,364							581	581			
100011532	ORANGE CITY	FL		03/08/2017		128,920							292	292			
100011541	RIVERVIEW	FL		03/08/2017		167,114							834	834			
100011542	FITCHBURG	MA		03/08/2017		108,760							628	628			
100011543	BALTIMORE	MD		03/08/2017		101,069							561	561			
100011545	EUSTIS	FL		03/08/2017		48,482							736	736			
100011546	EAST STROUDSBURG	PA		03/08/2017		104,992							1,562	1,562			
100011550	CLERMONT	FL		03/08/2017		142,316							2,456	2,456			
100011554	MERIDEN	CT		03/08/2017		104,684							1,625	1,625			
100011556	SPARKS GLENCOE	MD		03/08/2017		236,826							839	839			
100011577	LAS VEGAS	NM		03/08/2017		116,000							466	466			
100011582	GAINESVILLE	FL		03/08/2017		201,900							1,406	1,406			
100011585	THONOTOSASSA	FL		03/08/2017		229,362							804	804			
100011592	CENTRAL FALLS	RI		03/08/2017		177,025							740	740			
100011603	MESA	AZ		03/08/2017		205,906							720	720			
100011605	LAUREL	MD		03/08/2017		284,900							959	959			
100011607	ARNOLD	MO		03/08/2017		101,668							1,453	1,453			
100011609	CORONA	CA		03/08/2017		237,510							1,259	1,259			
100011610	CHOWCHILLA	CA		03/08/2017		419,100							1,784	1,784			
100011611	METUCHEN	NJ		03/08/2017		246,479							2,038	2,038			
100011615	BRANDON	FL		03/08/2017		26,031							1,833	1,833			
100011618	RANCHO CORDOVA	CA		03/08/2017		287,419							1,326	1,326			
100011619	YORKVILLE	IL		03/08/2017		278,139							1,764	1,764			
100011624	PLANTATION	FL		03/08/2017		351,799							2,412	2,412			
100011628	POMPANO BEACH	FL		03/08/2017		84,706							420	420			
100011629	NEW PORT RICHEY	FL		03/08/2017		141,017							485	485			
100011631	EASTHAMPTON	MA		03/08/2017		143,554							671	671			
100011632	CHICAGO	IL		03/08/2017		93,386							705	705			
100011633	BOWIE	MD		03/08/2017		235,709							3,080	3,080			
100011634	INDIANAPOLIS	IN		03/08/2017		63,912							832	832			
100011636	N LAUDERDALE	FL		03/08/2017		110,428							301	301			
100011637	NEWARK	DE		03/08/2017		146,705							877	877			
100011638	HUDSON	FL		03/08/2017		123,698							522	522			
100011641	SPOKANE VALLEY	WA		03/08/2017		73,405							1,173	1,173			
100011679	ELWOOD	IL		03/08/2017		92,097							635	635			
100011682	BOCA RATON	FL		03/08/2017		194,421							1,142	1,142			
100011684	HARTFORD	CT		03/08/2017		122,080							1,669	1,669			
100011686	SANTA FE	NM		03/08/2017		231,577							1,324	1,324			
100011687	TORRINGTON	WY		03/08/2017		120,052							346	346			
100011689	MASTIC BEACH	NY		03/08/2017		111,547							672	672			
100011690	HOPKINS	SC		03/08/2017		203,188							3,102	3,102			
100011691	SIKESTON	MO		03/08/2017		116,735							1,318	1,318			
100011693	TURNERSVILLE	NJ		03/08/2017		142,252							890	890			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011695	LOS ANGELES	CA		03/08/2017		253,836							1,972	1,972			
100011697	ORLANDO	FL		03/08/2017		227,842							764	764			
100011708	FORKED RIVER	NJ		03/08/2017		140,256							538	538			
100011710	PETERSBURG	VA		03/08/2017		103,956							1,155	1,155			
100011712	HUNTINGTON STATION	NY		03/08/2017		171,410							2,096	2,096			
100011713	WANTAGH	NY		03/08/2017		268,736							1,160	1,160			
100011718	LYNNWOOD	WA		03/08/2017		248,351							584	584			
100011722	VINCENT	OH		03/08/2017		156,344							687	687			
100011730	HERNDON	VA		03/08/2017		199,208							1,477	1,477			
100011731	ROCKFORD IL	IL		03/08/2017		62,450							1,378	1,378			
100011732	STRATFORD	CA		03/08/2017		88,375							1,853	1,853			
100011733	SOMERVILLE	MA		03/08/2017		278,290							1,378	1,378			
100011734	INDIANAPOLIS	IN		03/08/2017		61,966							335	335			
100011735	HILLSDALE	NJ		03/08/2017		334,654							1,922	1,922			
100011737	FREDERICK	MD		03/08/2017		185,875							576	576			
100011738	WASHINGTON	DC		03/08/2017		541,859							2,196	2,196			
100011740	HYDE PARK	NY		03/08/2017		197,391							1,614	1,614			
100011741	LEWISTON	NY		03/08/2017		79,786							1,010	1,010			
100011743	OKLAHOMA CITY	OK		03/08/2017		127,171							2,221	2,221			
100011745	LITTLE ROCK	AR		03/08/2017		228,524							4,676	4,676			
100011746	DORAL	FL		03/08/2017		238,192							633	633			
100011748	JACKSONVILLE	FL		03/08/2017		412,628							1,271	1,271			
100011749	TOBACCOVILLE	NC		03/08/2017		70,948							350	350			
100011750	COLUMBIA	SC		03/08/2017		107,505							1,898	1,898			
100011751	CLEVELAND	NY		03/08/2017		99,295							3,267	3,267			
100011755	TUCSON	AZ		03/08/2017		193,243							1,544	1,544			
100011763	GREENFIELD	CA		03/08/2017		338,077							1,651	1,651			
100011773	CALHOUN	MO		03/08/2017		38,313							217	217			
100011778	WEST ORANGE	NJ		03/08/2017		210,233							1,520	1,520			
100011781	HARVEY	LA		03/08/2017		112,500							411	411			
100011782	ANTIOCH	IL		03/08/2017		71,997							454	454			
100011785	JERSEY CITY	NJ		03/08/2017		220,673							646	646			
100011787	CLEVELAND	NY		03/08/2017		64,418							367	367			
100011788	SIMPSONVILLE	SC		03/08/2017		178,102							1,199	1,199			
100011793	HIGHLAND SPRINGS	VA		03/08/2017		70,888							284	284			
100011794	GAITHERSBURG	MD		03/08/2017		211,421							772	772			
100011796	TEMECULA AREA	CA		03/08/2017		479,714							2,336	2,336			
100011799	DANBURY	CT		03/08/2017		168,776							798	798			
100011802	EDINBURG	TX		03/08/2017		125,017							313	313			
100011803	UNIONDALE	NY		03/08/2017		271,276							1,450	1,450			
100011808	MEMPHIS	TN		03/08/2017		439,699							2,316	2,316			
100011811	WINDSOR	CA		03/08/2017		407,390							3,070	3,070			
100011812	BETHESDA	MD		03/08/2017		120,339							664	664			
100011815	ANTIOCH	CA		03/08/2017		410,011							2,212	2,212			
100011818	RIVERVIEW	FL		03/08/2017		129,690							551	551			
100011820	OLDSMAR	FL		03/08/2017		174,065							553	553			
100011826	RIVERVIEW	FL		03/08/2017		249,574							804	804			
100011829	MC DONALD	PA		03/08/2017		96,688							956	956			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		60,048							239	239			
100011836	MOUNT PLEASANT	PA		03/08/2017		58,579							940	940			
100011838	SPRINGBORO	OH		03/08/2017		223,476							819	819			

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100011841	CHULA VISTA	CA		03/08/2017		286,856							3,493	3,493			
100011844	BALTIMORE	MD		03/08/2017		42,827							170	170			
100011845	PORT ORCHARD	WA		03/08/2017		136,239							717	717			
100011853	HOUSTON	TX		03/08/2017		67,671							191	191			
100011856	WOODINVILLE	WA		03/08/2017		667,323							1,538	1,538			
100011860	CHICAGO	IL		03/08/2017		111,505							964	964			
100011862	SAN DIEGO	CA		03/08/2017		613,666							3,252	3,252			
100011863	ROCHESTER	NY		03/08/2017		82,253							295	295			
100011868	RICHMOND	VA		03/08/2017		104,372							408	408			
100011869	BROOKLYN	NY		03/08/2017		497,891							2,390	2,390			
100011871	HAMILTON	MO		03/08/2017		56,202							342	342			
100011873	GASTONIA	NC		03/08/2017		89,268							705	705			
100011874	MOUNT HOLLY	NJ		03/08/2017		121,919							1,049	1,049			
100011877	CAPE CORAL	FL		03/08/2017		108,769							648	648			
100011880	PAOLI	PA		03/08/2017		218,666							834	834			
100011884	DEERFIELD BEACH	FL		03/08/2017		225,786							996	996			
100011890	NEW ALBANY	IN		03/08/2017		67,930							2,113	2,113			
100011891	CHICAGO	IL		03/08/2017		142,499							443	443			
100011892	NEW BEDFORD	MA		03/08/2017		147,520							796	796			
100011896	NEW YORK	NY		03/08/2017		488,820							20,120	20,120			
100011900	DILLSBURG	PA		03/08/2017		131,960							1,525	1,525			
100011901	ORLANDO	FL		03/08/2017		113,895							817	817			
100011902	FRANKLIN	OH		03/08/2017		77,149							1,084	1,084			
100011903	MOUNT AIRY	MD		03/08/2017		143,083							2,708	2,708			
100011905	ROSEBURG	OR		03/08/2017		145,264							1,125	1,125			
100011907	WELLINGTON	OH		03/08/2017		83,319							635	635			
100011909	LAS CRUCES	NM		03/08/2017		33,044							1,193	1,193			
100011910	FORT MYERS	FL		03/08/2017		251,717							825	825			
100011912	BRENTWOOD	TN		03/08/2017		302,641							1,131	1,131			
100011913	DALLAS	TX		03/08/2017		88,226							568	568			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		145,076							1,652	1,652			
100011921	AGOURA HILLS	CA		03/08/2017		908,422							3,679	3,679			
100011924	ALBUQUERQUE	NM		03/08/2017		100,020							1,158	1,158			
100011925	PLANT CITY	FL		03/08/2017		153,109							1,355	1,355			
100011927	RIVERSIDE	CA		03/08/2017		239,251							820	820			
100011928	WESTERVILLE	OH		03/08/2017		112,982							431	431			
100011933	CINCINNATI	OH		03/08/2017		77,433							354	354			
100011937	DURHAM	NC		03/08/2017		54,219							14,996	14,996			
100011942	HONOLULU	HI		03/08/2017		568,499							2,827	2,827			
100011943	CHICAGO	IL		03/08/2017		108,371							181	181			
100011946	MIDLOTHIAN	TX		03/08/2017		148,571							412	412			
100011948	YOUNTVILLE	CA		03/08/2017		255,064							1,110	1,110			
100011951	MIAMI	FL		03/08/2017		218,430							1,314	1,314			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		363,593							2,361	2,361			
100011954	UNION CITY	CA		03/08/2017		448,056							1,753	1,753			
100011958	PROVIDENCE	RI		03/08/2017		155,315							915	915			
100011966	CHARLOTTE	NC		03/08/2017		35,318							884	884			
100011967	DUNCANVILLE	TX		03/08/2017		73,320							272	272			
100011970	MORENO VALLEY	CA		03/08/2017		186,562							1,328	1,328			
100011972	SAINT PETERSBURG	FL		03/08/2017		130,730							1,839	1,839			
100011979	MIAMI	FL		03/08/2017		144,198							938	938			

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100011981	PHILADELPHIA	PA		03/08/2017		55,095							863	863			
100011985	GARDENA	CA		03/08/2017		310,948							3,404	3,404			
100011988	PERTH AMBOY	NJ		03/08/2017		215,723							1,530	1,530			
100011990	NORCO	CA		03/08/2017		441,901							1,531	1,531			
100011991	ROHNERT PARK	CA		03/08/2017		408,605							1,736	1,736			
100011993	WASHINGTON	DC		03/08/2017		58,749							1,142	1,142			
100011994	HIALEAH	FL		03/08/2017		147,406							1,501	1,501			
100011996	GREENSBORO	NC		03/08/2017		104,627							673	673			
100011997	TUCSON	AZ		03/08/2017		109,799							1,043	1,043			
100011999	MCALLEN	TX		03/08/2017		99,233							434	434			
100012003	TOLEDO	OH		03/08/2017		89,628							346	346			
100012006	KALAMAZOO	MI		03/08/2017		75,346							1,409	1,409			
100012008	WEST LINN	OR		03/08/2017		310,418							2,133	2,133			
100012012	OAKLAND	CA		03/08/2017		340,025							1,230	1,230			
100012018	PEMBROKE PINES	FL		03/08/2017		148,439							1,128	1,128			
100012020	MIAMI	FL		03/08/2017		85,277							1,124	1,124			
100012023	BOCA RATON	FL		03/08/2017		46,747							4,532	4,532			
100012026	CARSON CITY	MI		03/08/2017		117,224							514	514			
100012027	PLANTATION	FL		03/08/2017		50,735							1,931	1,931			
100012029	PHILADELPHIA	PA		03/08/2017		74,484							2,504	2,504			
100012032	GEORGETOWN	SC		03/08/2017		205,409							5,526	5,526			
100012035	VICTORVILLE	CA		03/08/2017		158,131							706	706			
100012039	WILMINGTON	DE		03/08/2017		90,746							1,126	1,126			
100012041	WASHINGTON	IL		03/08/2017		90,757							520	520			
100012042	FAIR LAWN	NJ		03/08/2017		161,503							1,048	1,048			
100012045	CLEARWATER	FL		03/08/2017		102,558							563	563			
100012048	BEAUMONT	TX		03/08/2017		61,548							284	284			
100012050	LOS ANGELES	CA		03/08/2017		242,949							1,106	1,106			
100012053	HARVEY	LA		03/08/2017		76,538							986	986			
100012054	YONKERS	NY		03/08/2017		491,350							1,913	1,913			
100012057	MIAMI	FL		03/08/2017		127,330							291	291			
100012062	GALLATIN	TN		03/08/2017		123,422							527	527			
100012068	BATTLE GROUND	WA		03/08/2017		480,020							1,856	1,856			
100012069	CORAL SPRINGS	FL		03/08/2017		172,652							1,006	1,006			
100012072	TAMPA	FL		03/08/2017		64,731							260	260			
100012074	PERRIS	CA		03/08/2017		129,069							513	513			
100012078	MIAMI	FL		03/08/2017		90,401							721	721			
100012089	PROVIDENCE	RI		03/08/2017		119,229							1,729	1,729			
100012091	CLEARWATER	FL		03/08/2017		105,946							706	706			
100012097	AUBURN HILLS	MI		03/08/2017		85,287							221	221			
100012098	SAN DIEGO	CA		03/08/2017		161,933							2,298	2,298			
100012106	DAVENPORT	IA		03/08/2017		37,129							274	274			
100012110	SELMA	IN		03/08/2017		51,631							933	933			
100012115	PORTLAND	MI		03/08/2017		70,715							730	730			
100012116	HIALEAH	FL		03/08/2017		23,545							13,136	13,136			
100012128	TAMPA	FL		03/08/2017		88,925							776	776			
100012130	SCOTTSBURG	IN		03/08/2017		57,356							136	136			
100012131	CHARLOTTE	NC		03/08/2017		51,160							562	562			
100012133	LYNN	MA		03/08/2017		180,370							831	831			
100012136	SOUTH BEND	IN		03/08/2017		21,391							616	616			
100012139	DURHAM	NC		03/08/2017		67,890							394	394			

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100012140	FRESNO	CA		03/08/2017		29,859							546	546			
100012146	ORLANDO	FL		03/08/2017		201,977							1,494	1,494			
100012154	ORLANDO	FL		03/08/2017		115,489							677	677			
100012155	MORENO VALLEY	CA		03/08/2017		112,983							586	586			
100012158	LOS ANGELES	CA		03/08/2017		259,242							3,006	3,006			
100012161	NEPTUNE	NJ		03/08/2017		163,515							679	679			
100012169	THORNTON	CO		03/08/2017		136,496							540	540			
100012183	ANTIOCH	CA		03/08/2017		221,310							1,520	1,520			
100012190	HOLLISWOOD	NY		03/08/2017		423,160							4,254	4,254			
100012193	LOS ANGELES	CA		03/08/2017		192,414							1,388	1,388			
100012205	TAMPA	FL		03/08/2017		48,006							88	88			
100012206	RIVERVIEW	FL		03/08/2017		44,526							366	366			
100012211	MONTVILLE	NJ		03/08/2017		227,527							936	936			
100012215	LYNN	MA		03/08/2017		26,368							933	933			
100012309	ORLANDO	FL		04/28/2017		133,844							689	689			
100012310	TAMPA	FL		04/28/2017		131,647							636	636			
100012315	CHESAPEAKE	VA		04/28/2017		143,947							482	482			
100012317	NORFOLK CITY	VA		04/28/2017		73,405							516	516			
100012319	RALEIGH	NC		04/28/2017		155,298							915	915			
100012323	LANGLOIS	OR		04/28/2017		188,808							1,424	1,424			
100012324	NEW ALBANY	PA		04/28/2017		44,129							443	443			
100012325	CARSON	CA		04/28/2017		289,982							1,317	1,317			
100012326	TINLEY PARK	IL		04/28/2017		501,280							2,721	2,721			
100012330	DU QUOIN	IL		04/28/2017		36,227							363	363			
100012337	LAKE WORTH	FL		04/28/2017		125,808							1,129	1,129			
100012338	WAKE FOREST	NC		04/28/2017		107,289							871	871			
100012342	WORCESTER	MA		04/28/2017		86,747							324	324			
100012348	SANTA CLARITA	CA		04/28/2017		384,210							1,991	1,991			
100012350	STATEN ISLAND	NY		04/28/2017		275,992							1,291	1,291			
100012352	LARGO	FL		04/28/2017		79,283							689	689			
100012353	CYPRESS	CA		04/28/2017		321,138							1,630	1,630			
100012354	BROOKSVILLE	FL		04/28/2017		86,023							804	804			
100012358	NORFOLK	VA		04/28/2017		179,796							457	457			
100012362	GREENWOOD	LA		04/28/2017		61,235							1,382	1,382			
100012366	PELL CITY	AL		04/28/2017		58,218							751	751			
100012371	JOLIET	IL		04/28/2017		183,590							957	957			
100012372	DELAND	FL		04/28/2017		123,003							158	158			
100012373	FLUSHING	NY		04/28/2017		446,625							2,708	2,708			
100012375	CHESAPEAKE	VA		04/28/2017		125,429							833	833			
100012378	CHARLOTTE	NC		04/28/2017		173,663							560	560			
100012384	BRIDGETON	MO		04/28/2017		76,130							875	875			
100012386	VIRGINIA BEACH	VA		04/28/2017		126,063							575	575			
100012387	SLIDELL	LA		04/28/2017		96,791							580	580			
100012392	HOMESTEAD	FL		04/28/2017		93,449							418	418			
100012395	NAPERVILLE	IL		04/28/2017		308,120							1,833	1,833			
100012397	DERWOOD	MD		04/28/2017		300,707							2,649	2,649			
100012398	NORTH AUGUSTA	SC		04/28/2017		341,823							1,192	1,192			
100012399	BOLINGBROOK	IL		04/28/2017		156,247							657	657			
100012400	BEDFORD	PA		04/28/2017		125,641							1,263	1,263			
100012402	SYCAMORE	IL		04/28/2017		48,784							484	484			
100012405	SOUTHFIELD	MI		04/28/2017		46,348							486	486			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012406	HOWELL	MI		04/28/2017		65,956							2,810	2,810			
100012408	RICHMOND	VA		04/28/2017		84,230							704	704			
100012411	FRANKLIN	NC		04/28/2017		181,089							2,042	2,042			
100012412	ORLANDO	FL		04/28/2017		99,562							264	264			
100012413	PARKER	CO		04/28/2017		495,761							3,855	3,855			
100012414	ADAMS	MA		04/28/2017		98,923							606	606			
100012415	PEKIN	IL		04/28/2017		73,913							568	568			
100012420	ROMULUS	MI		04/28/2017		65,070							661	661			
100012423	THOMASVILLE	NC		04/28/2017		50,029							403	403			
100012425	NORTH LAS VEGAS	NV		04/28/2017		63,875							511	511			
100012426	INDIANAPOLIS	IN		04/28/2017		44,517							1,335	1,335			
100012427	CHARLOTTE	NC		04/28/2017		162,138							697	697			
100012429	CHIPLEY	FL		04/28/2017		45,191							1,323	1,323			
100012432	CINCINNATI	OH		04/28/2017		69,661							233	233			
100012433	CARTERET	NJ		04/28/2017		164,146							2,863	2,863			
100012435	JAMAICA	NY		04/28/2017		287,511							350	350		1,029	1,029
100012436	CHINO	CA		04/28/2017		225,562							3,127	3,127			
100012437	PHILADELPHIA	PA		04/28/2017		69,834							393	393			
100012438	MIAMI	FL		04/28/2017		85,741							379	379			
100012439	LOUISVILLE	KY		04/28/2017		75,320							444	444			
100012440	VINCENT	AL		04/28/2017		105,959							645	645			
100012441	SANTA MARIA	CA		04/28/2017		217,518							1,359	1,359			
100012442	HAWTHORNE	CA		04/28/2017		290,160							735	735			
100012443	ORLANDO	FL		04/28/2017		276,634							2,092	2,092			
100012445	HAMPSTEAD	MD		04/28/2017		128,022							2,149	2,149			
100012452	DESOTO	TX		04/28/2017		72,715							840	840			
100012454	APOPKA	FL		04/28/2017		105,534							1,206	1,206			
100012455	GRAND TERRACE	CA		04/28/2017		283,345							1,021	1,021			
100012458	REIDSVILLE	NC		04/28/2017		73,086							1,143	1,143			
100012461	PARKVILLE	MO		04/28/2017		108,074							460	460			
100012465	MURRAY	UT		04/28/2017		147,914							1,817	1,817			
100012471	ARRINGTON	TN		04/28/2017		433,572							926	926			
100012472	SONOMA	CA		04/28/2017		294,724							2,077	2,077			
100012473	OLGA	WA		04/28/2017		211,068							3,114	3,114			
100012475	HOUSTON	TX		04/28/2017		161,761							845	845			
100012478	BENSON	AZ		04/28/2017		47,493							650	650			
100012479	CELINA	OH		04/28/2017		30,693							186	186			
100012482	SAINT LOUIS	MO		04/28/2017		67,081							414	414			
100012485	LYNCHBURG	OH		04/28/2017		68,625							445	445			
100012487	RAYTOWN	MO		04/28/2017		39,636							591	591			
100012491	SHORELINE	WA		04/28/2017		149,562							1,028	1,028			
100012492	MIAMI	FL		04/28/2017		397,339							1,335	1,335			
100012493	ERIE	PA		04/28/2017		35,178							3,511	3,511			
100012495	BROOKVILLE	OH		04/28/2017		83,146							700	700			
100012497	CHARLOTTESVILLE	VA		04/28/2017		105,001							630	630			
100012499	BALDWIN	NY		04/28/2017		237,366							1,326	1,326			
100012504	SOUTHFIELD	MI		04/28/2017		32,473							936	936			
100012550	FORT GRATIOT	MI		04/28/2017		78,010							861	861			
100012583	NORTON SHORES	MI		05/25/2017		71,906							388	388			
100012584	PEMBROKE PINES	FL		05/25/2017		94,603							1,277	1,277			
100012587	ANTIOCH	CA		05/25/2017		235,464							834	834			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012593	COMPTON	CA		05/25/2017		312,530							1,391	1,391			
100012597	ROCHESTER HILLS	MI		05/25/2017		261,859							1,845	1,845			
100012598	SAINT PETERSBURG	FL		05/25/2017		130,634							425	425			
100012609	LONG BEACH	CA		05/25/2017		346,944							1,052	1,052			
100012614	COCONUT CREEK	FL		05/25/2017		161,581							574	574			
100012620	WASHINGTON	DC		05/25/2017		197,571							744	744			
100012627	BELLFLOWER	CA		05/25/2017		309,777							1,030	1,030			
100012630	CHICAGO	IL		05/25/2017		157,111							687	687			
100012633	HIALEAH	FL		05/25/2017		58,286							220	220			
100012634	ROMEOVILLE	IL		05/25/2017		97,592							455	455			
100012636	PEMBROKE PINES	FL		05/25/2017		178,319							813	813			
100012637	ORLANDO	FL		05/25/2017		170,724							507	507			
100012638	ARLETA	CA		05/25/2017		276,953							821	821			
100012640	HAM LAKE	MN		05/25/2017		176,831							819	819			
100012644	MIAMI	FL		05/25/2017		131,410							441	441			
100012648	SPRING HILL	FL		05/25/2017		84,605							670	670			
100012651	STERLING HEIGHTS	MI		05/25/2017		46,593							1,010	1,010			
100012653	HOLLYWOOD	FL		05/25/2017		289,661							1,305	1,305			
100012656	BELTSVILLE	MD		05/25/2017		207,427							427	427			
100012674	MIAMI	FL		05/25/2017		226,025							1,227	1,227			
100012677	JACKSONVILLE	FL		05/25/2017		106,479							369	369			
100012684	FORT MYERS	FL		05/25/2017		120,483							413	413			
100012685	HAZEL PARK	MI		05/25/2017		70,320							279	279			
100012700	SAN BERNARDINO	CA		05/25/2017		174,358							506	506			
100012706	AUBURN	WA		05/25/2017		295,683							656	656			
100012708	NORTH LAS VEGAS	NV		05/25/2017		102,493							366	366			
100012713	HOLIDAY	FL		05/25/2017		61,641							230	230			
100012716	MIAMI GARDENS	FL		05/25/2017		128,108							450	450			
100012717	EATONVILLE	WA		05/25/2017		292,773							992	992			
100012719	PORTERVILLE	CA		05/25/2017		188,324							651	651			
100012720	TAMPA	FL		05/25/2017		190,834							610	610			
100012721	ORLANDO	FL		05/25/2017		263,272							1,458	1,458			
100012727	STOCKTON	CA		05/25/2017		195,124							1,658	1,658			
100012729	NORTH HILLS	CA		05/25/2017		230,178							756	756			
100012731	RIVIERA BEACH	FL		05/25/2017		325,727							1,309	1,309			
100012738	TAMARAC	FL		05/25/2017		76,396							287	287			
100012742	CENTRAL ISLIP	NY		05/25/2017		188,856							833	833			
100012744	SACRAMENTO	CA		05/25/2017		114,751							761	761			
100012745	PALM HARBOR	FL		05/25/2017		66,526							1,009	1,009			
100012747	LAVEEN	AZ		05/25/2017		160,366							1,558	1,558			
100012775	ORLANDO	FL		05/25/2017		144,439							637	637			
100012776	MIAMI	FL		05/25/2017		216,688							650	650			
100012777	AZUSA	CA		05/25/2017		228,710							1,036	1,036			
100012785	SOUTH GATE	CA		05/25/2017		261,390							565	565			
100012788	W PALM BEACH	FL		05/25/2017		148,434							668	668			
100012792	DEERFIELD BEACH	FL		05/25/2017		40,284							349	349			
100012795	MIAMI	FL		05/25/2017		328,450							1,191	1,191			
100012796	HIALEAH	FL		05/25/2017		190,941							730	730			
100012797	SANTA ANA	CA		05/25/2017		159,522							482	482			
100012800	MINNEAPOLIS	MN		05/25/2017		140,989							531	531			
100012802	SEBRING	FL		05/25/2017		118,844							401	401			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012803	JAMAICA	NY		05/25/2017		416,183							1,594	1,594			
100012809	APPLE VALLEY	CA		05/25/2017		166,837							810	810			
100012818	GIBSONTON	FL		05/25/2017		133,083							370	370			
100012819	ORLANDO	FL		05/25/2017		55,908							571	571			
100012822	NORTHBRIDGE	MA		05/25/2017		142,509							574	574			
100012823	OCALA	FL		05/25/2017		123,604							429	429			
100012824	BEAUMONT	CA		05/25/2017		113,957							400	400			
100012825	SAN BERNARDINO	CA		05/25/2017		143,230							599	599			
100012828	PALMDALE	CA		05/25/2017		131,833							362	362			
100012830	PHOENIX	AZ		05/25/2017		82,175							324	324			
100012837	ROYAL OAK	MI		05/25/2017		181,942							772	772			
100012838	SALINAS	CA		05/25/2017		199,877							601	601			
100012839	SUNRISE	FL		05/25/2017		84,632							548	548			
100012842	HOUSTON	TX		05/25/2017		53,719							369	369			
100012848	HIALEAH	FL		05/25/2017		115,864							1,084	1,084			
100012849	YUBA CITY	CA		05/25/2017		142,065							506	506			
100012850	PALMDALE	CA		05/25/2017		200,010							896	896			
100012854	ORLANDO	FL		05/25/2017		63,782							442	442			
100012855	SARASOTA	FL		05/25/2017		205,546							708	708			
100012857	ROMOLAND	CA		05/25/2017		230,489							794	794			
100012859	ELK GROVE	CA		05/25/2017		221,812							143	143			
100012863	CHICAGO	IL		05/25/2017		109,892							386	386			
100012872	DRYDEN	MI		05/25/2017		3,741							1,211	1,211			
100012874	ORLANDO	FL		05/25/2017		203,692							859	859			
100012876	MIRAMAR	FL		05/25/2017		50,308							891	891			
100012877	SAN DIEGO	CA		05/25/2017		17,850							857	857			
100012878	WATERFORD	CA		05/25/2017		156,218							898	898			
100012880	CHICAGO	IL		05/25/2017		199,633							1,211	1,211			
100012890	PERRIS	CA		05/25/2017		206,051							497	497			
100012891	HOLLYWOOD	FL		05/25/2017		71,833							319	319			
100012892	MESA	AZ		05/25/2017		68,970							3,697	3,697			
100012896	MARCO ISLAND	FL		05/25/2017		292,675							997	997			
100012898	HOLLISTER	CA		05/25/2017		285,889							932	932			
100012905	WOODLAND	CA		05/25/2017		229,731							5,275	5,275			
100012916	SANTA ROSA	CA		05/25/2017		292,955							494	494			
100012917	OCALA	FL		05/25/2017		112,820							871	871			
100012923	CONCORD	CA		05/25/2017		236,603							360	360			
100012927	TAMPA	FL		05/25/2017		95,945							1,067	1,067			
100012930	HESPERIA	CA		05/25/2017		131,857							596	596			
100012939	OAK HILLS	CA		05/25/2017		224,381							686	686			
100012941	ARBUNDALE	FL		05/25/2017		135,669							518	518			
100012955	PRINCETON	MN		05/25/2017		101,584							536	536			
100012957	GAITHERSBURG	MD		05/25/2017		338,156							1,265	1,265			
100012963	PHOENIX	AZ		05/25/2017		146,349							325	325			
100012966	PALMDALE	CA		05/25/2017		237,853							1,194	1,194			
100012970	HIALEAH	FL		05/25/2017		153,708							301	301			
100012976	AREA OF CORONA	CA		05/25/2017		244,476							824	824			
100012986	SARASOTA	FL		05/25/2017		158,752							2,340	2,340			
100012989	LONG BEACH	CA		05/25/2017		323,220							1,130	1,130			
100012990	MIAMI	FL		05/25/2017		289,921							892	892			
100012991	CHICAGO	IL		05/25/2017		155,674							599	599			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012992	PHOENIX	AZ		05/25/2017		116,314							560	560			
100013002	HENDERSON	NV		05/25/2017		245,820							1,059	1,059			
100013004	PLANADA	CA		05/25/2017		117,691							386	386			
100013006	YPSILANTI	MI		05/25/2017		214,568							788	788			
100013008	NORTH LAUDERDALE	FL		05/25/2017		129,655							490	490			
100013011	SPRING HILL	FL		05/25/2017		140,722							656	656			
100013013	PERRIS	CA		05/25/2017		228,536							733	733			
100013032	PARAMOUNT	CA		05/25/2017		305,336							1,216	1,216			
100013034	PITTSBURG	CA		05/25/2017		273,268							1,485	1,485			
100013035	MESA	AZ		05/25/2017		146,251							547	547			
100013037	LAS VEGAS	NV		05/25/2017		110,318							368	368			
100013039	RIVERBANK	CA		05/25/2017		142,278							499	499			
100013040	NORWALK	CA		05/25/2017		305,113							965	965			
100013046	ATWATER	CA		05/25/2017		164,901							652	652			
100013047	MIAMI	FL		05/25/2017		202,289							796	796			
100013048	STOCKTON	CA		05/25/2017		238,878							979	979			
100013050	CHICAGO	IL		05/25/2017		136,668							4,139	4,139			
100013052	ZIMMERMAN	MN		05/25/2017		96,458							802	802			
100013059	ORANGEVALE	CA		05/25/2017		214,427							965	965			
100013061	WEST PALM BEACH	FL		05/25/2017		129,468							448	448			
100013066	BELL GARDENS	CA		05/25/2017		238,407							1,023	1,023			
100013067	SAN FERNANDO	CA		05/25/2017		309,045							787	787			
100013071	LOS ANGELES	CA		05/25/2017		295,051							758	758			
100013072	HIALEAH GARDENS	FL		05/25/2017		122,744							552	552			
100013077	FAIRFIELD	CA		05/25/2017		67,936							1,203	1,203			
100013078	HIALEAH	FL		05/25/2017		139,405							1,172	1,172			
100013079	LAS VEGAS	NV		05/25/2017		154,463							613	613			
100013087	NORWALK	CA		05/25/2017		273,797							902	902			
100013090	MIAMI	FL		05/25/2017		93,207							424	424			
100013092	MIAMI	FL		05/25/2017		129,160							614	614			
100013096	FORT LAUDERDALE	FL		05/25/2017		161,259							532	532			
100013099	ORLANDO	FL		05/25/2017		143,445							615	615			
100013100	HUNTERSVILLE	NC		05/25/2017		296,072							1,074	1,074			
100013101	HIALEAH	FL		05/25/2017		160,173							554	554			
100013104	CLARKSBURG	MD		05/25/2017		291,291							1,113	1,113			
100013105	WOODBURN	OR		05/25/2017		171,105							669	669			
100013106	BLUFFTON	SC		05/25/2017		329,839							1,305	1,305			
100013107	OXON HILL	MD		05/25/2017		130,889							680	680			
100013108	ORLANDO	FL		05/25/2017		155,082							818	818			
100013110	MINNEAPOLIS	MN		05/25/2017		136,566							451	451			
100013111	ABERDEEN	MD		05/25/2017		203,721							1,428	1,428			
100013113	ARNOLD	MO		05/25/2017		100,380							340	340			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		153,233							433	433			
100013117	BARSTOW	CA		05/25/2017		95,282							329	329			
100013119	ARCADIA	FL		05/25/2017		92,346							326	326			
100013120	ORLANDO	FL		05/25/2017		145,468							3,771	3,771			
100013128	LOMPOC	CA		05/25/2017		180,086							887	887			
100013130	LOCUST GROVE	VA		05/25/2017		200,057							835	835			
100013132	E STROUDSBURG	PA		05/25/2017		202,940							1,858	1,858			
100013133	MANCHESTER	NH		05/25/2017		135,401							827	827			
100013137	PORT ORANGE	FL		05/25/2017		301,300							1,216	1,216			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013142	WILDWOOD	NJ		05/25/2017		234,075							925	925			
100013149	MIAMI	FL		05/25/2017		164,884							577	577			
100013150	MODESTO	CA		05/25/2017		193,552							663	663			
100013153	LAKE ELSINORE	CA		05/25/2017		132,628							485	485			
100013154	LAKE WORTH	FL		05/25/2017		106,299							252	252			
100013162	LODI	CA		05/25/2017		161,283							611	611			
100013163	CENTER LINE	MI		05/25/2017		141,471							587	587			
100013166	FT PIERCE	FL		05/25/2017		120,817							680	680			
100013168	WINCHESTER	VA		05/25/2017		305,188							1,318	1,318			
100013170	CHICAGO	IL		05/25/2017		121,708							477	477			
100013171	TWENTYNINE PALMS	CA		05/25/2017		101,381							528	528			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		111,946							372	372			
100013173	BOYNTON BEACH	FL		05/25/2017		85,196							278	278			
100013174	RIVERSIDE	CA		05/25/2017		191,575							690	690			
100013177	SAINT PETERSBURG	FL		05/25/2017		67,132							1,674	1,674			
100013184	GURNEE	IL		05/25/2017		184,033							820	820			
100013194	CHICAGO	IL		05/25/2017		107,873							2,156	2,156			
100013195	PERRIS	CA		05/25/2017		136,887							669	669			
100013196	PHOENIX	AZ		05/25/2017		109,418							590	590			
100013200	GULF SHORES	AL		05/25/2017		236,302							866	866			
100013203	FRESNO	CA		05/25/2017		137,730							468	468			
100013206	CHICAGO	IL		05/25/2017		491,843							1,617	1,617			
100013208	COLTON	CA		05/25/2017		142,613							828	828			
100013209	ROCKVILLE	MD		05/25/2017		276,300							1,154	1,154			
100013213	LAUDERHILL	FL		05/25/2017		66,418							264	264			
100013214	BEALETON	VA		05/25/2017		237,430							1,046	1,046			
100013224	ASHBURN	VA		05/25/2017		231,587							922	922			
100013225	DEERFIELD BEACH	FL		05/25/2017		163,196							786	786			
100013226	MORENO VALLEY	CA		05/25/2017		99,622							357	357			
100013227	STOCKTON	CA		05/25/2017		183,041							648	648			
100013235	LOS ANGELES	CA		05/25/2017		254,849							845	845			
100013238	ROBERTSDALE	AL		05/25/2017		207,914							955	955			
100013239	LOS ANGELES	CA		05/25/2017		255,913							754	754			
100013244	MEDFORD	OR		05/25/2017		257,022							2,100	2,100			
100013246	LISBON FALLS	ME		05/25/2017		125,020							533	533			
100013257	WILLINGBORO	NJ		05/25/2017		174,700							352	352			
100013258	LONE PINE	CA		05/25/2017		146,827							518	518			
100013259	ARNOLD	MO		05/25/2017		165,159							580	580			
100013262	POQUOSON	VA		05/25/2017		197,365							722	722			
100013263	MIAMI	FL		05/25/2017		97,403							228	228			
100013266	NAPLES	FL		05/25/2017		264,419							1,317	1,317			
100013267	WINTER SPRINGS	FL		05/25/2017		129,628							525	525			
100013269	APPLE VALLEY	CA		05/25/2017		239,392							944	944			
100013284	STOCKTON	CA		05/25/2017		152,167							263	263			
100013285	WILLISTON	FL		05/25/2017		133,961							1,249	1,249			
100013286	LOMPOC	CA		05/25/2017		219,441							621	621			
100013287	LEVITTOWN	PA		05/25/2017		223,425							970	970			
100013289	FRANKFORD	DE		05/25/2017		169,110							651	651			
100013292	LANCASTER	CA		05/25/2017		221,873							758	758			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		271,959							910	910			
100013313	ARVERNE	NY		05/25/2017		337,391							1,439	1,439			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013318	CLAYTON	NC		05/25/2017		37,823							556	556			
100013321	BARBERTON	OH		05/25/2017		67,548							320	320			
100013322	SAN ANTONIO	TX		05/25/2017		53,521							202	202			
100013323	DORAL	FL		05/25/2017		259,638							598	598			
100013325	SOMERTON	AZ		05/25/2017		153,543							567	567			
100013330	PALM BAY	FL		05/25/2017		80,108							291	291			
100013339	FONTANA	CA		05/25/2017		108,327							908	908			
100013343	MERIDIAN	CA		05/25/2017		87,043							502	502			
100013345	LANSING	MI		05/25/2017		105,508							210	210			
100013346	WEST COVINA	CA		05/25/2017		291,776							1,094	1,094			
100013347	SACRAMENTO	CA		05/25/2017		226,124							827	827			
100013352	LAUREL	DE		05/25/2017		205,345							1,481	1,481			
100013361	ROCKY POINT	NY		05/25/2017		209,095							1,706	1,706			
100013368	NORTH LAS VEGAS	NV		05/25/2017		107,267							588	588			
100013369	CHARLESTON	SC		05/25/2017		88,312							367	367			
100013371	KISSIMMEE	FL		05/25/2017		92,052							352	352			
100013373	DELAND	FL		05/25/2017		209,510							878	878			
100013377	HIALEAH	FL		05/25/2017		196,038							775	775			
100013380	PORT ST LUCIE	FL		05/25/2017		103,903							369	369			
100013388	PHOENIX	AZ		05/25/2017		121,084							522	522			
100013389	GLENDALE	AZ		05/25/2017		215,128							24	24			
100013391	WINTON	CA		05/25/2017		210,629							746	746			
100013396	SALINAS	CA		05/25/2017		190,584							534	534			
100013397	CHULA VISTA	CA		05/25/2017		137,354							614	614			
100013398	MESA	AZ		05/25/2017		171,668							662	662			
100013400	TEMPE	AZ		05/25/2017		269,730							928	928			
100013401	LAKE MARY	FL		05/25/2017		149,715							624	624			
100013403	DANA POINT	CA		05/25/2017		236,062							944	944			
100013405	NAPLES	FL		05/25/2017		126,629							1,008	1,008			
100013415	CAVE CREEK	AZ		05/25/2017		338,468							522	522			
100013416	HOLLYWOOD	FL		05/25/2017		168,287							584	584			
100013418	POMONA	CA		05/25/2017		127,025							977	977			
100013421	ANDERSON	CA		05/25/2017		109,481							535	535			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		82,011							821	821			
100013424	MIAMI	FL		05/25/2017		159,547							1,019	1,019			
100013426	BRADENTON	FL		05/25/2017		109,823							649	649			
100013432	BOYNTON BEACH	FL		05/25/2017		150,213							574	574			
100013433	PALMDALE	CA		05/25/2017		174,345							690	690			
100013434	SANTA ROSA	CA		05/25/2017		215,346							926	926			
100013442	MINNEAPOLIS	MN		05/25/2017		150,489							528	528			
100013448	PHOENIX	AZ		05/25/2017		138,385							470	470			
100013450	HESPERIA	CA		05/25/2017		100,038							2,468	2,468			
100013453	ORLANDO	FL		05/25/2017		181,960							595	595			
100013457	MIAMI	FL		05/25/2017		34,182							949	949			
100013465	DUARTE	CA		05/25/2017		263,160							768	768			
100013472	TAMPA	FL		05/25/2017		141,459							579	579			
100013478	JACKSONVILLE	FL		05/25/2017		80,820							408	408			
100013479	MIRAMAR	FL		05/25/2017		141,693							296	296			
100013482	STOCKTON	CA		05/25/2017		130,101							541	541			
100013485	ORLANDO	FL		05/25/2017		276,254							997	997			
100013490	VERO BEACH	FL		05/25/2017		140,885							443	443			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013491	CLEARWATER	FL		05/25/2017		73,285							342	342			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		154,486							559	559			
100013508	TAMPA	FL		05/25/2017		93,423							333	333			
100013511	RIXEYVILLE	VA		05/25/2017		272,450							1,147	1,147			
100013512	FORT LAUDERDALE	FL		05/25/2017		132,246							543	543			
100013528	ARLINGTON	TX		05/25/2017		116,859							437	437			
100013533	RIVERSIDE	CA		05/25/2017		238,534							801	801			
100013536	RIALTO	CA		05/25/2017		240,926							1,107	1,107			
100013539	ANDERSON	IN		05/25/2017		136,027							648	648			
100013542	SACRAMENTO	CA		05/25/2017		136,444							457	457			
100013543	ROCKAWAY	NJ		05/25/2017		299,465							1,395	1,395			
100013544	LAKE HUGHES	CA		05/25/2017		123,578							458	458			
100013548	BAKERSFIELD	CA		05/25/2017		166,424							737	737			
100013549	SILVER SPRING	MD		05/25/2017		220,542							771	771			
100013551	UNIONDALE	NY		05/25/2017		272,679							1,419	1,419			
100013552	HIALEAH	FL		05/25/2017		115,193							382	382			
100013553	LOS ANGELES	CA		05/25/2017		394,163							1,353	1,353			
100013555	ARROWBEAR PARK	CA		05/25/2017		115,543							318	318			
100013556	PHOENIX	AZ		05/25/2017		109,304							405	405			
100013559	LEMOORE	CA		05/25/2017		171,613							700	700			
100013563	NORTH PORT	FL		05/25/2017		145,942							597	597			
100013567	WESTBURY	NY		05/25/2017		292,412							1,303	1,303			
100013568	RIO RANCHO	NM		05/25/2017		106,306							512	512			
100013574	BEAVERTON	OR		05/25/2017		223,614							806	806			
100013575	MERRILLVILLE	IN		05/25/2017		64,127							319	319			
100013579	RIVERSIDE	CA		05/25/2017		201,991							727	727			
100013580	SAN BERNARDINO	CA		05/25/2017		159,825							547	547			
100013581	SALINAS	CA		05/25/2017		239,081							1,913	1,913			
100013585	VISALIA	CA		05/25/2017		117,050							10,651	10,651			
100013586	AVENTURA	FL		05/25/2017		206,099							737	737			
100013587	PINSON	AL		05/25/2017		175,510							755	755			
100013588	PUYALLUP	WA		05/25/2017		277,929							901	901			
100013592	PALMDALE	CA		05/25/2017		221,329							491	491			
100013597	BRADENTON	FL		05/25/2017		89,461							496	496			
100013598	MANTECA	CA		05/25/2017		205,230							687	687			
100013600	LOS ANGELES	CA		05/25/2017		333,056							1,034	1,034			
100013603	FORT MYERS	FL		05/25/2017		154,884							1,042	1,042			
100013604	FORT WASHINGTON	MD		05/25/2017		221,447							891	891			
100013610	SAN BUENAVENTURA	CA		05/25/2017		232,816							922	922			
100013612	ANTIOCH	CA		05/25/2017		243,501							768	768			
100013616	ORLANDO	FL		05/25/2017		131,260							453	453			
100013617	SURPRISE	AZ		05/25/2017		160,304							551	551			
100013624	WEST NEW YORK	NJ		05/25/2017		248,174							1,262	1,262			
100013625	HONOKAA	HI		05/25/2017		247,046							556	556			
100013626	AUBURN	WA		05/25/2017		228,603							1,881	1,881			
100013629	OCEAN VIEW	HI		05/25/2017		123,455							444	444			
100013631	SANTA CLARITA	CA		05/25/2017		178,186							646	646			
100013634	WEST VALLEY CITY	UT		05/25/2017		121,902							475	475			
100013638	VAN BUREN	MI		05/25/2017		162,531							1,032	1,032			
100013646	COACHELLA	CA		05/25/2017		182,539							867	867			
100013648	ROSELLE	NJ		05/25/2017		171,189							604	604			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013656	ROGERS	MN		05/25/2017		239,256							1,404	1,404			
100013657	AVONDALE	AZ		05/25/2017		110,577							513	513			
100013659	WESTLAND	MI		05/25/2017		118,394							519	519			
100013663	FREMONT	NH		05/25/2017		202,346							794	794			
100013665	COMSTOCK PARK	MI		05/25/2017		107,582							477	477			
100013666	ROMOLAND	CA		05/25/2017		274,596							1,728	1,728			
100013674	MURRIETA	CA		05/25/2017		243,835							1,155	1,155			
100013678	NEW BEDFORD	MA		05/25/2017		167,534							636	636			
100013679	LAS VEGAS	NV		05/25/2017		157,246							577	577			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		289,607							1,662	1,662			
100013683	MIAMI	FL		05/25/2017		119,413							1,776	1,776			
100013685	SUITLAND	MD		05/25/2017		178,794							550	550			
100013692	LOS ANGELES	CA		05/25/2017		251,804							1,112	1,112			
100013693	SAINT ALBANS	NY		05/25/2017		306,285							1,284	1,284			
100013711	HYATTSVILLE	MD		05/25/2017		219,800							757	757			
100013712	SAVAGE	MN		05/25/2017		137,437							1,206	1,206			
100013714	ATASCADERO	CA		05/25/2017		320,376							1,982	1,982			
100013715	COLTON	CA		05/25/2017		222,700							680	680			
100013726	SEATTLE	WA		05/25/2017		301,249							982	982			
100013727	ROSEVILLE	CA		05/25/2017		208,522							823	823			
100013731	COMPTON	CA		05/25/2017		189,965							621	621			
100013732	LONG BEACH	CA		05/25/2017		629,271							2,427	2,427			
100013736	DUNEDIN	FL		05/25/2017		157,129							655	655			
100013738	TURLOCK	CA		05/25/2017		189,314							623	623			
100013741	MORENO VALLEY	CA		05/25/2017		307,024							960	960			
100013743	PALM COAST	FL		05/25/2017		156,507							729	729			
100013744	RIALTO	CA		05/25/2017		219,700							787	787			
100013746	PORT ST LUCIE	FL		05/25/2017		157,783							444	444			
100013752	DEALE	MD		05/25/2017		254,548							913	913			
100013754	WALLA WALLA	WA		05/25/2017		141,026							192	192			
100013759	WHEELING	IL		05/25/2017		161,608							547	547			
100013762	MONTGOMERY	IL		05/25/2017		165,591							744	744			
100013765	ORLANDO	FL		05/25/2017		165,301							553	553			
100013769	COLUMBUS	OH		05/25/2017		73,693							170	170			
100013770	HIALEAH GARDEN	FL		05/25/2017		160,199							390	390			
100013772	LONDONDERRY	NH		05/25/2017		277,045							1,069	1,069			
100013773	STOCKTON	CA		05/25/2017		219,081							926	926			
100013776	APOLLO BEACH	FL		05/25/2017		226,030							854	854			
100013777	PHOENIX	AZ		05/25/2017		237,463							930	930			
100013779	NAMPA	ID		05/25/2017		89,018							275	275			
100013781	LIVINGSTON	CA		05/25/2017		214,925							709	709			
100013782	PUYALLUP	WA		05/25/2017		152,814							1,438	1,438			
100013793	PLANTATION	FL		05/25/2017		191,760							593	593			
100013801	MIAMI SPRINGS	FL		05/25/2017		171,536							1,049	1,049			
100013803	GRESHAM	OR		05/25/2017		208,530							923	923			
100013807	NEW BEDFORD	MA		05/25/2017		179,390							1,416	1,416			
100013809	KISSIMMEE	FL		05/25/2017		194,921							1,113	1,113			
100013815	MIAMI	FL		05/25/2017		138,072							483	483			
100013818	CENTRAL ISLIP	NY		05/25/2017		272,774							522	522			
100013820	DES MOINES	IA		05/25/2017		159,593							714	714			
100013823	NILES	IL		05/25/2017		270,282							788	788			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013825	BEAVERTON	OR		05/25/2017		123,800							413	413			
100013826	JUNCTION CITY	OR		05/25/2017		248,516							1,126	1,126			
100013827	TACOMA	WA		05/25/2017		160,643							682	682			
100013829	TACOMA	WA		05/25/2017		166,280							647	647			
100013831	BOYNTON BEACH	FL		05/25/2017		117,634							461	461			
100013832	ROSEVILLE	CA		05/25/2017		145,457							701	701			
100013836	PALMDALE	CA		05/25/2017		179,149							588	588			
100013839	QUEEN CREEK	AZ		05/25/2017		104,202							389	389			
100013841	LAS VEGAS	NV		05/25/2017		161,451							545	545			
100013844	LAS VEGAS	NV		05/25/2017		137,484							424	424			
100013847	ORLANDO	FL		05/25/2017		349,682							1,314	1,314			
100013851	RIVERVIEW	FL		05/25/2017		131,358							466	466			
100013852	DILLON	MT		05/25/2017		71,108							1,086	1,086			
100013858	SAINT ROSE	LA		05/25/2017		183,483							508	508			
100013859	ISSAQUAH	WA		05/25/2017		196,576							1,050	1,050			
100013860	GREENACRES	FL		05/25/2017		191,717							805	805			
100013862	BROOKLYN PARK	MN		05/25/2017		173,468							703	703			
100013866	FORT MYERS	FL		05/25/2017		208,319							2,164	2,164			
100013867	LA PUENTE	CA		05/25/2017		302,544							980	980			
100013868	FRESNO	CA		05/25/2017		147,819							628	628			
100013869	RIVERVIEW	FL		05/25/2017		174,819							2,350	2,350			
100013870	GLENDALE	AZ		05/25/2017		118,542							470	470			
100013873	FRASER	MI		05/25/2017		98,944							266	266			
100013874	JACKSONVILLE	FL		05/25/2017		197,908							894	894			
100013875	CARMICHAEL	CA		05/25/2017		338,980							1,437	1,437			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		327,240							1,373	1,373			
100013878	FEDERAL WAY	WA		05/25/2017		203,447							814	814			
100013880	MEDFORD	OR		05/25/2017		107,533							359	359			
100013882	O FALLON	MO		05/25/2017		181,890							791	791			
100013885	EUREKA	CA		05/25/2017		181,556							1,094	1,094			
100013886	DORAL	FL		05/25/2017		208,834							1,047	1,047			
100013893	WESLEY CHAPEL	FL		05/25/2017		107,850							395	395			
100013898	SAN DIEGO	CA		05/25/2017		143,959							811	811			
100013899	SHORELINE	WA		05/25/2017		136,074							2,519	2,519			
100013902	GIG HARBOR	WA		05/25/2017		208,734							888	888			
100013905	EL CAJON	CA		05/25/2017		236,509							811	811			
100013914	PEABODY	MA		05/25/2017		331,922							1,527	1,527			
100013916	CORAL SPRINGS	FL		05/25/2017		240,246							1,864	1,864			
100013918	MORENO VALLEY	CA		05/25/2017		231,310							1,010	1,010			
100013922	KISSIMMEE	FL		05/25/2017		80,561							1,074	1,074			
100013924	WESTLAND	MI		05/25/2017		119,244							525	525			
100013926	OXFORD	MI		05/25/2017		120,917							491	491			
100013929	MIRAMAR	FL		05/25/2017		137,409							380	380			
100013931	COMPTON	CA		05/25/2017		262,164							1,375	1,375			
100013932	MIAMI	FL		05/25/2017		189,690							61,468	61,468			
100013933	BAKERSFIELD	CA		05/25/2017		204,873							1,035	1,035			
100013934	SCHAUMBURG	IL		05/25/2017		160,519							4,098	4,098			
100013935	FLINT	MI		05/25/2017		106,815							668	668			
100013936	SOLEDAD	CA		05/25/2017		212,337							2,790	2,790			
100013937	LANCASTER	CA		05/25/2017		125,140							457	457			
100013938	RICHMOND	CA		05/25/2017		240,603							773	773			

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100013950	OAKDALE	CA		05/25/2017		200,424							319	319			
100013952	FOLSOM	CA		05/25/2017		215,111							832	832			
100013953	TAUNTON	MA		05/25/2017		145,103							507	507			
100013954	PANORAMA CITY	CA		05/25/2017		179,734							918	918			
100013955	ORLANDO	FL		05/25/2017		167,726							853	853			
100013960	WASHINGTON	UT		05/25/2017		323,302							942	942			
100013961	WILMINGTON	CA		05/25/2017		294,306							1,364	1,364			
100013963	BELL GARDENS	CA		05/25/2017		306,733							989	989			
100013965	SAINT PAUL	MN		05/25/2017		111,533							447	447			
100013966	WAILUKU	HI		05/25/2017		256,152							1,185	1,185			
100013968	PRATTVILLE	AL		05/25/2017		138,590							2,007	2,007			
100013969	SPRINGFIELD	OR		05/25/2017		171,633							727	727			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		248,930							967	967			
100013979	APOPKA	FL		05/25/2017		86,502							324	324			
100013981	PHOENIX	AZ		05/25/2017		112,841							429	429			
100013982	VENICE	FL		05/25/2017		228,117							826	826			
100013984	SPANAWAY	WA		05/25/2017		126,312							452	452			
100013986	PINOLE	CA		05/25/2017		322,451							1,149	1,149			
100013987	BRONX	NY		05/25/2017		268,618							1,292	1,292			
100013990	COLUMBIA	MD		05/25/2017		187,332							2,137	2,137			
100014006	LOS ANGELES	CA		05/25/2017		388,078							1,573	1,573			
100014007	BLOOMINGTON	CA		05/25/2017		179,782							793	793			
100014009	COALINGA	CA		05/25/2017		244,099							1,861	1,861			
100014011	GLENDALE	AZ		05/25/2017		172,474							726	726			
100014012	CERES	CA		05/25/2017		235,700							751	751			
100014035	CABOT	AR		05/25/2017		88,606							907	907			
100014037	DAVIE	FL		05/25/2017		178,218							978	978			
100014045	JACKSONVILLE	FL		05/25/2017		356,118							1,360	1,360			
100014046	SPRING	TX		05/25/2017		196,647							793	793			
100014052	HALLS	TN		05/25/2017		43,587							261	261			
100014053	JACKSONVILLE	FL		05/25/2017		147,803							595	595			
100014057	WARREN	RI		05/25/2017		203,252							702	702			
100014059	LANCASTER	CA		05/25/2017		271,153							1,124	1,124			
100014060	ONTARIO	CA		05/25/2017		253,464							1,295	1,295			
100014061	ARNOLD	MD		05/25/2017		313,831							1,558	1,558			
100014062	MIAMI	FL		05/25/2017		243,253							949	949			
100014070	COLFAX	CA		05/25/2017		159,406							1,042	1,042			
100014071	CANYON COUNTRY	CA		05/25/2017		289,537							1,038	1,038			
100014074	TUCSON	AZ		05/25/2017		72,157							546	546			
100014075	WESTMINSTER	MD		05/25/2017		157,205							795	795			
100014078	ODENVILLE	AL		05/25/2017		104,692							647	647			
100014086	MIRA LOMA	CA		05/25/2017		332,825							2,644	2,644			
100014087	SAINT HELENS	OR		05/25/2017		298,626							980	980			
100014088	EL CAJON	CA		05/25/2017		246,058							1,056	1,056			
100014089	UNIONDALE	NY		05/25/2017		300,475							1,348	1,348			
100014090	EAGAN	MN		05/25/2017		181,662							1,089	1,089			
100014095	SAN DIEGO	CA		05/25/2017		313,442							1,798	1,798			
100014101	SPRINGFIELD	VA		05/25/2017		268,346							1,016	1,016			
100014105	MIAMI	FL		05/25/2017		260,777							929	929			
100014111	COON RAPIDS	MN		05/25/2017		146,916							688	688			
100014124	PORT CHARLOTTE	FL		05/25/2017		173,049							915	915			

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100014133	ONTARIO	CA		05/25/2017		286,932							1,303	1,303			
100014136	CRETE	IL		05/25/2017		92,839							457	457			
100014142	KAMUELA	HI		05/25/2017		287,102							1,113	1,113			
100014143	OCALA	FL		05/25/2017		59,710							2,274	2,274			
100014146	BOWIE	MD		05/25/2017		192,741							1,005	1,005			
100014147	KISSIMMEE	FL		05/25/2017		125,629							533	533			
100014150	NORTH PORT	FL		05/25/2017		222,932							2,029	2,029			
100014158	CATHEDRAL CITY	CA		05/25/2017		159,783							1,129	1,129			
100014159	VERO BEACH	FL		05/25/2017		122,835							685	685			
100014161	SORRENTO	FL		05/25/2017		57,491							184	184			
100014162	LOS ANGELES	CA		05/25/2017		244,924							824	824			
100014164	PALMETTO	FL		05/25/2017		157,622							586	586			
100014170	AUBURN	CA		05/25/2017		271,913							1,086	1,086			
100014171	LANCASTER	CA		05/25/2017		161,793							1,961	1,961			
100014172	FOLSOM	CA		05/25/2017		317,971							1,227	1,227			
100014173	CITRUS HEIGHTS	CA		05/25/2017		211,976							710	710			
100014174	BANNING	CA		05/25/2017		126,377							493	493			
100014176	SACRAMENTO	CA		05/25/2017		188,924							621	621			
100014177	REDDING	CA		05/25/2017		108,041							1,010	1,010			
100014181	DUNDEE	FL		05/25/2017		51,269							973	973			
100014224	LA PUENTE AREA	CA		09/22/2017		184,322							1,023	1,023			
100014225	GARDEN GROVE	CA		09/22/2017		486,987							9,088	9,088			
100014226	NOVATO	CA		09/22/2017		479,537							2,642	2,642			
100014227	NORTH FALMOUTH	MA		09/22/2017		232,595							1,378	1,378			
100014228	FREDERICA	DE		09/22/2017		201,331							1,113	1,113			
100014229	GARDEN GROVE	CA		09/22/2017		514,850							9,238	9,238			
100014233	PALO ALTO	CA		09/22/2017		554,636							233,216	233,216			
100014320	GUILFORD	CT		09/27/2017		260,128							1,019	1,019			
100014323	CALHOUN FALLS	SC		09/27/2017		26,366							280	280			
100014327	JACKSON HEIGHTS	NY		09/27/2017		696,662							2,036	2,036			
100014328	BRONX	NY		09/27/2017		517,282							3,424	3,424			
100014329	SILVER SPRING	MD		09/27/2017		395,916							5,578	5,578			
100014331	SHOREWOOD	MN		09/27/2017		485,544							6,446	6,446			
100014332	ELK GROVE	CA		09/27/2017		478,188							828	828			
100014333	NEWARK	DE		09/27/2017		84,218							1,312	1,312			
100014334	LELAND	NC		09/27/2017		56,702							290	290			
100014335	COLUMBIA	SC		09/27/2017		61,697							369	369			
100014338	LOCHBUIE	CO		09/27/2017		254,069							1,317	1,317			
100014343	NEW BRUNSWICK	NJ		09/27/2017		138,515							609	609			
100014344	WICHITA	KS		09/27/2017		229,807							1,550	1,550			
100014345	NEW BEDFORD	MA		09/27/2017		208,690							1,106	1,106			
100014348	GREENSBORO	NC		09/27/2017		87,380							982	982			
100014350	RICHMOND	VA		09/27/2017		145,288							587	587			
100014351	VIRGINIA BEACH	VA		09/27/2017		127,169							1,219	1,219			
100014353	UNIONDALE	NY		09/27/2017		246,113							1,361	1,361			
100014355	MIAMI	FL		09/27/2017		315,776							7,042	7,042			
100014359	STATEN ISLAND	NY		09/27/2017		440,537							2,949	2,949			
100014365	PLYMOUTH	MN		09/27/2017		492,233							1,609	1,609			
100014367	LAUREL	MD		09/27/2017		233,682							1,056	1,056			
100014369	MUSCODA	WI		09/27/2017		92,595							669	669			
100014371	FAIRBURN	GA		09/27/2017		212,935							635	635			

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100014374	SACRAMENTO	CA		09/27/2017		145,664							1,970	1,970			
100014375	FARMINGDALE	NY		09/27/2017		364,934							1,892	1,892			
100014378	TUCSON	AZ		09/27/2017		123,422							1,252	1,252			
100014383	NEWARK	DE		09/27/2017		168,207							807	807			
100014384	WEST DES MOINES	IA		09/27/2017		152,209							1,504	1,504			
100014385	VISTA	CA		09/27/2017		341,541							450	450			
100014386	PORTSMOUTH	VA		09/27/2017		44,029							640	640			
100014387	MIDDLE RIVER	MD		09/27/2017		260,220							965	965			
100014388	MORTON	PA		09/27/2017		108,831							482	482			
100014389	ARLINGTON	VA		09/27/2017		586,815							2,087	2,087			
100014390	SMITHFIELD	NC		09/27/2017		49,154							525	525			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		154,119							1,265	1,265			
100014401	MORRISVILLE	PA		09/27/2017		229,896							2,042	2,042			
100014402	ORLANDO	FL		09/27/2017		203,384							868	868			
100014403	MOBILE	AL		09/27/2017		182,643							1,767	1,767			
100014431	BROOKLYN	NY		09/27/2017		713,405							1,752	1,752			
100014433	FLORISSANT	MO		09/27/2017		172,050							1,404	1,404			
100014434	VIRGINIA BEACH	VA		09/27/2017		148,733							1,037	1,037			
100014437	COMPTON	CA		09/27/2017		325,804							1,218	1,218			
100014438	CHICAGO	IL		09/27/2017		75,920							1,395	1,395			
100014439	SAN DIEGO	CA		09/27/2017		350,358							1,110	1,110			
100014440	TRACY	CA		09/27/2017		178,485							850	850			
100014444	LEXINGTON	NC		09/27/2017		44,894							749	749			
100014445	EAST ELMHURST	NY		09/27/2017		555,044							1,323	1,323			
100014446	SIMI VALLEY	CA		09/27/2017		500,615							2,234	2,234			
100014447	LANCASTER	OH		09/27/2017		205,518							897	897			
100014451	DURHAM	ME		09/27/2017		100,328							1,048	1,048		10,949	10,949
100014454	PORT SAINT LUCIE	FL		09/27/2017		62,830							1,750	1,750			
100014455	CHARLOTTE	NC		09/27/2017		47,488							920	920			
100014456	LITTLE ROCK	AR		09/27/2017		102,173							1,381	1,381			
100014458	OKLAHOMA CITY	OK		09/27/2017		43,110							586	586			
100014463	WINDER	GA		09/27/2017		125,299							665	665			
100014464	BOSCAWEN	NH		09/27/2017		145,873							2,250	2,250			
100014465	ARLINGTON	VA		09/27/2017		589,059							2,711	2,711			
100014466	ATLANTA	GA		09/27/2017		100,786							313	313			
100014467	REDONDO BEACH	CA		09/27/2017		683,676							3,398	3,398			
100014469	HIGHLAND	IL		09/27/2017		232,723							2,137	2,137			
100014471	SOMERS	NY		09/27/2017		618,954							964	964			
100014475	OPELIKA	AL		09/27/2017		193,635							2,011	2,011			
100014477	SANDOWN	NH		09/27/2017		181,874							2,040	2,040			
100014478	CENTEREACH	NY		09/27/2017		210,530							3,158	3,158			
100014479	ELEELE	HI		09/27/2017		295,043							1,210	1,210			
100014481	ROSEMEAD	CA		09/27/2017		668,452							3,187	3,187			
100014486	REDDING	CA		09/27/2017		106,550							2,257	2,257			
100014488	KANSAS CITY	MO		09/27/2017		86,402							1,025	1,025			
100014490	MINNEAPOLIS	MN		09/27/2017		116,202							1,873	1,873			
100014491	PECULIAR	MO		09/27/2017		53,279							207	207			
100014492	CLARKSTON	MI		09/27/2017		470,022							3,551	3,551			
100014494	RIO RANCHO	NM		09/27/2017		68,436							1,046	1,046			
100014495	VICTORIA	TX		09/27/2017		109,524							826	826			
100014497	TICKFAW	LA		09/27/2017		123,628							1,145	1,145			

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100014500	NORWALK	CA		09/27/2017		294,839							2,368	2,368			
100014505	CHULA VISTA	CA		09/27/2017		422,750							1,804	1,804			
100014507	KATY	TX		09/27/2017		93,239							378	378			
100014509	ROSEDALE	MD		09/27/2017		64,358							2,251	2,251			
100014512	SILVER SPRING	MD		09/27/2017		117,252							2,526	2,526			
100014514	KENMORE	NY		09/27/2017		63,969							702	702			
100014516	RIVERDALE	IL		09/27/2017		43,571							478	478			
100014518	SYKESVILLE	MD		09/27/2017		111,286							1,262	1,262			
100014520	AVON PARK	FL		09/27/2017		44,791							859	859			
100014521	EAST ELMHURST	NY		09/27/2017		370,706							1,777	1,777			
100014523	COMPTON	CA		09/27/2017		252,725							738	738			
100014524	HANFORD	CA		09/27/2017		14,987							1,026	1,026			
100014525	BLAUVELT	NY		09/27/2017		289,605							961	961			
100014526	LAKELAND	FL		09/27/2017		106,803							829	829			
100014527	SOUTHAMPTON	NY		09/27/2017		901,282							2,333	2,333			
100014528	WASHINGTON	DC		09/27/2017		328,924							1,294	1,294			
100014529	SAN BRUNO	CA		09/27/2017		439,414							3,419	3,419			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		304,632							1,961	1,961			
100014531	MCKINLEYVILLE	CA		09/27/2017		204,430							2,194	2,194			
100014533	DALLAS	TX		09/27/2017		76,894							(276)	(276)			
100014536	WEST MEMPHIS	AR		09/27/2017		16,823							482	482			
100014537	LENEXA	KS		09/27/2017		104,719							1,278	1,278			
100014539	EAST QUOGUE	NY		09/27/2017		160,356							3,127	3,127			
100014540	MIRAMAR	FL		09/27/2017		133,163							503	503			
100014548	FORT WORTH	TX		09/27/2017		59,325							1,037	1,037			
100014553	GILBERT	AZ		09/27/2017		399,682							1,796	1,796			
100014556	SILVER SPRING	MD		09/27/2017		181,147							1,666	1,666			
100014560	HAINES CITY	FL		09/27/2017		51,275							1,953	1,953			
100014561	HOUSTON	TX		09/27/2017		82,134							1,342	1,342			
100014562	ONTARIO	CA		09/27/2017		142,289							2,324	2,324			
100014564	STAMFORD	CT		09/27/2017		246,098							2,992	2,992			
100014566	ROSWELL	GA		09/27/2017		211,791							611	611			
100014568	PROVIDENCE	RI		09/27/2017		89,293							689	689			
100014569	SAN BRUNO	CA		09/27/2017		431,983							1,078	1,078			
100014570	EAST AMHERST	NY		09/27/2017		187,560							884	884			
100014574	VALLEJO	CA		09/27/2017		226,770							4,202	4,202			
100014575	OTSEGO	MI		09/27/2017		186,983							2,283	2,283			
100014577	TALLASSEE	AL		09/27/2017		72,018							585	585			
100014586	CARMICHAEL	CA		09/27/2017		63,436							1,178	1,178			
100014589	BROOKLYN	NY		09/27/2017		402,843							1,672	1,672			
100014592	LYNNWOOD	WA		09/27/2017		280,370							1,115	1,115			
100014593	RUMFORD	RI		09/27/2017		70,771							1,245	1,245			
100014594	GOSHEN	IN		09/27/2017		48,211							874	874			
100014595	PALMDALE	CA		09/27/2017		143,018							1,058	1,058			
100014596	CHELSEA	MA		09/27/2017		239,708							1,083	1,083			
100014597	WESTMINSTER	CO		09/27/2017		322,409							1,576	1,576			
100014602	MURRAY	KY		09/27/2017		25,476							897	897			
100014605	CHULA VISTA	CA		09/27/2017		250,220							423	423			
100014606	BURLINGTON	MA		09/27/2017		266,869							1,353	1,353			
100014609	RALEIGH	NC		09/27/2017		105,700							1,214	1,214			
100014613	CALABASAS	CA		09/27/2017		326,470							4,909	4,909			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014614	OKLAHOMA CITY	OK		09/27/2017		9,370							854	854			
100014615	CINCINNATI	OH		09/27/2017		444,144							13,390	13,390			
100014622	MIAMI	FL		09/27/2017		54,160							985	985			
100014625	GILROY	CA		09/27/2017		558,162							8,091	8,091			
100014626	GILROY	CA		09/27/2017		272,117							855	855			
100014628	OXNARD	CA		09/27/2017		254,054							1,620	1,620			
100014633	WAILUKU	HI		09/27/2017		209,690							985	985			
100014635	SAN FRANCISCO	CA		09/27/2017		995,403							(4,617)	(4,617)			
100014764	METAMORA	IL		10/30/2017		604,453							7,474	7,474			
100014770	PALM COAST	FL		10/30/2017		72,223							610	610			
100014771	MIAMI GARDENS	FL		10/30/2017		62,092							507	507			
100014774	MIAMI	FL		10/30/2017		611,801							2,754	2,754			
100014775	HOUSTON	TX		10/30/2017		39,775							848	848			
100014776	TARPON SPRINGS	FL		10/30/2017		185,631							558	558			
100014780	TAMPA	FL		10/30/2017		56,190							219	219			
100014785	WASHINGTON	DC		11/06/2017		283,854							1,630	1,630			
100014796	SAN DIEGO	CA		11/06/2017		238,071							1,367	1,367			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		393,918							3,615	3,615			
100014812	PARK CITY	UT		11/06/2017		572,498							3,470	3,470			
100014823	OLYMPIC VALLEY	CA		11/28/2017		340,651							2,564	2,564			
100014838	NEW BUFFALO	MI		11/28/2017		387,659							2,235	2,235			
100014842	MONROVIA	CA		11/28/2017		182,039							2,040	2,040			
100014845	OTTAWA	KS		11/21/2017		35,968							153	153			
100014883	FLORISSANT	MO		11/21/2017		91,032							1,203	1,203			
100014884	HAMILTON	NJ		11/21/2017		81,196							671	671			
100014897	ROCKFORD	IL		11/21/2017		56,489							1,408	1,408			
100014899	ROCKFORD	IL		11/21/2017		26,756							1,041	1,041			
100014902	CHILI	NY		11/21/2017		55,890							237	237			
100014905	ANDOVER	MN		11/21/2017		140,322							658	658			
100014922	YOUNGSTOWN	NY		11/21/2017		79,441							249	249			
100014949	SIMI VALLEY	CA		12/12/2017		319,428							1,913	1,913			
100014952	CHICAGO	IL		12/12/2017		502,316							2,746	2,746			
100015762	SOUTH GATE	CA		02/02/2018		224,821							1,185	1,185			
100015768	SANTA CLARITA	CA		02/02/2018		273,785							1,544	1,544			
100015769	SIGNAL HILL	CA		02/02/2018		480,850							2,645	2,645			
100015781	WESTMINSTER	CA		02/02/2018		242,972							1,347	1,347			
100015787	DENVER	CO		02/02/2018		261,274							1,466	1,466			
100015792	CLOVERDALE	CA		02/02/2018		250,842							1,317	1,317			
100015794	VAN NUYS	CA		02/02/2018		570,009							2,683	2,683			
100015804	BALDWIN PARK	CA		02/02/2018		234,404							1,663	1,663			
100015806	SAN JOSE	CA		02/27/2018		316,352							1,792	1,792			
100015813	PLYMOUTH	MA		02/27/2018		282,021							1,531	1,531			
100015815	SAN DIEGO	CA		02/27/2018		308,332							1,669	1,669			
100015817	NATIONAL CITY	CA		02/27/2018		321,097							1,680	1,680			
100015819	LOS ANGELES	CA		02/27/2018		411,754							4,731	4,731			
100015823	LOS ANGELES	CA		02/27/2018		498,669							2,762	2,762			
100015824	LOS ANGELES	CA		02/27/2018		583,363							3,316	3,316			
100015827	GLENDALE	CA		02/27/2018		642,754							3,408	3,408			
100015834	ATLANTA	GA		02/27/2018		221,477							1,136	1,136			
100015839	OAKLAND	CA		02/27/2018		420,216							2,039	2,039			
100015841	LAGUNA BEACH	CA		02/27/2018		398,851							2,128	2,128			

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100016396	AMBLER	PA		04/05/2018		111,204							1,382	1,382			
100016397	AMERICAN CANYON	CA		04/05/2018		118,766							576	576			
100016402	AUSTIN	TX		04/05/2018		257,646							1,256	1,256			
100016406	TUCSON	AZ		04/05/2018		111,397							561	561			
100016409	BRYAN	TX		04/05/2018		129,284							609	609			
100016411	ATHENS	GA		04/05/2018		109,031							618	618			
100016415	BEREA	KY		04/05/2018		111,025							580	580			
100016418	ARLINGTON	TN		04/05/2018		138,289							696	696			
100016419	SPRINGFIELD	VA		04/05/2018		118,629							656	656			
100016420	SAN DIEGO	CA		04/05/2018		233,065							1,176	1,176			
100016427	VENTURA	CA		04/05/2018		238,476							1,214	1,214			
100016430	LOVELAND	CO		04/05/2018		162,881							818	818			
100016432	LOVELAND	CO		04/05/2018		141,650							714	714			
100016434	NEW BRUNSWICK	NJ		04/05/2018		162,470							866	866			
100016446	OAKLAND	CA		04/05/2018		466,263							2,510	2,510			
100016455	NEW BRAUNFELS	TX		04/05/2018		166,513							772	772			
100016462	BRISTOL	CT		04/05/2018		225,292							1,160	1,160			
100016464	OKLAHOMA CITY	OK		04/05/2018		109,250							548	548			
100016465	TAMPA	FL		04/05/2018		525,271							2,557	2,557			
100016468	FORNEY	TX		04/05/2018		203,058							1,114	1,114			
100016471	WETHERSFIELD	CT		04/05/2018		163,425							820	820			
100016497	FORT LAUDERDALE	FL		04/10/2018		254,359							1,304	1,304			
100016499	GREER	SC		04/10/2018		104,102							1,031	1,031			
100016501	COLORADO SPRINGS	CO		04/10/2018		105,106							701	701			
100016505	PHILADELPHIA	PA		04/10/2018		119,641							592	592			
100016509	CHICAGO	IL		04/10/2018		434,778							5,466	5,466			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		114,964							591	591			
100016517	VALLEJO	CA		04/10/2018		146,381							621	621			
100016519	KEY WEST	FL		04/10/2018		279,386							1,536	1,536			
100016520	COLLEGE STATION	TX		04/10/2018		166,960							887	887			
100016521	(NORTHRIDGE AREA) LOS	CA		04/10/2018		406,706							2,192	2,192			
100016522	SAVANNAH	GA		04/10/2018		339,100							1,796	1,796			
100016523	LOS ANGELES	CA		04/10/2018		687,527							3,489	3,489			
100016524	NEVADA CITY	CA		04/10/2018		160,819							862	862			
100016527	CHARLOTTE	NC		04/10/2018		208,160							1,078	1,078			
100016528	CHARLOTTE	NC		04/10/2018		208,498							1,074	1,074			
100016529	CHARLOTTE	NC		04/10/2018		210,405							1,050	1,050			
100016535	LAS VEGAS	NV		04/10/2018		232,331							1,083	1,083			
100016538	NORTH LAS VEGAS	NV		04/10/2018		148,146							728	728			
100016539	GROTON	CT		04/10/2018		178,041							852	852			
100016544	SACRAMENTO	CA		04/10/2018		120,521							575	575			
100016547	PACIFIC GROVE	CA		04/10/2018		189,312							933	933			
100016548	BRYN MAWR	PA		04/10/2018		118,165							604	604			
100016552	JACKSON	MI		04/10/2018		241,749							1,155	1,155			
100016554	ACWORTH	GA		04/10/2018		126,610							582	582			
100016555	DOTHAN	AL		04/10/2018		22,968							5,678	5,678			
100016557	TACOMA	WA		04/10/2018		214,157							2,039	2,039			
100016565	MCGAHEYSVILLE	VA		04/10/2018		142,609							711	711			
100016572	PEORIA	AZ		04/10/2018		106,342							1,096	1,096			
100016573	ALMOND	NC		04/10/2018		266,777							1,361	1,361			
100016576	INDIO	CA		04/10/2018		131,082							948	948			

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100016577	ATLANTA	GA		04/10/2018		126,270							651	651			
100016578	SMYRNA	GA		04/10/2018		194,774							1,009	1,009			
100016585	INDIALANTIC	FL		04/10/2018		114,342							745	745			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		188,869							949	949			
100016587	OAKLAND	CA		04/10/2018		414,337							2,119	2,119			
100016589	SWEET HOME	OR		04/10/2018		108,048							1,381	1,381			
100016594	SAN PEDRO	CA		04/10/2018		356,079							1,692	1,692			
100016599	MESA	AZ		04/10/2018		116,069							541	541			
100016600	GLENARDEN	MD		04/10/2018		76,542							3,302	3,302			
100017009	CLERMONT	FL		05/16/2018		221,367							1,067	1,067			
100017012	ENFIELD	CT		05/16/2018		14,006							1,777	1,777			
100017013	SAN ANTONIO	TX		05/16/2018		107,635							516	516			
100017014	NORTH PORT	FL		05/16/2018		120,607							636	636			
100017022	SPRINGFIELD	MA		05/16/2018		152,740							724	724			
100017028	PORTLAND	OR		05/16/2018		126,999							621	621			
100017030	SAN JOSE	CA		05/16/2018		408,692							2,004	2,004			
100017034	COLUMBIA	TN		05/16/2018		114,854							529	529			
100017035	FORT LEE	NJ		05/16/2018		176,111							609	609			
100017043	DEMAREST	NJ		05/16/2018		315,157							1,489	1,489			
100017053	POMONA	CA		05/16/2018		262,066							1,484	1,484			
100017054	PLANO	TX		05/16/2018		235,904							1,113	1,113			
100017055	POMONA	CA		05/16/2018		219,955							1,167	1,167			
100017056	MESA	AZ		05/16/2018		115,535							544	544			
100017057	ROSEVILLE	CA		05/16/2018		164,721							847	847			
100017058	BOWIE	MD		05/16/2018		164,198							1,728	1,728			
100017060	AVON	NC		04/26/2018		288,151							1,677	1,677			
100017072	FOSTER CITY	CA		04/26/2018		269,434							2,649	2,649			
100017073	MONTEZUMA	GA		04/26/2018		56,717							270	270			
100017076	CHARLOTTE	NC		04/26/2018		32,149							177	177			
100017078	CHARLOTTE	NC		04/26/2018		84,483							426	426			
100017085	NEWTONSVILLE	OH		04/26/2018		49,045							518	518			
100017086	SEATTLE	WA		04/26/2018		251,839							998	998			
100017091	WEST HILLS	CA		04/26/2018		833,764							3,991	3,991			
100017093	HAYWARD	CA		04/26/2018		399,094							2,882	2,882			
100017094	COMMERCE CITY	CO		04/26/2018		57,148							1,684	1,684			
100017105	NORMAN	OK		04/26/2018		77,431							1,851	1,851			
100017106	SALEM	OR		04/26/2018		126,189							1,047	1,047			
100017111	ALBEMARLE	NC		04/26/2018		38,540							746	746			
100017116	EXETER	CA		04/26/2018		52,483							1,155	1,155			
100017120	JACKSONVILLE	NC		04/26/2018		82,497							439	439			
100017122	SUNRISE	FL		04/26/2018		86,871							301	301			
100017124	EFFINGHAM	SC		04/26/2018		63,547							328	328			
100017126	ALIQUIPPA	PA		04/26/2018		18,767							462	462			
100017128	MEMPHIS	TN		04/26/2018		26,989							376	376			
100017137	HALETHORPE	MD		04/26/2018		116,426							1,195	1,195			
100017140	MURPHY	NC		04/26/2018		172,648							2,155	2,155			
100017157	MIAMI	FL		04/26/2018		165,551							763	763			
100017158	IRON STATION	NC		04/26/2018		48,467							286	286			
100017159	HUDSON	FL		04/26/2018		8,610							997	997			
100017165	FLOWERY BRANCH	GA		04/26/2018		51,652							255	255			
100017177	LITTLE ROCK	AR		04/26/2018		20,380							513	513			

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100017178	GREENVILLE	SC		04/26/2018		48,811							225	225			
100017180	CAROL STREAM	IL		04/26/2018		131,300							552	552			
100017186	ASHEVILLE	NC		04/26/2018		243,491							1,024	1,024			
100017195	NEWTOWN	CT		04/26/2018		199,082							2,927	2,927			
100017208	BENSON	AZ		04/26/2018		49,147							745	745			
100017224	TAMPA	FL		04/26/2018		131,351							1,674	1,674			
100017232	MAPLE VALLEY	WA		04/26/2018		289,368							1,331	1,331			
100017235	SAINT PETERSBURG	FL		04/26/2018		68,562							271	271			
100017236	SCOTTSDALE	AZ		04/26/2018		327,044							1,125	1,125			
100017237	GREENLAWN	NY		04/26/2018		430,477							1,820	1,820			
100017243	ELKTON	MD		04/26/2018		198,295							864	864			
100017258	APPLE VALLEY	CA		04/26/2018		348,368							823	823			
100017264	TAMPA	FL		04/26/2018		210,812							749	749			
100017272	MESA	AZ		04/26/2018		366,990							2,065	2,065			
100017274	PRESCOTT	AZ		04/26/2018		405,957							1,051	1,051			
100017289	PATRICK SPRINGS	VA		04/26/2018		44,137							674	674			
100017292	JACKSONVILLE	FL		04/26/2018		125,647							526	526			
100017302	RICHMOND	VA		04/26/2018		6,803							596	596			
100017304	KISSIMMEE	FL		04/26/2018		115,685							2,232	2,232			
100017305	WEST LINN	OR		04/26/2018		86,226							3,011	3,011			
100017307	MIAMI	FL		04/26/2018		245,653							604	604			
100017314	GARDENDALE	AL		04/26/2018		101,341							865	865			
100017317	HYATTSVILLE	MD		04/26/2018		209,472							760	760			
100017321	MILLBORO	VA		04/26/2018		55,618							453	453			
100017323	BROCKTON	MA		04/26/2018		154,806							1,541	1,541			
100017332	VICTORVILLE	CA		04/26/2018		12,530							859	859			
100017333	LAKE ELSINORE	CA		04/26/2018		54,608							516	516			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		240,006							2,372	2,372			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		58,079							596	596			
100017372	CAMDEN	NJ		04/26/2018		54,743							477	477			
100017377	UPPER MARLBORO	MD		04/26/2018		143,693							8,781	8,781			
100017386	WEST HARTFORD	CT		04/26/2018		65,909							872	872			
100017394	SCHENECTADY	NY		04/26/2018		126,061							1,552	1,552			
100017400	SAYRE	PA		04/26/2018		12,925							606	606			
100017401	GARRISON	TX		04/26/2018		15,123							368	368			
100017402	PHILADELPHIA	PA		04/26/2018		26,489							486	486			
100017409	DALLAS	TX		04/26/2018		63,882							510	510			
100017415	NEW MADRID	MO		04/26/2018		43,866							601	601			
100017420	HENRICO	VA		04/26/2018		154,629							1,054	1,054			
100017422	BOSSIER CITY	LA		04/26/2018		28,673							333	333			
100017424	MOULTONBOROUGH	NH		04/26/2018		197,885							608	608			
100017437	CLINTON	MD		04/26/2018		269,942							2,132	2,132			
100017449	DEERFIELD BEACH	FL		04/26/2018		44,416							281	281			
100017451	HALLANDALE BEACH	FL		04/26/2018		86,150							333	333			
100017454	MORENO VALLEY	CA		04/26/2018		87,653							1,958	1,958			
100017457	PANAMA CITY	FL		04/26/2018		200,452							444	444			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		128,509							1,481	1,481			
100017473	MATAWAN	NJ		04/26/2018		270,134							1,288	1,288			
100017478	HENDERSON	NV		04/26/2018		245,682							2,279	2,279			
100017483	SAN MATEO	CA		04/26/2018		405,142							1,784	1,784			
100017486	WOODSTOCK	MD		04/26/2018		246,484							4,821	4,821			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100017488	LOS ANGELES	CA		04/26/2018		340,747							6,760	6,760			
100017507	GEORGETOWN	TX		04/26/2018		151,211							1,360	1,360			
100017519	MARYSVILLE	WA		04/26/2018		116,407							1,097	1,097			
100017524	STANDISH	MI		04/26/2018		202,296							2,455	2,455			
100017526	HAUGHTON	LA		04/26/2018		75,504							552	552			
100017531	LOS ANGELES	CA		04/26/2018		207,865							646	646			
100017536	BREWTON	AL		04/26/2018		33,722							448	448			
100017544	DES MOINES	IA		04/26/2018		55,940							416	416			
100017552	SLEEPY HOLLOW	NY		04/26/2018		625,239							6,894	6,894			
100017554	FRACKVILLE	PA		04/26/2018		10,328							2,524	2,524			
100017558	SAN JOSE	CA		04/26/2018		11,245							3,327	3,327			
100017566	MIAMI BEACH	FL		04/26/2018		315,582							2,824	2,824			
100017575	FORT MYERS	FL		04/26/2018		197,140							1,559	1,559			
100017600	PLAINVILLE	CT		04/26/2018		74,989							362	362			
100017601	N MIAMI BEACH	FL		04/26/2018		30,991							112	112			
100017604	KISSIMMEE	FL		04/26/2018		139,711							643	643			
100017606	PELZER	SC		04/26/2018		15,711							395	395			
100017624	BRADENTON	FL		04/26/2018		40,711							302	302			
100017630	GRAFTON	WI		04/26/2018		337,502							3,391	3,391			
100017634	ARMUCHEE	GA		04/26/2018		48,567							884	884			
100017635	ATLANTA	GA		04/26/2018		64,736							194	194			
100017647	CORDELE	GA		04/26/2018		33,125							1,064	1,064			
100017649	RANGER	GA		04/26/2018		77,610							959	959			
100017656	CLEVELAND	OH		04/26/2018		51,971							900	900			
100017657	GARY	IN		04/26/2018		60,499							254	254			
100017661	MORRIS	NY		04/26/2018		31,988							576	576			
100017662	COLUMBIA	SC		04/26/2018		26,050							737	737			
100017670	LITHONIA	GA		04/26/2018		66,294							282	282			
100017675	CLEVELAND	OH		04/26/2018		13,293							91	91			
100017677	NASHVILLE	TN		04/26/2018		39,486							1,426	1,426			
100017685	FINDLAY	OH		04/26/2018		32,806							193	193			
100017688	IMMOKALEE	FL		04/26/2018		113,827							1,211	1,211			
100017693	LEHIGH ACRES	FL		04/26/2018		90,368							400	400			
100017695	SAN ANTONIO	TX		04/26/2018		21,233							1,124	1,124			
100017696	SAN ANTONIO	TX		04/26/2018		44,856							814	814			
100017697	SAN ANTONIO	TX		04/26/2018		37,453							1,089	1,089			
100017701	FORT WAYNE	IN		04/26/2018		39,434							714	714			
100017702	DORCHESTER	MA		04/26/2018		97,833							1,753	1,753			
100017711	INDIANAPOLIS	IN		04/26/2018		30,801							208	208			
100017715	NEWTON	NC		04/26/2018		90,695							432	432			
100017716	ROSSVILLE	IN		04/26/2018		70,943							654	654			
100017720	WADESBORO	NC		04/26/2018		7,092							1,367	1,367			
100017729	MIAMI	FL		04/26/2018		102,903							1,443	1,443			
100017732	SUNRISE	FL		04/26/2018		111,088							994	994			
100017733	APOPKA	FL		04/26/2018		95,449							921	921			
100017737	NAPA	CA		04/26/2018		683,966							6,507	6,507			
100017739	ORLANDO	FL		04/26/2018		76,470							8,500	8,500			
100017748	GREENSBORO	NC		04/26/2018		71,323							184	184			
100017751	GAFFNEY	SC		04/26/2018		30,569							833	833			
100017752	NAPERVILLE	IL		04/26/2018		276,370							1,242	1,242			
100017759	GULFPORT	MS		04/26/2018		76,018							666	666			

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100017770	WEST NEW YORK	NJ		04/26/2018		38,932							7,136	7,136			
100017772	ZEPHYRHILLS	FL		04/26/2018		32,925							1,428	1,428			
100017775	FOSTORIA	MI		04/26/2018		86,593							1,604	1,604			
100017777	DELAND	FL		04/26/2018		57,407							273	273			
100017787	PEORIA	AZ		04/26/2018		138,779							860	860			
100017788	GOOCHLAND	VA		04/26/2018		54,962							409	409			
100017796	NASHVILLE	TN		04/26/2018		62,903							99	99			
100017802	LAKE WORTH	FL		05/30/2018		150,939							799	799			
100017808	SANTA ANA	CA		05/30/2018		235,824							2,306	2,306			
100017809	ALHAMBRA	CA		05/30/2018		641,122							2,248	2,248			
100017834	GLENDALE	AZ		05/30/2018		150,761							759	759			
100017835	ONTARIO	CA		05/30/2018		156,421							757	757			
100017843	MORENO VALLEY	CA		05/30/2018		158,754							10,148	10,148			
100017857	FORT WORTH	TX		05/30/2018		105,731							504	504			
100017865	SEBASTIAN	FL		05/30/2018		124,537							904	904			
100017866	ACWORTH	GA		05/30/2018		125,685							611	611			
100017868	RAPID CITY	SD		05/30/2018		136,770							642	642			
100017870	LAUREL	MD		05/30/2018		155,986							748	748			
100017871	ANNAPOLIS	MD		05/30/2018		118,139							1,912	1,912			
100017876	PASADENA	CA		05/30/2018		228,676							1,192	1,192			
100017877	HILO	HI		05/30/2018		204,119							1,061	1,061			
100017880	WINCHESTER	VA		05/30/2018		119,248							695	695			
100017896	POLLOCK PINES	CA		05/30/2018		352,203							1,814	1,814			
100017898	SUNRIVER	OR		05/30/2018		121,701							558	558			
100017899	GREENVILLE	SC		05/30/2018		152,943							666	666			
100017901	FERNLEY	NV		05/30/2018		125,531							588	588			
100017909	WOODBRIDGE	CA		05/30/2018		143,662							726	726			
100017915	RIALTO	CA		05/30/2018		133,198							685	685			
100017916	WEST PALM BEACH	FL		05/30/2018		191,380							972	972			
100017921	LOMPOC	CA		05/30/2018		161,671							858	858			
100017926	CRESSKILL	NJ		05/22/2018		182,028							1,015	1,015			
100017930	PHILADELPHIA	PA		05/22/2018		122,773							628	628			
100017931	ATLANTA	GA		05/22/2018		386,624							4,097	4,097			
100017932	CHATTANOOGA	TN		05/22/2018		110,774							577	577			
100017934	CORPUS CHRISTI	TX		05/22/2018		110,832							771	771			
100017935	ACWORTH	GA		05/22/2018		134,256							744	744			
100017936	ATLANTA	GA		05/22/2018		129,671							658	658			
100017938	GREENVILLE	TX		05/22/2018		110,816							637	637			
100017939	GREENVILLE	TX		05/22/2018		100,371							576	576			
100017942	WEST ALLIS	WI		05/22/2018		104,461							667	667			
100017947	PHILADELPHIA	PA		05/22/2018		132,660							629	629			
100017953	ROSENBERG	TX		05/22/2018		104,691							908	908			
100017962	RICHMOND	VA		05/22/2018		155,310							1,446	1,446			
100017963	LAS VEGAS	NV		05/22/2018		208,390							971	971			
100017966	LARGO	FL		05/22/2018		131,340							1,537	1,537			
100017969	PORT ORANGE	FL		05/22/2018		111,361							525	525			
100017970	OAKLAND	CA		05/22/2018		546,350							3,871	3,871			
100017973	JURUPA VALLEY	CA		05/22/2018		294,774							1,625	1,625			
100017976	CARROLLTON	TX		05/22/2018		159,880							1,167	1,167			
100017988	SCARBOROUGH	ME		05/22/2018		152,613							770	770			
100017993	MODESTO	CA		05/22/2018		152,338							714	714			

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100017998	LOS ANGELES	CA		05/22/2018		216,028							1,141	1,141			
100018000	ANNAPOLIS	MD		05/22/2018		484,118							4,279	4,279			
100018004	COLORADO SPRINGS	CO		05/22/2018		109,034							781	781			
100018017	CHESAPEAKE	VA		05/22/2018		115,189							496	496			
100018019	WATERBURY	CT		05/22/2018		118,943							546	546			
100018020	BAKERSFIELD	CA		05/22/2018		126,108							574	574			
100018026	FAIRBORN	OH		05/22/2018		107,973							1,387	1,387			
100018027	FATE	TX		05/22/2018		29,403							2,592	2,592			
100018028	LEWISVILLE	TX		05/22/2018		112,720							833	833			
100018031	VISALIA	CA		05/22/2018		105,556							644	644			
100018039	PRESCOTT VALLEY	AZ		05/22/2018		108,625							2,547	2,547			
100018042	MONROVIA	CA		05/22/2018		456,319							2,127	2,127			
100018049	ATLANTA	GA		06/08/2018		430,309							2,034	2,034			
100018051	(NORTHRIDGE AREA) LOS	CA		06/08/2018		265,514							1,861	1,861			
100018052	LEHI	UT		06/08/2018		222,544							1,873	1,873			
100018053	ALBUQUERQUE	NM		06/08/2018		166,031							787	787			
100018056	BATH	ME		06/08/2018		105,869							1,076	1,076			
100018057	RICHMOND	VA		06/08/2018		141,658							1,908	1,908			
100018059	MONTROSE	CA		06/08/2018		383,189							3,338	3,338			
100018060	LACEY	WA		06/08/2018		142,848							915	915			
100018061	LEMON GROVE	CA		06/08/2018		244,063							1,218	1,218			
100018066	COLORADO SPRINGS	CO		06/08/2018		163,798							778	778			
100018068	TEMPE	AZ		06/08/2018		110,807							1,204	1,204			
100018075	TUCSON	AZ		06/08/2018		109,356							565	565			
100018076	PEACHTREE CITY	GA		06/08/2018		162,591							906	906			
100018080	KANSAS CITY	MO		06/08/2018		150,721							608	608			
100018082	EL PASO	TX		06/08/2018		122,406							552	552			
100018093	CHAPEL HILL	NC		06/08/2018		114,030							539	539			
100018096	GEORGETOWN	TX		06/08/2018		113,753							559	559			
100018104	FRESNO	CA		06/08/2018		162,038							950	950			
100018111	URBANDALE	IA		06/08/2018		112,154							576	576			
100018114	LOS ANGELES	CA		06/08/2018		123,832							1,524	1,524			
100018116	LOS ANGELES	CA		06/08/2018		214,132							1,196	1,196			
100018117	SNOWFLAKE	AZ		06/08/2018		132,747							834	834			
100018124	FUQUAY VARINA	NC		06/08/2018		137,454							1,056	1,056			
100018130	CRANSTON	RI		06/08/2018		151,158							700	700			
100018132	ORLANDO	FL		06/08/2018		137,446							699	699			
100018143	BLACKSBURG	VA		06/08/2018		141,364							653	653			
100018144	DALLAS	TX		06/08/2018		30,936							2,789	2,789			
100018149	SAN ANTONIO	TX		06/08/2018		119,951							602	602			
100018150	COVENTRY	RI		06/08/2018		139,562							1,582	1,582			
100018152	BRISTOL	CT		06/08/2018		210,770							914	914			
100018158	CHARLOTTE	NC		06/08/2018		132,811							1,480	1,480			
100018160	LEHIGH ACRES	FL		06/08/2018		140,295							646	646			
100018162	CLOVIS	CA		06/08/2018		128,227							627	627			
100018175	LAFAYETTE	LA		06/08/2018		132,442							641	641			
100018181	ROUND ROCK	TX		06/08/2018		131,711							661	661			
100018182	BOZEMAN	MT		06/08/2018		166,331							802	802			
100018188	WALDPORT	OR		06/08/2018		162,534							844	844			
100018189	SAN ANTONIO	TX		06/08/2018		139,768							896	896			
100018192	THE COLONY	TX		06/08/2018		142,535							700	700			

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100018193	KINGWOOD	TX		06/08/2018		87,087							4,168	4,168			
100018202	KANSAS CITY	MO		06/08/2018		271,100							1,180	1,180			
100018205	WINDSOR MILL	MD		06/08/2018		150,543							1,364	1,364			
100018208	KAPOLEI	HI		06/08/2018		231,953							1,171	1,171			
100018222	WELLINGTON	FL		06/08/2018		123,937							801	801			
100018229	HACKENSACK	NJ		06/08/2018		106,803							496	496			
100018237	DACULA	GA		06/08/2018		133,966							665	665			
100018244	AMERICAN FORK	UT		06/08/2018		145,632							1,009	1,009			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		531,913							2,797	2,797			
100018251	BLOOMINGTON	MN		06/08/2018		200,598							1,062	1,062			
100018258	IRVING	TX		06/27/2018		125,231							720	720			
100018259	KENNEDALE	TX		06/27/2018		109,475							1,832	1,832			
100018260	LUBBOCK	TX		06/27/2018		128,761							611	611			
100018266	GERMANTOWN	MD		06/27/2018		114,548							679	679			
100018267	GAITHERSBURG	MD		06/27/2018		110,430							657	657			
100018274	ATHENS	GA		06/27/2018		123,677							474	474			
100018275	ANAHEIM	CA		06/27/2018		678,180							3,554	3,554			
100018283	FORT WORTH	TX		06/27/2018		139,511							1,886	1,886			
100018290	PORTSMOUTH	RI		06/27/2018		122,890							589	589			
100018297	HARTFORD	CT		06/27/2018		126,364							570	570			
100018305	COLORADO SPRINGS	CO		06/27/2018		245,732							804	804			
100018308	SNELLVILLE	GA		06/27/2018		72,146							1,447	1,447			
100018313	(NORTH HOLLYWOOD AREA)	CA		06/27/2018		402,707							1,941	1,941			
100018314	NASHVILLE	TN		06/27/2018		335,715							1,953	1,953			
100018319	LYNN	MA		06/27/2018		435,576							2,178	2,178			
100018328	SAN DIEGO	CA		06/27/2018		295,895							1,439	1,439			
100018330	DAVENPORT	IA		06/27/2018		178,010							888	888			
100018331	BERLIN	CT		06/27/2018		142,154							720	720			
100018332	COSTA MESA	CA		06/27/2018		114,721							1,076	1,076			
100018338	PHOENIX	AZ		06/27/2018		92,809							3,028	3,028			
100018339	REDONDO BEACH	CA		06/27/2018		507,072							3,157	3,157			
100018340	MIDDLETOWN	PA		06/27/2018		121,389							389	389			
100018345	FORT COLLINS	CO		06/27/2018		118,826							1,095	1,095			
100018346	COLDWATER	MI		06/27/2018		121,027							560	560			
100018347	DENVER	CO		06/27/2018		243,180							1,150	1,150			
100018349	WINTER SPRINGS	FL		06/27/2018		157,161							738	738			
100018351	HERNDON	VA		06/27/2018		149,889							744	744			
100018352	TEMPE	AZ		06/27/2018		144,409							665	665			
100018354	WEATHERFORD	TX		06/27/2018		129,342							606	606			
100018355	SAN ANTONIO	TX		06/27/2018		120,404							617	617			
100018361	HOUSTON	TX		06/27/2018		57,361							7,506	7,506			
100018363	DALLAS	TX		06/27/2018		123,224							901	901			
100018383	FARMINGTON	CT		06/27/2018		223,601							1,080	1,080			
100018384	FERNLEY	NV		06/27/2018		108,599							510	510			
100018393	CELINA	TX		06/27/2018		128,135							625	625			
100018402	PASO ROBLES	CA		06/27/2018		98,782							671	671			
100018407	MERIDIAN	ID		06/27/2018		133,199							807	807			
100018416	VACAVILLE	CA		06/27/2018		295,224							1,380	1,380			
100018420	HIALEAH	FL		06/27/2018		126,575							597	597			
100018424	SPRINGVILLE	CA		06/27/2018		122,146							572	572			
100018438	GALLATIN	TN		06/27/2018		175,177							919	919			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018439	DALLAS	OR		06/27/2018		107,945							917	917			
100018440	PARK CITY	UT		06/27/2018		74,216							376	376			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		386,019							1,927	1,927			
100018447	LOS ANGELES	CA		06/27/2018		433,282							2,229	2,229			
100018449	BLUE SPRINGS	MO		06/27/2018		111,919							544	544			
100018450	OAKLAND	CA		06/27/2018		631,256							3,230	3,230			
100018462	SAVANNAH	GA		06/27/2018		112,664							525	525			
100019579	JACKSONVILLE	FL		07/26/2018		164,112							814	814			
100019582	SHERWOOD	AR		07/26/2018		118,989							540	540			
100019585	SHERWOOD	AR		07/26/2018		108,235							491	491			
100019589	CERRITOS	CA		07/26/2018		465,961							2,376	2,376			
100019590	WELLS	ME		07/26/2018		134,078							674	674			
100019592	MONTGOMERY	AL		07/26/2018		135,435							1,122	1,122			
100019593	PENSACOLA	FL		07/26/2018		104,530							524	524			
100019598	SPRING	TX		07/26/2018		132,823							1,234	1,234			
100019612	TAYLORS	SC		07/26/2018		121,415							609	609			
100019620	LOS ANGELES	CA		07/26/2018		454,214							2,305	2,305			
100019621	DEERFIELD	IL		07/26/2018		251,797							1,199	1,199			
100019632	PLEASANTON	TX		07/26/2018		133,801							641	641			
100019635	AUBURN	AL		07/26/2018		167,569							783	783			
100019638	BOULDER	CO		07/26/2018		440,908							2,223	2,223			
100019642	SEVIERVILLE	TN		07/26/2018		142,399							697	697			
100019643	WOODBRIDGE	VA		07/26/2018		149,431							957	957			
100019644	SPRING VALLEY	CA		07/26/2018		330,461							1,514	1,514			
100019645	RAMSEY	NJ		07/26/2018		257,148							1,270	1,270			
100019653	HERNDON	VA		07/26/2018		240,807							1,249	1,249			
100019661	FALL RIVER	MA		07/26/2018		156,025							760	760			
100019667	YARDLEY	PA		07/26/2018		117,110							1,121	1,121			
100019668	KATY	TX		07/26/2018		141,908							706	706			
100019670	LOS ANGELES	CA		07/26/2018		419,902							2,110	2,110			
100019672	LOS ANGELES	CA		07/26/2018		398,059							1,316	1,316			
100019674	HENRICO	VA		07/26/2018		146,027							664	664			
100019681	SAN ANTONIO	TX		07/26/2018		134,255							677	677			
100019684	BURLINGTON	VT		07/26/2018		280,877							1,468	1,468			
100019685	PHOENIX	AZ		07/26/2018		140,197							936	936			
100019687	ANAHEIM	CA		07/26/2018		310,056							1,612	1,612			
100019689	ENGLEWOOD	CO		07/26/2018		338,524							1,692	1,692			
100019690	SPRINGVILLE	UT		07/26/2018		113,214							1,660	1,660			
100019704	PRINCETON	TX		07/26/2018		363,339							1,813	1,813			
100019705	COLLEGE STATION	TX		07/26/2018		118,761							545	545			
100019707	FORT WORTH	TX		07/26/2018		104,345							899	899			
100019709	NOKOMIS	FL		07/26/2018		118,023							649	649			
100019713	HANFORD	CA		07/26/2018		151,379							731	731			
100019714	PHOENIX	AZ		07/26/2018		130,931							951	951			
100019715	ANN ARBOR	MI		07/26/2018		11,880							3,177	3,177			
100019720	DES MOINES	IA		07/26/2018		127,008							643	643			
100019722	PHOENIX	AZ		07/26/2018		143,122							659	659			
100019726	ELK GROVE	CA		07/26/2018		121,711							3,677	3,677			
100019727	ANN ARBOR	MI		07/26/2018		164,921							787	787			
100019729	TUCSON	AZ		07/26/2018		122,181							565	565			
100019737	DAVIS	CA		07/26/2018		420,601							2,410	2,410			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100019739	DAVIS	CA		07/26/2018		425,222							2,324	2,324			
100019740	LITTLETON	CO		07/26/2018		125,023							681	681			
100019745	TUCSON	AZ		07/26/2018		126,207							1,474	1,474			
100019746	SAN DIEGO	CA		07/26/2018		234,989							1,157	1,157			
100019747	DOWNINGTOWN	PA		07/26/2018		116,022							579	579			
100019748	TEMPE	AZ		07/26/2018		154,236							764	764			
100019754	FORT WORTH	TX		07/26/2018		160,558							738	738			
100019755	GREENBRIER	TN		07/26/2018		169,587							791	791			
100019757	MURFREESBORO	TN		07/26/2018		122,728							570	570			
100019759	LAKEWOOD	CO		07/26/2018		295,449							1,431	1,431			
100019763	CLOVIS	CA		07/26/2018		170,819							549	549			
100019766	RENO	NV		07/26/2018		162,663							1,758	1,758			
100019767	CLOVIS	CA		07/26/2018		158,334							738	738			
100019771	ROYSE CITY	TX		07/26/2018		135,928							655	655			
100019777	BOISE	ID		07/26/2018		105,568							738	738			
100019779	EAST STROUDSBURG	PA		07/26/2018		112,708							364	364			
100019780	WINTER PARK	FL		07/26/2018		125,115							702	702			
100019781	SAN ANTONIO	TX		07/26/2018		107,300							1,247	1,247			
100019784	MECHANICSBURG	PA		07/26/2018		150,793							712	712			
100019789	SAN DIEGO	CA		07/26/2018		167,840							768	768			
100019791	PROVIDENCE	RI		07/26/2018		134,303							411	411			
100019793	THE COLONY	TX		07/26/2018		150,325							704	704			
100019796	THE COLONY	TX		07/26/2018		146,746							687	687			
100019798	FORT WORTH	TX		07/26/2018		124,656							700	700			
100019802	LAKE HARMONY	PA		07/26/2018		152,722							749	749			
100019804	BAKERSFIELD	CA		07/26/2018		124,965							596	596			
100019806	CONROE	TX		07/26/2018		124,647							579	579			
100019809	BREINIGSVILLE	PA		07/26/2018		157,073							785	785			
100019811	VILAS	NC		07/26/2018		113,037							551	551			
100019815	BRADENTON	FL		07/26/2018		157,945							724	724			
100019816	THE WOODLANDS	TX		07/26/2018		126,402							624	624			
100019827	BRYANS ROAD	MD		07/26/2018		128,351							18,823	18,823			
100019828	EL PASO	TX		07/26/2018		109,869							633	633			
100019832	BLUE SPRINGS	MO		07/30/2018		99,461							1,521	1,521			
100019835	BELLFLOWER	CA		07/30/2018		229,082							1,234	1,234			
100019846	VISALIA	CA		07/30/2018		116,274							534	534			
100019849	MIAMI	FL		07/30/2018		129,450							403	403			
100019853	WAIPAHU	HI		07/30/2018		82,837							1,496	1,496			
100019854	PHOENIX	AZ		07/30/2018		134,951							689	689			
100019856	SALEM	MA		07/30/2018		214,329							1,035	1,035			
100019865	FAIRFAX	VA		07/30/2018		182,244							1,653	1,653			
100019866	ARLINGTON	VA		07/30/2018		145,258							1,643	1,643			
100019872	FORNEY	TX		07/30/2018		169,570							756	756			
100019874	ROUND ROCK	TX		07/30/2018		259,525							1,227	1,227			
100019886	ABILENE	TX		07/30/2018		101,760							1,511	1,511			
100019902	ASHEVILLE	NC		07/30/2018		143,743							683	683			
100019903	STEPHENS CITY	VA		07/30/2018		76,282							3,462	3,462			
100019904	MERCED	CA		07/30/2018		111,017							509	509			
100019906	UNIVERSITY CITY	MO		07/30/2018		149,082							717	717			
100019907	BAKERSFIELD	CA		07/30/2018		108,476							505	505			
100019911	WILMINGTON	DE		07/30/2018		147,037							722	722			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019913	MIDLOTHIAN	VA		07/30/2018		53,447							13,252	13,252			
100019914	AUSTIN	TX		07/30/2018		159,179							987	987			
100019916	FLOWER MOUND	TX		07/30/2018		155,506							766	766			
100019922	SAN BERNARDINO	CA		07/30/2018		224,044							693	693			
100019926	CARROLLTON	TX		07/30/2018		180,213							842	842			
100019937	NORFOLK	VA		07/30/2018		145,704							744	744			
100019945	HAVERTOWN	PA		07/30/2018		113,359							578	578			
100019948	GLENSHAW	PA		07/30/2018		179,411							(426)	(426)			
100019950	FREDERICK	MD		07/30/2018		177,565							838	838			
100019957	NASHVILLE	TN		07/30/2018		239,276							1,098	1,098			
100019958	MENIFEE	CA		07/30/2018		109,446							805	805			
100019964	LAS VEGAS	NV		07/30/2018		210,139							963	963			
100019976	MARIETTA	GA		07/30/2018		156,908							1,149	1,149			
100019977	CANTON	GA		07/30/2018		132,898							631	631			
100019984	HOUSTON	TX		07/30/2018		117,207							678	678			
100019986	SAINT PAUL	MN		07/30/2018		129,400							599	599			
100019988	LITTLE ELM	TX		07/30/2018		111,597							985	985			
100019990	TAMPA	FL		07/30/2018		541,720							2,575	2,575			
100019995	SAN DIEGO	CA		07/30/2018		290,202							1,329	1,329			
100019998	PHILADELPHIA	PA		07/30/2018		118,223							424	424			
100020003	SAN JOSE	CA		07/30/2018		794,547							3,740	3,740			
100020004	HUMBLE	TX		07/30/2018		117,137							581	581			
100020005	SANTA ROSA	CA		07/30/2018		242,811							1,069	1,069			
100020006	TUCSON	AZ		07/30/2018		116,752							538	538			
100020016	AUSTIN	TX		07/30/2018		131,128							605	605			
100020018	BELTON	TX		07/30/2018		105,010							620	620			
100020025	MARANA	AZ		07/30/2018		112,398							516	516			
100020027	OVERLAND PARK	KS		07/30/2018		125,138							570	570			
100020036	DENVER	CO		07/30/2018		295,147							28,362	28,362			
100020042	SAN DIEGO	CA		07/30/2018		121,878							3,987	3,987			
100020131	ACWORTH	GA		07/17/2018		142,949							679	679			
100020132	HARRISVILLE	UT		07/17/2018		110,423							539	539			
100020134	BENTON	AR		07/17/2018		123,696							558	558			
100020135	JACKSONVILLE	FL		07/17/2018		116,725							926	926			
100020137	ATASCADERO	CA		07/17/2018		265,575							1,225	1,225			
100020138	PHOENIX	AZ		07/17/2018		108,016							338	338			
100020140	PHILADELPHIA	PA		07/17/2018		96,288							11,133	11,133			
100020148	YOUNGSVILLE	LA		07/17/2018		136,140							663	663			
100020151	FORT MILL	SC		07/17/2018		132,077							639	639			
100020155	FORNEY	TX		07/17/2018		140,786							669	669			
100020156	NAMPA	ID		07/17/2018		138,106							643	643			
100020160	WILMINGTON	DE		07/17/2018		112,427							509	509			
100020164	BALDWIN PARK	CA		07/17/2018		318,025							1,516	1,516			
100020173	SAN YSIDRO	CA		07/17/2018		223,847							1,029	1,029			
100020178	EL MONTE	CA		07/17/2018		351,030							1,893	1,893			
100020186	PLACENTIA	CA		07/17/2018		327,013							2,194	2,194			
100020189	CARROLLTON	TX		07/17/2018		169,616							792	792			
100020196	CAROLINA BEACH	NC		07/17/2018		188,033							946	946			
100020199	LEHI	UT		07/17/2018		184,333							928	928			
100020212	JACKSONVILLE	FL		07/17/2018		141,743							643	643			
100020214	JACKSONVILLE	FL		07/17/2018		100,307							2,136	2,136			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020215	MINNEAPOLIS	MN		07/17/2018		152,796							4,401	4,401			
100020219	CAROLINA BEACH	NC		07/17/2018		213,526							960	960			
100020221	BILLINGS	MT		07/17/2018		117,230							556	556			
100020222	GALVESTON	TX		07/17/2018		180,312							824	824			
100020224	PORTLAND	OR		07/17/2018		327,238							1,564	1,564			
100020225	CAPE CORAL	FL		07/17/2018		115,914							534	534			
100020226	SANTA CLARITA	CA		07/17/2018		136,175							827	827			
100020227	GREENWOOD	IN		07/17/2018		119,065							719	719			
100020228	PROSPECT	CT		07/17/2018		294,711							1,368	1,368			
100020236	COLORADO SPRINGS	CO		07/17/2018		179,912							910	910			
100020241	MINNEAPOLIS	MN		07/17/2018		93,467							2,283	2,283			
100020247	PLANT CITY	FL		07/17/2018		162,830							758	758			
100020249	ATLANTA	GA		07/17/2018		159,394							1,927	1,927			
100020250	HUMBLE	TX		07/17/2018		135,821							1,473	1,473			
100020253	CAPE CORAL	FL		07/17/2018		145,632							793	793			
100020255	AULT	CO		07/17/2018		135,021							1,933	1,933			
100020262	RALEIGH	NC		07/17/2018		122,311							577	577			
100020267	ODENVILLE	AL		07/17/2018		125,207							559	559			
100020275	MURFREESBORO	TN		07/17/2018		109,428							510	510			
100020280	GILBERT	AZ		07/17/2018		212,204							1,301	1,301			
100020281	LOMITA	CA		07/17/2018		383,259							1,924	1,924			
100020288	LEICESTER	NC		07/17/2018		233,140							1,882	1,882			
100020289	SAINT PAUL	MN		07/17/2018		146,393							668	668			
100020294	RUSSELLVILLE	AR		07/17/2018		144,474							642	642			
100020301	MARTINSBURG	WV		07/17/2018		106,527							500	500			
100020302	FRESNO	CA		07/17/2018		116,761							705	705			
100020303	JACKSON	CA		07/17/2018		169,009							876	876			
100020304	GROVER BEACH	CA		07/17/2018		300,756							1,373	1,373			
100020305	LAS VEGAS	NV		07/17/2018		225,832							975	975			
100020308	CATHEDRAL CITY	CA		07/17/2018		375,081							1,696	1,696			
100020315	LAKE WORTH	FL		07/17/2018		269,710							1,252	1,252			
100020319	DENVER	CO		07/17/2018		324,061							1,889	1,889			
100020332	LANCASTER	CA		07/17/2018		154,196							844	844			
100020334	DALLAS	TX		07/17/2018		128,552							1,736	1,736			
100020341	LONGVIEW	TX		07/17/2018		125,183							522	522			
100020345	BARNEGAT	NJ		07/17/2018		112,678							486	486			
100020349	PLAINFIELD	NJ		07/27/2018		174,174							717	717			
100020351	BAILEY	CO		07/27/2018		391,297							2,412	2,412			
100020361	OAKLAND	CA		07/27/2018		228,157							1,061	1,061			
100020362	ENGLEWOOD	FL		07/27/2018		236,803							3,249	3,249			
100020363	HAGERSTOWN	MD		07/27/2018		126,391							661	661			
100020368	MONTEREY	CA		07/27/2018		283,442							1,373	1,373			
100020369	WILMINGTON	NC		07/27/2018		119,410							505	505			
100020371	VIRGINIA BEACH	VA		07/27/2018		152,452							701	701			
100020374	MILTON	FL		07/27/2018		127,383							574	574			
100020375	LOMPOC	CA		07/27/2018		222,405							956	956			
100020378	RIPON	CA		07/27/2018		346,272							2,633	2,633			
100020386	POMPANO BEACH	FL		07/27/2018		207,553							917	917			
100020388	ANOKA	MN		07/27/2018		141,192							634	634			
100020399	SYKESVILLE	MD		07/27/2018		188,914							1,135	1,135			
100020406	LACEY	WA		07/27/2018		225,775							1,004	1,004			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020418	SACRAMENTO	CA		07/27/2018		230,430							1,103	1,103			
100020419	PFLUGERVILLE	TX		07/27/2018		120,961							556	556			
100020421	SAN DIEGO	CA		07/27/2018		273,151							1,343	1,343			
100020433	LAS VEGAS	NV		07/27/2018		123,473							1,434	1,434			
100020440	ASHBURN	VA		07/27/2018		266,255							1,799	1,799			
100023191	CHARLOTTE	NC		08/16/2018		150,067							739	739			
100023193	NEW ORLEANS	LA		08/16/2018		147,483							1,334	1,334			
100023201	BEAR	DE		08/16/2018		195,767							1,296	1,296			
100023211	MIAMI	FL		08/16/2018		127,604							584	584			
100023214	SALVO	NC		08/16/2018		148,542							1,650	1,650			
100023218	AUSTIN	TX		08/16/2018		192,917							894	894			
100023219	JACKSONVILLE	FL		08/16/2018		116,092							527	527			
100023220	AUSTIN	TX		08/16/2018		284,090							1,317	1,317			
100023227	PENSACOLA	FL		08/16/2018		129,724							434	434			
100023231	MURFREESBORO	TN		08/16/2018		157,306							767	767			
100023232	WESLEY CHAPEL	FL		08/16/2018		161,887							701	701			
100023245	EUSTIS	FL		08/16/2018		132,246							693	693			
100023256	DENVER	CO		08/16/2018		293,518							1,308	1,308			
100023261	EDINBURG	TX		08/16/2018		234,170							1,088	1,088			
100023262	SAN PEDRO	CA		08/16/2018		539,854							2,434	2,434			
100023263	JACKSONVILLE	FL		08/16/2018		121,767							554	554			
100023267	VIRGINIA BCH	VA		08/16/2018		163,929							763	763			
100023274	BALTIMORE	MD		08/16/2018		159,237							807	807			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		217,127							964	964			
100023280	LAS VEGAS	NV		08/16/2018		202,501							966	966			
100023282	CORINTH	TX		08/16/2018		152,110							700	700			
100023285	MEBANE	NC		08/16/2018		107,958							497	497			
100023289	MESA	AZ		08/16/2018		129,588							502	502			
100023290	LEXINGTON	KY		08/16/2018		142,247							697	697			
100023294	LAKEWOOD	CO		08/16/2018		145,462							737	737			
100023297	MANASSAS PARK	VA		08/16/2018		127,631							2,660	2,660			
100023301	PHELAN	CA		08/16/2018		167,838							1,330	1,330			
100023302	MC KEES ROCKS	PA		08/16/2018		125,623							627	627			
100023312	EAST POINT	GA		08/16/2018		106,370							630	630			
100023320	HERMITAGE	TN		08/16/2018		152,372							659	659			
100023328	OKLAHOMA CITY	OK		08/16/2018		119,863							521	521			
100023329	PEORIA	AZ		08/16/2018		110,352							1,421	1,421			
100023332	AMBLER	PA		08/16/2018		168,759							3,893	3,893			
100023333	ASHEVILLE	NC		08/16/2018		167,575							776	776			
100023339	JACKSONVILLE	FL		08/16/2018		128,752							593	593			
100023341	FORT MYERS BEACH	FL		08/16/2018		176,607							1,929	1,929			
100023342	BURNET	TX		08/16/2018		109,176							490	490			
100023345	HACKETTSTOWN	NJ		08/16/2018		105,125							810	810			
100023349	DENTON	TX		08/16/2018		138,017							1,543	1,543			
100023361	FREDERICKSBURG	VA		08/16/2018		355,034							1,642	1,642			
100023367	MEDFORD	OR		08/16/2018		143,424							3,681	3,681			
100023373	CALHOUN	GA		08/16/2018		161,004							1,203	1,203			
100023374	LANCASTER	TX		08/16/2018		165,115							471	471			
100023375	MCKINLEYVILLE	CA		08/16/2018		199,662							1,618	1,618			
100023376	BRYAN	TX		08/16/2018		143,339							663	663			
100023381	CYPRESS	CA		08/16/2018		326,627							1,605	1,605			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023393	APOLLO BEACH	FL		08/16/2018		93,167							436	436			
100023397	CLOQUET	MN		08/16/2018		112,843							726	726			
100023398	CYPRESS	TX		08/16/2018		115,030							100,532	100,532			
100023403	IMPERIAL BEACH	CA		08/16/2018		284,143							1,449	1,449			
100023411	RIO RANCHO	NM		08/16/2018		128,278							500	500			
100023415	LAWRENCEVILLE	GA		08/16/2018		92,560							3,877	3,877			
100023416	HENDERSON	NV		08/16/2018		164,818							710	710			
100023427	MIAMI	FL		08/16/2018		126,862							595	595			
100023428	JACKSONVILLE	FL		08/16/2018		148,381							683	683			
100023446	SACRAMENTO	CA		08/16/2018		288,944							1,929	1,929			
100023450	SAN DIEGO	CA		08/16/2018		173,142							846	846			
100023451	PERRIS	CA		08/16/2018		166,432							738	738			
100023469	ASHEVILLE	NC		09/04/2018		114,794							505	505			
100023470	BROOKLYN PARK	MN		09/04/2018		108,525							2,111	2,111			
100023472	KATY	TX		09/04/2018		123,608							584	584			
100023473	LAS VEGAS	NV		09/04/2018		116,028							735	735			
100023476	ARLINGTON	TX		09/04/2018		124,268							774	774			
100023478	VIRGINIA BEACH	VA		09/04/2018		106,703							486	486			
100023484	RINGWOOD	NJ		09/04/2018		317,520							1,613	1,613			
100023485	KATY	TX		09/04/2018		157,549							784	784			
100023491	FRANKLIN	NC		09/04/2018		104,443							1,205	1,205			
100023500	LAS VEGAS	NV		09/04/2018		116,640							708	708			
100023503	RICHLAND	WA		09/04/2018		155,879							765	765			
100023517	BERWYN	PA		09/04/2018		227,840							1,157	1,157			
100023518	TUCSON	AZ		09/04/2018		116,325							520	520			
100023524	HENDERSONVILLE	NC		09/04/2018		126,672							584	584			
100023525	ROUND LAKE	IL		09/04/2018		119,201							7,597	7,597			
100023529	GLEN ROCK	PA		09/04/2018		145,294							672	672			
100023534	LAFAYETTE HILL	PA		09/04/2018		252,276							1,330	1,330			
100023541	GETTYSBURG	PA		09/04/2018		116,359							4,127	4,127			
100023542	BLACKLICK	OH		09/04/2018		108,747							484	484			
100023543	FULLERTON	CA		09/04/2018		642,292							3,094	3,094			
100023547	REDMOND	WA		09/04/2018		635,752							2,970	2,970			
100023551	DES MOINES	IA		09/04/2018		114,690							545	545			
100023553	FORT WORTH	TX		09/04/2018		139,013							588	588			
100023558	SARASOTA	FL		09/04/2018		144,391							1,071	1,071			
100023559	MONTEBELLO	CA		09/04/2018		506,655							1,790	1,790			
100023560	OWINGS MILLS	MD		09/04/2018		172,903							836	836			
100023562	LAKE JACKSON	TX		09/04/2018		44,259							2,655	2,655			
100023563	SAN DIEGO	CA		09/04/2018		569,397							3,554	3,554			
100023580	GREENACRES	FL		09/04/2018		119,526							539	539			
100023581	GRAND RAPIDS	MI		09/04/2018		122,933							544	544			
100023585	CAPE CORAL	FL		09/04/2018		90,940							1,009	1,009			
100023592	ROUND ROCK	TX		09/04/2018		258,021							1,298	1,298			
100023599	GIRDWOOD	AK		09/04/2018		140,054							893	893			
100023600	COLLEGE STATION	TX		09/04/2018		174,513							927	927			
100023602	COLLEGE STATION	TX		09/04/2018		174,513							927	927			
100023603	COLLEGE STATION	TX		09/04/2018		174,513							927	927			
100023606	COLLEGE STATION	TX		09/04/2018		174,513							927	927			
100023608	FLORIDA CITY	FL		09/04/2018		137,091							622	622			
100023610	ANSONIA	CT		09/04/2018		136,847							1,702	1,702			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023622	PHOENIX	AZ		09/04/2018		140,183							528	528			
100023623	LAFAYETTE	LA		09/04/2018		147,698							625	625			
100023624	ROYAL OAK	MI		09/04/2018		157,031							714	714			
100023628	ORLANDO	FL		09/04/2018		226,145							1,076	1,076			
100023634	ORANGE BEACH	AL		09/04/2018		206,279							940	940			
100023635	SAN ANTONIO	TX		09/04/2018		98,706							5,184	5,184			
100023640	FOUNTAIN VALLEY	CA		09/04/2018		332,548							1,685	1,685			
100023645	COLLEGE STATION	TX		09/04/2018		224,504							1,037	1,037			
100023646	FORT WORTH	TX		09/04/2018		144,361							676	676			
100023651	KISSIMMEE	FL		09/04/2018		116,680							947	947			
100023654	DORAL	FL		09/04/2018		171,852							834	834			
100023683	PORTLAND	OR		09/04/2018		473,050							2,125	2,125			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		127,372							760	760			
100023698	MORENO VALLEY	CA		09/04/2018		131,230							644	644			
100023702	SHADY SIDE	MD		09/04/2018		172,799							949	949			
100023706	ALBUQUERQUE	NM		09/04/2018		90,962							704	704			
100023711	EULESS	TX		09/04/2018		169,007							736	736			
100023718	NIANTIC	CT		09/04/2018		165,907							870	870			
100023724	SAN DIEGO	CA		09/04/2018		150,076							1,021	1,021			
100023725	HOLLYWOOD	FL		09/04/2018		209,420							1,016	1,016			
100023729	CHENEY	WA		09/04/2018		165,879							804	804			
100023730	LEHIGH ACRES	FL		09/04/2018		124,076							547	547			
100023738	SAN DIEGO	CA		09/04/2018		120,069							1,599	1,599			
100023741	GREENSBORO	NC		09/04/2018		107,553							492	492			
100023750	MANSFIELD	TX		09/04/2018		187,028							839	839			
100023767	OXFORD	NJ		09/04/2018		155,537							672	672			
100023783	DACULA	GA		09/04/2018		136,103							589	589			
100023785	YOUNGSVILLE	LA		09/04/2018		131,207							594	594			
100023786	VISALIA	CA		09/04/2018		128,489							541	541			
100023788	CORPUS CHRISTI	TX		09/04/2018		124,635							527	527			
100023796	DULUTH	GA		09/04/2018		131,071							739	739			
100023797	SPRINGFIELD	VA		09/04/2018		325,786							1,617	1,617			
100023798	FLINT	TX		09/04/2018		121,066							515	515			
100023804	MIDDLETOWN	PA		09/04/2018		168,254							813	813			
100023807	KATY	TX		09/04/2018		193,379							880	880			
100023809	EULESS	TX		09/04/2018		96,329							12,327	12,327			
100023810	CARROLLTON	TX		09/04/2018		183,949							844	844			
100023812	OCALA	FL		09/04/2018		127,246							352	352			
100023823	AUSTIN	TX		09/04/2018		235,588							1,133	1,133			
100023831	FRESNO	CA		09/04/2018		190,442							874	874			
100023832	VISALIA	CA		09/04/2018		131,820							397	397			
100023834	MIAMI	FL		09/04/2018		169,292							888	888			
100023835	STEWARTSVILLE	NJ		09/04/2018		152,547							1,015	1,015			
100023845	MEMPHIS	TN		09/04/2018		108,549							469	469			
100023854	VALLEJO	CA		09/10/2018		187,630							957	957			
100023857	DALLAS	TX		09/10/2018		105,317							495	495			
100023866	MIAMI	FL		09/10/2018		361,681							1,525	1,525			
100023867	POWDER SPRINGS	GA		09/10/2018		113,114							510	510			
100023873	CATONSVILLE	MD		09/10/2018		212,141							976	976			
100023877	RICHMOND	VA		09/10/2018		260,131							1,375	1,375			
100023884	ALBUQUERQUE	NM		09/10/2018		134,258							15,952	15,952			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023886	LINCOLN	CA		09/10/2018		193,561							898	898			
100023887	ALEXANDRIA	VA		09/10/2018		176,057							16,736	16,736			
100023897	MONTGOMERY	TX		09/10/2018		162,038							710	710			
100023899	SHORELINE	WA		09/10/2018		188,498							930	930			
100023905	LANCASTER	PA		09/10/2018		92,488							2,605	2,605			
100023906	SANTA MONICA	CA		09/10/2018		768,833							7,659	7,659			
100023911	RICEVILLE	TN		09/10/2018		119,247							486	486			
100023914	AUBURN	CA		09/10/2018		299,640							1,498	1,498			
100023916	NEW BRAUNFELS	TX		09/10/2018		249,876							1,111	1,111			
100023929	MONUMENT	CO		09/10/2018		191,873							883	883			
100023934	WEST PALM BEACH	FL		09/10/2018		181,862							1,321	1,321			
100023935	FARMINGTON HILLS	MI		09/10/2018		159,532							675	675			
100023936	LOS ANGELES	CA		09/10/2018		177,286							4,891	4,891			
100023937	FOX ISLAND	WA		09/10/2018		124,668							584	584			
100023944	ALBUQUERQUE	NM		09/10/2018		114,969							798	798			
100023945	ALBUQUERQUE	NM		09/10/2018		119,472							780	780			
100023949	(ENCINO AREA) LOS ANGE	CA		09/10/2018		190,783							3,366	3,366			
100023955	SAN TAN VLY	AZ		09/10/2018		135,650							751	751			
100023956	AUSTIN	TX		09/10/2018		135,050							954	954			
100023957	LOS ANGELES	CA		09/10/2018		472,079							1,903	1,903			
100023958	STATESBORO	GA		09/10/2018		126,972							536	536			
100023959	MOUNT DORA	FL		09/10/2018		114,119							487	487			
100023961	REDLANDS	CA		09/10/2018		111,940							1,119	1,119			
100023965	CIBOLO	TX		09/10/2018		143,140							649	649			
100023968	SACRAMENTO	CA		09/10/2018		130,524							2,707	2,707			
100023975	WINCHESTER	CT		09/10/2018		127,888							551	551			
100023979	PRESCOTT	AZ		09/10/2018		239,307							1,108	1,108			
100023982	PALM DESERT	CA		09/10/2018		86,422							1,118	1,118			
100023983	SMYRNA	TN		09/10/2018		119,393							628	628			
100023984	AUSTIN	TX		09/10/2018		172,764							1,008	1,008			
100023994	KNOXVILLE	TN		09/10/2018		116,190							520	520			
100023996	OREM	UT		09/10/2018		125,225							557	557			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		153,092							719	719			
100023999	COOS BAY	OR		09/10/2018		103,305							855	855			
100024002	NEW PORT RICHEY	FL		09/10/2018		107,092							489	489			
100024003	LAWRENCEVILLE	GA		09/10/2018		156,356							716	716			
100024011	AUSTIN	TX		09/10/2018		156,536							645	645			
100024012	WINTER HAVEN	FL		09/10/2018		127,665							799	799			
100024017	FREDERICKSBURG	VA		09/10/2018		392,633							1,942	1,942			
100024021	MIAMI	FL		09/10/2018		280,841							4,842	4,842			
100024026	WEST PALM BEACH	FL		09/10/2018		188,290							930	930			
100024029	UPPER SADDLE RIVER	NJ		09/10/2018		299,291							1,358	1,358			
100024030	PHOENIX	AZ		09/10/2018		126,998							390	390			
100024038	DENVER	CO		09/10/2018		121,577							574	574			
100024040	LOS ANGELES	CA		09/10/2018		308,356							1,514	1,514			
100024042	CHICO	CA		09/10/2018		237,454							1,053	1,053			
100024056	AUSTIN	TX		09/10/2018		264,245							1,224	1,224			
100024057	TEMPE	AZ		09/10/2018		162,110							1,304	1,304			
100024058	LAS VEGAS	NV		09/10/2018		113,703							662	662			
100024060	HARLINGEN	TX		09/10/2018		157,535							663	663			
100024066	PACE	FL		09/10/2018		120,069							535	535			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024067	TUCSON	AZ		09/10/2018		126,687							564	564			
100024074	CORONA	CA		09/10/2018		144,041							1,333	1,333			
100024079	BATON ROUGE	LA		09/10/2018		134,879							617	617			
100024084	ELK GROVE	CA		09/10/2018		91,654							13,459	13,459			
100024085	STAMFORD	CT		09/10/2018		338,848							1,524	1,524			
100024087	NEWARK	DE		09/10/2018		148,935							740	740			
100024093	CARMICHAEL	CA		09/10/2018		165,130							835	835			
100024094	MORRO BAY	CA		09/10/2018		284,470							1,837	1,837			
100024098	PHILADELPHIA	PA		09/10/2018		81,971							1,405	1,405			
100024115	RIVERSIDE	CA		09/10/2018		165,084							3,886	3,886			
100024119	SAN JACINTO	CA		09/10/2018		160,478							2,129	2,129			
100024121	SOLDOTNA	AK		09/10/2018		303,003							1,378	1,378			
100024137	KILLEEN	TX		09/10/2018		175,811							826	826			
100024142	LEWISVILLE	TX		09/10/2018		119,868							549	549			
100024145	VANCOUVER	WA		09/10/2018		315,667							1,586	1,586			
100024154	OAKLAND	CA		09/20/2018		131,048							661	661			
100024177	BRYN MAWR	PA		09/20/2018		226,982							1,016	1,016			
100024180	LEAGUE CITY	TX		09/20/2018		110,062							474	474			
100024181	LOS ANGELES	CA		09/20/2018		325,152							1,477	1,477			
100024185	AZLE	TX		09/20/2018		139,866							625	625			
100024189	SAINT JOHNS	FL		09/20/2018		122,511							522	522			
100024196	BAKERSFIELD	CA		09/20/2018		162,831							976	976			
100024198	FORT WORTH	TX		09/20/2018		141,535							831	831			
100024199	DALLAS	TX		09/20/2018		119,208							539	539			
100024208	NASHVILLE	TN		09/20/2018		109,535							510	510			
100024213	NASHVILLE	TN		09/20/2018		118,394							546	546			
100024215	LITTLE ELM	TX		09/20/2018		174,029							1,197	1,197			
100024220	SAINT CLOUD	FL		09/20/2018		139,450							651	651			
100024221	PITTSBURGH	PA		09/20/2018		130,386							938	938			
100024223	KNOXVILLE	TN		09/20/2018		196,638							2,958	2,958			
100024225	NORTHLAKE	TX		09/20/2018		165,915							745	745			
100024226	LEWISVILLE	TX		09/20/2018		161,568							702	702			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		118,088							621	621			
100024234	GRAND PRAIRIE	TX		09/20/2018		106,932							170	170			
100024235	THORNTON	CO		09/20/2018		200,621							889	889			
100024244	ANTIOCH	TN		09/20/2018		143,231							753	753			
100024249	MEMPHIS	TN		09/20/2018		92,313							675	675			
100024251	OAK GROVE	MO		09/20/2018		133,967							607	607			
100024264	CHICAGO	IL		09/20/2018		114,430							530	530			
100024266	FLOWERY BRANCH	GA		09/20/2018		116,848							1,115	1,115			
100024267	BEND	OR		09/20/2018		128,805							594	594			
100024270	BEECHER	IL		09/20/2018		108,618							461	461			
100024283	LEANDER	TX		09/20/2018		141,511							710	710			
100024287	JACKSON	NJ		09/20/2018		310,328							2,291	2,291			
100024288	SNELLVILLE	GA		09/20/2018		114,957							693	693			
100024290	HEBRON	CT		09/20/2018		273,748							1,215	1,215			
100024300	COLORADO SPRINGS	CO		09/20/2018		181,361							875	875			
100024303	DALLAS	TX		09/20/2018		151,776							683	683			
100024305	EL PASO	TX		09/20/2018		114,250							505	505			
100024308	CLARKSVILLE	TN		09/20/2018		109,498							502	502			
100024309	MENIFEE	CA		09/20/2018		322,554							1,705	1,705			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024314	KEANSBURG	NJ		09/20/2018		168,455							717	717			
100024315	BURKE	VA		09/20/2018		134,735							665	665			
100024319	ATLANTA	GA		09/20/2018		351,676							1,539	1,539			
100024322	DALY CITY	CA		09/20/2018		186,144							36,347	36,347			
100024323	LONG BEACH	CA		09/20/2018		143,021							892	892			
100024326	KAILUA KONA	HI		09/20/2018		139,349							1,936	1,936			
100024327	KINGSBURG	CA		09/20/2018		61,192							2,409	2,409			
100024328	BIGFORK	MT		09/20/2018		161,734							732	732			
100024329	WEST VALLEY CITY	UT		09/20/2018		239,216							1,211	1,211			
100024333	WOODSTOCK	IL		09/20/2018		114,242							532	532			
100024338	SACRAMENTO	CA		09/20/2018		116,576							511	511			
100024345	SIOUX FALLS	SD		09/20/2018		295,514							1,411	1,411			
100024349	PINECREST	FL		09/20/2018		308,975							1,343	1,343			
100024351	ALBUQUERQUE	NM		09/20/2018		141,163							620	620			
100024354	SACRAMENTO	CA		09/20/2018		151,957							1,088	1,088			
100024355	LOS BANOS	CA		09/20/2018		172,835							862	862			
100024356	VICTORVILLE	CA		09/20/2018		116,165							532	532			
100024357	SACRAMENTO	CA		09/20/2018		153,639							845	845			
100024360	EUREKA	CA		09/20/2018		113,373							541	541			
100024368	REDDING	CA		09/20/2018		90,957							1,413	1,413			
100024371	DENVER	CO		09/20/2018		144,259							657	657			
100024387	FEDERAL WAY	WA		09/20/2018		161,852							768	768			
100024413	AUSTIN	TX		09/20/2018		200,277							951	951			
100024430	FORT MYERS	FL		09/20/2018		102,279							2,102	2,102			
100024438	NORTH CANTON	OH		09/20/2018		117,672							643	643			
100024439	PONTIAC	MI		09/20/2018		49,415							192	192			
100024440	ROMULUS	MI		09/20/2018		87,535							325	325			
100024445	TAYLOR	MI		09/20/2018		153,329							523	523			
100024451	TROY	OH		09/20/2018		79,814							538	538			
100024452	HAMILTON	OH		09/20/2018		109,984							456	456			
100024467	OPA LOCKA	FL		09/20/2018		141,309							475	475			
100024468	BREWSTER	NY		09/20/2018		111,484							300	300			
100024469	EAST TAUNTON	MA		09/20/2018		166,329							932	932			
100024471	DOTHAN	AL		09/20/2018		35,824							159	159			
100024472	DETROIT	MI		09/20/2018		78,384							550	550			
100024481	ANTIOCH	CA		09/20/2018		230,202							590	590			
100024484	LOWELL	MA		09/20/2018		139,324							500	500			
100024486	VALENCIA	CA		09/20/2018		294,389							1,180	1,180			
100024487	CHICAGO	IL		09/20/2018		196,762							696	696			
100024492	SACRAMENTO	CA		09/20/2018		120,092							368	368			
100024493	ACWORTH	GA		09/20/2018		116,452							422	422			
100024495	LAS VEGAS	NV		09/20/2018		151,199							498	498			
100024497	FORT WASHINGTON	MD		09/20/2018		291,801							932	932			
100024498	HENDERSON	NV		09/20/2018		214,022							687	687			
100024502	HIALEAH	FL		09/20/2018		144,382							834	834			
100024504	SCHAUMBURG	IL		09/20/2018		252,385							1,105	1,105			
100024505	CHICAGO	IL		09/20/2018		150,248							1,098	1,098			
100024511	NEW ROCHELLE	NY		09/20/2018		317,601							1,072	1,072			
100024513	YPSILANTI	MI		09/20/2018		124,846							1,213	1,213			
100024514	ELGIN	IL		09/20/2018		66,179							678	678			
100024517	MANTECA	CA		09/20/2018		168,710							476	476			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024520	MONTROSE	MN		09/20/2018		241,386							724	724			
100024527	STRATFORD	CT		09/20/2018		122,940							769	769			
100024528	HARTFORD	CT		09/20/2018		124,019							416	416			
100024532	STOW	OH		09/20/2018		118,610							650	650			
100024536	NORTH LAS VEGAS	NV		09/20/2018		105,948							735	735			
100024537	LAS VEGAS	NV		09/20/2018		164,175							508	508			
100024539	HARVARD	IL		09/20/2018		148,036							508	508			
100024544	SPRING VALLEY	CA		09/20/2018		263,353							1,460	1,460			
100024547	MONTCLAIR	CA		09/20/2018		244,143							1,052	1,052			
100024557	MODESTO	CA		09/20/2018		120,623							479	479			
100024558	PALMDALE	CA		09/20/2018		193,688							1,041	1,041			
100024560	ROMEOVILLE	IL		09/20/2018		156,386							513	513			
100024563	MIAMI	FL		09/20/2018		213,398							714	714			
100024564	PHOENIX	AZ		09/20/2018		118,346							375	375			
100024565	CAPE CORAL	FL		09/20/2018		163,320							787	787			
100024570	MIAMI	FL		09/20/2018		89,069							487	487			
100024572	LYNWOOD	CA		09/20/2018		283,953							1,632	1,632			
100024573	ROSEMEAD	CA		09/20/2018		299,196							1,380	1,380			
100024580	ELK GROVE	CA		09/20/2018		266,990							966	966			
100024585	SUN CITY	CA		09/20/2018		231,698							918	918			
100024586	CLOVIS	CA		09/20/2018		72,469							2,790	2,790			
100024588	WEWAHITCHKA	FL		09/20/2018		214,373							762	762			
100024591	SURPRISE	AZ		09/20/2018		107,156							467	467			
100024593	MORENO VALLEY	CA		09/20/2018		206,855							2,387	2,387			
100024599	HOWELL	NJ		09/20/2018		246,293							1,203	1,203			
100024601	FRAMINGHAM	MA		09/20/2018		141,938							629	629			
100024606	SILVER SPRING	MD		09/20/2018		228,202							912	912			
100024609	LINDENHURST	NY		09/20/2018		174,323							927	927			
100024612	WEST PALM BEACH	FL		09/20/2018		162,984							669	669			
100024613	BENSALEM	PA		09/20/2018		231,278							573	573			
100024615	SPRINGFIELD	VA		09/20/2018		254,790							1,247	1,247			
100024616	SURPRISE	AZ		09/20/2018		153,903							694	694			
100024618	HOMESTEAD	FL		09/20/2018		111,536							282	282			
100024619	ROXBURY	MA		09/20/2018		185,059							603	603			
100024625	MODESTO	CA		09/20/2018		171,848							621	621			
100024626	CHICAGO	IL		09/20/2018		132,897							2,151	2,151			
100024629	RIVERSIDE	CA		09/20/2018		267,181							2,277	2,277			
100024631	FARMINGTON	MN		09/20/2018		192,057							929	929			
100024634	MIAMI	FL		09/20/2018		227,125							915	915			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		126,791							574	574			
100024640	BAKERSFIELD	CA		09/20/2018		86,388							730	730			
100024643	CULPEPER	VA		09/20/2018		185,917							968	968			
100024646	LAS VEGAS	NV		09/20/2018		177,943							1,100	1,100			
100024650	RIVERSIDE	CA		09/20/2018		211,329							767	767			
100024651	CORONA	CA		09/20/2018		310,881							1,012	1,012			
100024653	INGLEWOOD	CA		09/20/2018		300,607							1,354	1,354			
100024654	WEST MELBOURNE	FL		09/20/2018		198,518							732	732			
100024655	LODI	CA		09/20/2018		191,536							1,217	1,217			
100024659	BERKELEY	CA		09/20/2018		327,820							998	998			
100024664	JACKSONVILLE	FL		09/20/2018		140,003							509	509			
100024669	VAIL	AZ		09/20/2018		285,076							2,373	2,373			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024670	MIAMI	FL		09/20/2018		137,842							488	488			
100024672	HIALEAH	FL		09/20/2018		118,561							751	751			
100024675	ROCKLIN	CA		09/20/2018		333,386							1,554	1,554			
100024677	DELRAY BEACH	FL		09/20/2018		267,954							1,208	1,208			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		169,738							931	931			
100024683	MONTGOMRY VLG	MD		09/20/2018		141,825							1,093	1,093			
100024685	PERRYSBURG	OH		09/20/2018		152,043							510	510			
100024689	PORT CHESTER	NY		09/20/2018		325,642							1,358	1,358			
100024690	CLOVIS	CA		09/20/2018		100,636							453	453			
100024707	SEMINOLE	FL		09/20/2018		95,718							342	342			
100024710	FONTANA	CA		09/20/2018		255,434							1,470	1,470			
100024712	ORO VALLEY	AZ		09/20/2018		256,028							531	531			
100024716	LOMPOC	CA		09/20/2018		214,956							852	852			
100024720	HOLLY	MI		09/20/2018		149,544							1,097	1,097			
100024721	AGUANGA	CA		09/20/2018		191,341							1,034	1,034			
100024729	TARPON SPRINGS	FL		09/20/2018		89,550							386	386			
100024731	DELANO	CA		09/20/2018		104,426							2,307	2,307			
100024732	PANORAMA CITY	CA		09/20/2018		369,161							1,141	1,141			
100024733	RESTON	VA		09/20/2018		95,232							671	671			
100024735	DEER PARK	NY		09/20/2018		283,092							967	967			
100024742	HIGHLAND	CA		09/20/2018		234,020							812	812			
100024745	LANCASTER	CA		09/20/2018		234,760							1,039	1,039			
100024746	SAVANNAH	GA		09/20/2018		94,347							499	499			
100024750	PALISADES PARK	NJ		09/20/2018		360,774							1,960	1,960			
100024753	INGLEWOOD	CA		09/20/2018		491,311							1,459	1,459			
100024757	SUISUN CITY	CA		09/20/2018		265,308							1,775	1,775			
100024760	GLENDALE	AZ		09/20/2018		169,443							524	524			
100024764	SUN VALLEY	CA		09/20/2018		331,519							1,190	1,190			
100024765	CHEHALIS	WA		09/20/2018		232,808							1,397	1,397			
100024768	GAITHERSBURG	MD		09/20/2018		239,283							1,478	1,478			
100024773	PLANTATION	FL		09/20/2018		256,653							1,305	1,305			
100024778	PARMA HEIGHTS	OH		09/20/2018		102,682							365	365			
100024785	MIAMI GARDENS	FL		09/20/2018		145,824							2,247	2,247			
100024790	PIKESVILLE	MD		09/20/2018		162,380							531	531			
100024794	MORTON	IL		09/20/2018		187,625							1,195	1,195			
100024798	OZONE PARK	NY		09/20/2018		286,098							1,003	1,003			
100024799	OPA LOCKA	FL		09/20/2018		132,943							723	723			
100024800	WOODLAND	CA		09/20/2018		148,831							1,522	1,522			
100024801	ROCKVILLE	MD		09/20/2018		100,968							8,104	8,104			
100024807	WAILUKU	HI		09/20/2018		365,509							1,720	1,720			
100024811	HILMAR	CA		09/20/2018		163,274							1,178	1,178			
100024812	DOYLESTOWN	PA		09/20/2018		241,159							914	914			
100024813	OCEANSIDE	CA		09/20/2018		262,817							1,528	1,528			
100024815	UPPER MARLBORO	MD		09/20/2018		154,167							1,675	1,675			
100024816	RANDALLSTOWN	MD		09/20/2018		165,219							703	703			
100024820	SANTA ANA	CA		09/20/2018		340,794							1,591	1,591			
100024830	HYDE PARK	MA		09/20/2018		97,191							357	357			
100024832	MADISON HEIGHTS	MI		09/20/2018		112,777							402	402			
100024839	CHANDLER	AZ		09/20/2018		186,748							2,943	2,943			
100024841	LAS VEGAS	NV		09/20/2018		172,880							816	816			
100024842	SPARKS	NV		09/20/2018		213,232							1,208	1,208			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024843	RIVERVIEW	FL		09/20/2018		115,897							436	436			
100024846	FESTUS	MO		09/20/2018		104,509							662	662			
100024847	STOCKTON	CA		09/20/2018		120,331							409	409			
100024848	POTTSVILLE	PA		09/20/2018		51,231							235	235			
100024849	STOCKBRIDGE	GA		09/20/2018		152,921							597	597			
100024857	MINNEAPOLIS	MN		09/20/2018		109,179							359	359			
100024858	SMALLWOOD	NY		09/20/2018		117,597							1,378	1,378			
100024859	ROSEVILLE	MI		09/20/2018		85,878							6,275	6,275			
100024864	RONKONKOMA	NY		09/20/2018		242,234							1,072	1,072			
100024865	STATEN ISLAND	NY		09/20/2018		253,343							5,329	5,329			
100024866	FLAGSTAFF	AZ		09/20/2018		322,205							1,566	1,566			
100024871	OROVILLE	CA		09/20/2018		136,676							487	487			
100024873	DAHLONEGA	GA		09/20/2018		89,401							490	490			
100024874	FONTANA	CA		09/20/2018		229,592							1,004	1,004			
100024875	MABLETON	GA		09/20/2018		273,496							1,049	1,049			
100024877	LEVITTOWN	NY		09/20/2018		241,608							1,228	1,228			
100024881	LAS VEGAS	NV		09/20/2018		177,640							798	798			
100024882	PORT SAINT LUCIE	FL		09/20/2018		164,010							845	845			
100024885	CARTERET	NJ		09/20/2018		294,410							1,515	1,515			
100024888	MAYWOOD	IL		09/20/2018		68,776							294	294			
100024889	ARLETA	CA		09/20/2018		374,449							1,441	1,441			
100024891	NORWALK	CA		09/20/2018		329,506							1,352	1,352			
100024894	ALEXANDRIA	VA		09/20/2018		254,272							2,212	2,212			
100024896	WILMINGTON	CA		09/20/2018		333,139							1,668	1,668			
100024901	GARDEN GROVE	CA		09/20/2018		295,856							891	891			
100024905	MANASSAS	VA		09/20/2018		123,565							820	820			
100024907	ELIZABETH	NJ		09/20/2018		225,014							1,509	1,509			
100024909	REVERE	MA		09/20/2018		249,655							1,455	1,455			
100024911	DELHI	CA		09/20/2018		138,982							340	340			
100024912	SACRAMENTO	CA		09/20/2018		235,860							830	830			
100024914	SOUTH JORDAN	UT		09/20/2018		313,390							1,273	1,273			
100024916	BALTIMORE	MD		09/20/2018		136,513							598	598			
100024923	PAHRUMP	NV		09/20/2018		262,963							873	873			
100024930	LAKE ELSINORE	CA		09/20/2018		209,975							864	864			
100024934	RICHMOND	VA		09/20/2018		129,834							502	502			
100024939	ISLAND LAKE	IL		09/20/2018		13,982							1,433	1,433			
100024943	CORONA	CA		09/20/2018		249,813							1,119	1,119			
100024946	WORCESTER	MA		09/20/2018		175,602							637	637			
100024948	BRONX	NY		09/20/2018		253,575							3,093	3,093			
100024949	SAN DIEGO	CA		09/20/2018		353,709							1,329	1,329			
100024950	PALMDALE	CA		09/20/2018		217,980							725	725			
100024956	OXNARD	CA		09/20/2018		255,209							994	994			
100024957	LUCERNE	CA		09/20/2018		106,496							407	407			
100024962	ALABASTER	AL		09/20/2018		82,921							708	708			
100024966	PORT SAINT LUCIE	FL		09/20/2018		101,261							326	326			
100024967	HAIKU	HI		09/20/2018		354,872							1,545	1,545			
100024968	OAK PARK	IL		09/20/2018		312,637							1,658	1,658			
100024969	MANTECA	CA		09/20/2018		242,800							707	707			
100024970	VACAVILLE	CA		09/20/2018		258,852							795	795			
100024971	SAINT ALBANS	NY		09/20/2018		349,872							1,425	1,425			
100024973	YUCAIPA	CA		09/20/2018		177,481							543	543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024975	ALHAMBRA	CA		09/20/2018		218,621							2,580	2,580			
100024984	HASBROUCK HEIGHTS	NJ		09/20/2018		290,281							1,464	1,464			
100024991	LOWELL	MA		09/20/2018		144,527							462	462			
100024993	FONTANA	CA		09/20/2018		180,889							1,188	1,188			
100024996	CAPE CORAL	FL		09/20/2018		198,931							1,472	1,472			
100024998	BRONX	NY		09/20/2018		288,116							1,788	1,788			
100024999	RIVERSIDE	CA		09/20/2018		294,686							1,053	1,053			
100025004	PRESCOTT	AZ		09/20/2018		134,903							610	610			
100025005	OCALA	FL		09/20/2018		155,074							547	547			
100025007	OAKLEY	CA		09/20/2018		325,712							906	906			
100025009	LEESBURG	VA		09/20/2018		134,089							30,684	30,684			
100025016	NORTH BERGEN	NJ		09/20/2018		99,720							348	348			
100025020	CHICAGO	IL		09/20/2018		186,738							954	954			
100025027	MCKINNEY	TX		09/20/2018		91,255							417	417			
100025031	LAKE ELSINORE	CA		09/20/2018		333,886							1,301	1,301			
100025033	ELGIN	IL		09/20/2018		99,949							332	332			
100025036	COTTONWOOD	CA		09/20/2018		94,779							709	709			
100025038	JUPITER	FL		09/20/2018		251,567							866	866			
100025046	NORTH LAS VEGAS	NV		09/20/2018		197,821							2,669	2,669			
100025047	LAS VEGAS	NV		09/20/2018		217,653							702	702			
100025048	RIVERSIDE	CA		09/20/2018		198,883							1,443	1,443			
100025057	SEASIDE	CA		09/20/2018		324,011							1,850	1,850			
100025063	HANFORD	CA		09/20/2018		298,013							1,246	1,246			
100025064	RIVERDALE	CA		09/20/2018		113,584							1,055	1,055			
100025065	FONTANA	CA		09/20/2018		323,557							1,438	1,438			
100025071	PHOENIX	AZ		09/20/2018		123,434							386	386			
100025076	BROOKFIELD	IL		09/20/2018		162,173							814	814			
100025082	FONTANA	CA		09/20/2018		188,574							645	645			
100025084	CHARLOTTE	NC		09/20/2018		109,754							278	278			
100025085	ROSELLE	NJ		09/20/2018		254,642							1,358	1,358			
100025089	STONE MOUNTAIN	GA		09/20/2018		241,027							1,177	1,177			
100025091	LYNWOOD	CA		09/20/2018		220,766							757	757			
100025094	LOS ANGELES	CA		09/20/2018		324,618							959	959			
100025095	ANTIOCH	CA		09/20/2018		292,718							911	911			
100025096	SACRAMENTO	CA		09/20/2018		199,388							1,927	1,927			
100025098	BAYONNE	NJ		09/20/2018		345,521							1,365	1,365			
100025100	FRANKLIN PARK	IL		09/20/2018		140,207							731	731			
100025101	TEMECULA	CA		09/20/2018		296,227							844	844			
100025102	HOUSTON	TX		09/20/2018		24,697							715	715			
100025106	BROCKTON	MA		09/20/2018		295,099							850	850			
100025109	MARTINEZ	CA		09/20/2018		240,298							1,742	1,742			
100025113	VAN NUYS	CA		09/20/2018		330,964							1,293	1,293			
100025116	MELBOURNE	FL		09/20/2018		160,388							716	716			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		188,843							1,529	1,529			
100025119	LAKELAND	FL		09/20/2018		149,727							558	558			
100025128	MIAMI	FL		09/20/2018		117,990							729	729			
100025135	CORONA	CA		09/20/2018		264,977							3,561	3,561			
100025139	KISSIMMEE	FL		09/20/2018		113,467							505	505			
100025141	ARLINGTON	VA		09/20/2018		253,944							1,151	1,151			
100025143	SANTA MARIA	CA		09/20/2018		280,776							81	81			
100025145	ZIMMERMAN	MN		09/20/2018		293,135							1,141	1,141			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025146	JAMAICA	NY		09/20/2018		366,448							1,663	1,663			
100025148	CAROL STREAM	IL		09/20/2018		288,862							840	840			
100025152	FLUSHING	NY		09/20/2018		547,836							2,156	2,156			
100025158	WEST SACRAMENTO	CA		09/20/2018		352,487							1,481	1,481			
100025166	BOYNTON BEACH	FL		09/20/2018		167,693							521	521			
100025167	WESTON	FL		09/20/2018		235,266							2,449	2,449			
100025168	COON RAPIDS	MN		09/20/2018		114,523							1,062	1,062			
100025170	NATIONAL CITY	CA		09/20/2018		216,233							1,669	1,669			
100025172	HAGERSTOWN	MD		09/20/2018		164,012							828	828			
100025173	LYNWOOD	CA		09/20/2018		295,292							1,027	1,027			
100025174	RICHMOND	VA		09/20/2018		120,464							453	453			
100025175	EVERETT	MA		09/20/2018		401,040							1,451	1,451			
100025177	PALMYRA	VA		09/20/2018		61,258							593	593			
100025180	RIDGEWOOD	NJ		09/20/2018		357,266							1,342	1,342			
100025186	VICTORVILLE	CA		09/20/2018		221,547							979	979			
100025191	SAN BERNARDINO	CA		09/20/2018		52,760							751	751			
100025192	SPRING VALLEY	CA		09/20/2018		315,148							1,118	1,118			
100025193	PANORAMA CITY	CA		09/20/2018		263,566							1,147	1,147			
100025194	MORRISTOWN	NJ		09/20/2018		356,846							856	856			
100025195	INGLEWOOD	CA		09/20/2018		274,853							3,762	3,762			
100025198	LINDENHURST	NY		09/20/2018		228,917							1,023	1,023			
100025199	FALLBROOK	CA		09/20/2018		273,481							2,307	2,307			
100025200	GILMANTON	NH		09/20/2018		195,588							725	725			
100025203	PALMDALE	CA		09/20/2018		156,187							551	551			
100025207	SANTA MARIA	CA		09/20/2018		287,796							1,879	1,879			
100025208	BRONX	NY		09/20/2018		285,179							975	975			
100025209	QUAIL VALLEY	CA		09/20/2018		253,374							890	890			
100025213	RIDGEWOOD	NY		09/20/2018		325,708							973	973			
100025220	KIRKLAND	WA		09/20/2018		221,897							781	781			
100025223	SALEM	MA		09/20/2018		299,504							2,032	2,032			
100025225	RIVERSIDE	CA		09/20/2018		319,810							1,790	1,790			
100025226	PHOENIX	AZ		09/20/2018		227,202							1,105	1,105			
100025232	WHITEWATER	CA		09/20/2018		189,527							430	430			
100025238	SLATINGTON	PA		09/20/2018		92,128							665	665			
100025239	SYLMAR	CA		09/20/2018		241,733							406	406			
100025243	VENTURA	CA		09/20/2018		355,720							1,053	1,053			
100025244	BOYERTOWN	PA		09/20/2018		106,126							594	594			
100025245	LINDENHURST	NY		09/20/2018		309,284							1,403	1,403			
100025250	JEFFERSON	LA		09/20/2018		133,364							761	761			
100025252	LYNWOOD	CA		09/20/2018		449,475							1,890	1,890			
100025255	LILBURN	GA		09/20/2018		113,656							438	438			
100025257	HIALEAH	FL		09/20/2018		171,025							654	654			
100025258	PALMDALE	CA		09/20/2018		181,821							958	958			
100025259	WILMINGTON	CA		09/20/2018		254,898							910	910			
100025261	CORONA	CA		09/20/2018		253,217							826	826			
100025264	SAN DIEGO	CA		09/20/2018		335,515							1,078	1,078			
100025265	MIAMI	FL		09/20/2018		321,833							983	983			
100025267	BOYNTON BEACH	FL		09/20/2018		110,240							499	499			
100025268	JERSEY CITY	NJ		09/20/2018		123,282							1,154	1,154			
100025270	TEMECULA	CA		09/20/2018		338,504							1,259	1,259			
100025271	JOLIET	IL		09/20/2018		207,748							943	943			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025280	PAHRUMP	NV		09/20/2018		129,222							637	637			
100025282	UNION CITY	NJ		09/20/2018		406,880							1,396	1,396			
100025283	SAINT ALBANS	NY		09/20/2018		344,023							1,641	1,641			
100025285	CLOSTER	NJ		09/20/2018		265,472							1,363	1,363			
100025286	PORT RICHEY	FL		09/20/2018		46,080							604	604			
100025289	AVONDALE	AZ		09/20/2018		189,563							611	611			
100025291	FAYETTEVILLE	NC		09/20/2018		321,581							877	877			
100025292	HYATTSVILLE	MD		09/20/2018		211,356							679	679			
100025299	WHITAKERS	NC		09/20/2018		29,737							388	388			
100025300	BROWNSTOWN	MI		09/20/2018		127,798							828	828			
100025302	GRAND JUNCTION	CO		09/20/2018		102,009							965	965			
100025307	MILFORD	MA		09/20/2018		168,370							1,126	1,126			
100025308	OAKDALE	MN		09/20/2018		175,199							2,790	2,790			
100025313	UPPER MARLBORO	MD		09/20/2018		185,481							890	890			
100025314	ORLANDO	FL		09/20/2018		116,257							563	563			
100025315	JAMAICA	NY		09/20/2018		435,635							1,921	1,921			
100025317	LA PUENTE	CA		09/20/2018		299,731							914	914			
100025319	SANTA MARIA	CA		09/20/2018		38,564							881	881			
100025325	PUYALLUP	WA		09/20/2018		141,669							705	705			
100025330	HIALEAH	FL		09/20/2018		194,148							1,650	1,650			
100025335	MORRISTOWN	NJ		09/20/2018		354,298							1,782	1,782			
100025336	BIDDEFORD	ME		09/20/2018		142,717							620	620			
100025340	MANTECA	CA		09/20/2018		280,073							3,981	3,981			
100025341	SAN DIEGO	CA		09/20/2018		253,478							7,337	7,337			
100025342	RICHMOND HILL	NY		09/20/2018		241,125							580	580			
100025346	LINDENHURST	NY		09/20/2018		229,412							340	340			
100025348	EXETER	NH		09/20/2018		211,528							2,319	2,319			
100025351	SACRAMENTO	CA		09/20/2018		200,230							754	754			
100025359	NEW BEDFORD	MA		09/20/2018		145,992							705	705			
100025360	BOWIE	MD		09/20/2018		175,414							302	302			
100025361	LOS ANGELES	CA		09/20/2018		612,864							1,812	1,812			
100025363	EUGENE	OR		09/20/2018		169,173							2,115	2,115			
100025365	PLYMOUTH	MA		09/20/2018		360,690							916	916			
100025370	TULARE	CA		09/20/2018		117,316							954	954			
100025374	HOUSTON	TX		09/20/2018		93,680							572	572			
100025378	CHICAGO	IL		09/20/2018		139,359							477	477			
100025380	SHREVEPORT	LA		09/20/2018		44,929							508	508			
100025384	LA PUENTE	CA		09/20/2018		260,149							1,273	1,273			
100025389	MIAMI	FL		09/20/2018		255,018							1,096	1,096			
100025390	FORT COLLINS	CO		09/20/2018		216,456							773	773			
100025392	SALEM	OR		09/20/2018		310,620							1,347	1,347			
100025393	SELLERSBURG	IN		09/20/2018		256,025							1,013	1,013			
100025394	MAYWOOD	CA		09/20/2018		302,799							1,103	1,103			
100025395	CHICAGO	IL		09/20/2018		235,760							1,151	1,151			
100025400	MIRAMAR	FL		09/20/2018		191,370							674	674			
100025402	MORENO VALLEY	CA		09/20/2018		263,915							1,650	1,650			
100025408	OAKLEY	CA		09/20/2018		270,350							753	753			
100025417	PLAINFIELD	NJ		09/20/2018		138,485							517	517			
100025419	RICHMOND	CA		09/20/2018		333,810							1,322	1,322			
100025424	LAUREL	MD		09/20/2018		169,120							527	527			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		140,302							511	511			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025426	MEDFORD	OR		09/20/2018		181,729							779	779			
100025427	QUARTZ HILL	CA		09/20/2018		271,392							1,014	1,014			
100025430	RICHMOND	CA		09/20/2018		233,922							1,133	1,133			
100025431	PERRIS	CA		09/20/2018		208,430							1,020	1,020			
100025434	SAN FERNANDO	CA		09/20/2018		287,732							1,301	1,301			
100025445	WESTLAND	MI		09/20/2018		141,834							549	549			
100025448	NORTH MIAMI	FL		09/20/2018		180,792							378	378			
100025454	RAYMOND	NH		09/20/2018		186,448							886	886			
100025458	BOYNTON BEACH	FL		09/20/2018		70,179							2,768	2,768			
100025460	LAKESIDE	CA		09/20/2018		337,676							1,559	1,559			
100025462	SAN BERNARDINO	CA		09/20/2018		241,161							864	864			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		247,840							1,764	1,764			
100025473	WILMINGTON	CA		09/20/2018		301,009							1,787	1,787			
100025474	ALEXANDRIA	VA		09/20/2018		145,815							553	553			
100025475	PEARLAND	TX		09/20/2018		105,515							513	513			
100025485	COPIAGUE	NY		09/20/2018		295,154							853	853			
100025488	DOUGLASVILLE	GA		09/20/2018		132,908							672	672			
100025489	CAMBRIDGE	MN		09/20/2018		176,448							582	582			
100025490	GLENDALE	AZ		09/20/2018		180,353							762	762			
100025495	LAHAINA	HI		09/20/2018		450,575							4,598	4,598			
100025496	SAN DIEGO	CA		09/20/2018		313,341							1,252	1,252			
100025498	PORTLAND	OR		09/20/2018		237,954							848	848			
100025502	LOS ANGELES	CA		09/20/2018		284,547							3,395	3,395			
100025503	SANTA MARIA	CA		09/20/2018		233,142							2,027	2,027			
100025504	AZUSA	CA		09/20/2018		274,996							1,142	1,142			
100025508	LA PLACE	LA		09/20/2018		187,620							576	576			
100025510	NORTH LAS VEGAS	NV		09/20/2018		179,526							743	743			
100025512	ELLENWOOD	GA		09/20/2018		112,827							1,376	1,376			
100025516	ESCONDIDO	CA		09/20/2018		318,681							1,393	1,393			
100025520	STATEN ISLAND	NY		09/20/2018		356,377							1,665	1,665			
100025521	MARGATE	FL		09/20/2018		132,629							1,320	1,320			
100025526	PAINTER	VA		09/20/2018		80,642							337	337			
100025527	KISSIMMEE	FL		09/20/2018		197,635							742	742			
100025534	DUNCANVILLE	TX		09/20/2018		69,097							266	266			
100025536	CHICAGO	IL		09/20/2018		297,642							1,522	1,522			
100025537	LAWRENCE	MA		09/20/2018		142,221							131	131			
100025541	VERNON	NJ		09/20/2018		261,854							1,180	1,180			
100025545	STATEN ISLAND	NY		09/20/2018		312,690							1,341	1,341			
100025546	MAPLE VALLEY	WA		09/20/2018		165,411							626	626			
100025551	LAS VEGAS	NV		09/20/2018		113,330							444	444			
100025552	ORLANDO	FL		09/20/2018		301,814							1,397	1,397			
100025553	SAN ANTONIO	TX		09/20/2018		130,524							472	472			
100025556	GOWEN	MI		09/20/2018		63,530							229	229			
100025560	HUNTINGTON PARK	CA		09/20/2018		270,117							828	828			
100025566	HOFFMAN ESTATES	IL		09/20/2018		204,483							896	896			
100025567	ONTARIO	CA		09/20/2018		233,865							825	825			
100025568	BALDWIN PARK	CA		09/20/2018		248,520							903	903			
100025569	LOS ANGELES	CA		09/20/2018		223,178							855	855			
100025573	WILTON MANORS	FL		09/20/2018		276,521							1,094	1,094			
100025577	BALDWIN	NY		09/20/2018		305,808							1,294	1,294			
100025578	CUTLER BAY	FL		09/20/2018		221,161							797	797			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025580	SACRAMENTO	CA		09/20/2018		173,074							790	790			
100025582	RESEDA	CA		09/20/2018		306,642							1,282	1,282			
100025583	CHICAGO	IL		09/20/2018		181,528							2,376	2,376			
100025594	WASHINGTON	DC		09/20/2018		328,506							1,102	1,102			
100025595	NASHVILLE	TN		09/20/2018		111,973							424	424			
100025603	FAIRBANKS	AK		09/20/2018		123,493							687	687			
100025607	BROCKTON	MA		09/20/2018		231,113							972	972			
100025608	METHUEN	MA		09/20/2018		255,714							906	906			
100025613	WARREN	MI		09/20/2018		55,589							263	263			
100025614	CENTRAL ISLIP	NY		09/20/2018		239,191							1,255	1,255			
100025615	CAMBRIA	WI		09/20/2018		262,630							1,000	1,000			
100025618	COACHELLA	CA		09/20/2018		145,485							441	441			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		319,203							977	977			
100025623	HIGHLAND	CA		09/20/2018		180,416							566	566			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		116,600							7,688	7,688			
100025632	MOORPARK	CA		09/20/2018		284,489							778	778			
100025637	TEMECULA	CA		09/20/2018		260,907							1,202	1,202			
100025641	LAS VEGAS	NV		09/20/2018		176,788							600	600			
100025642	LOMPOC	CA		09/20/2018		200,631							909	909			
100025645	PALMDALE	CA		09/20/2018		222,097							717	717			
100025652	CAPE ELIZABETH	ME		09/20/2018		175,868							1,340	1,340			
100025653	LAHAINA	HI		09/20/2018		347,991							1,161	1,161			
100025656	SILVER SPRING	MD		09/20/2018		261,496							1,165	1,165			
100025658	LAKE ARROWHEAD	CA		09/20/2018		157,084							485	485			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		98,547							436	436			
100025660	LONG BEACH	CA		09/20/2018		330,945							2,507	2,507			
100025661	MIAMI	FL		09/20/2018		154,815							573	573			
100025663	TAMPA	FL		09/20/2018		158,036							882	882			
100025664	RIVERSIDE	CA		09/20/2018		298,760							1,393	1,393			
100025671	LYNWOOD	CA		09/20/2018		389,847							1,159	1,159			
100025672	CHICAGO	IL		09/20/2018		86,958							276	276			
100025678	ESCONDIDO	CA		09/20/2018		297,789							1,020	1,020			
100025681	BALTIMORE	MD		09/20/2018		132,396							625	625			
100025686	ANCHORAGE	AK		09/20/2018		365,698							1,432	1,432			
100025687	LOS ANGELES	CA		09/20/2018		184,537							847	847			
100025690	COOPER CITY	FL		09/20/2018		206,466							772	772			
100025692	PALMDALE	CA		09/20/2018		242,526							995	995			
100025693	CLEARWATER	FL		09/20/2018		80,940							474	474			
100025694	PORT SAINT LUCIE	FL		09/20/2018		238,117							801	801			
100025697	GRASS VALLEY	CA		09/20/2018		262,848							1,485	1,485			
100025700	WELLINGTON	FL		09/20/2018		224,555							810	810			
100025701	SAINT CLOUD	FL		09/20/2018		201,889							934	934			
100025704	BREMERTON	WA		09/20/2018		275,000							1,138	1,138			
100025705	RANCHO CORDOVA	CA		09/20/2018		221,751							793	793			
100025707	PROSPECT	OR		09/20/2018		134,365							674	674			
100025710	HAMMOND	IN		09/20/2018		96,503							402	402			
100025713	PEMBROKE PINES	FL		09/20/2018		99,387							10,121	10,121			
100025716	SALEM	OR		09/20/2018		143,243							708	708			
100025721	FAIRFIELD	CT		09/20/2018		280,089							959	959			
100025723	STOCKBRIDGE	GA		09/20/2018		153,824							599	599			
100025728	PORTLAND	OR		09/20/2018		216,571							968	968			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025729	NEEDLES	CA		09/20/2018		122,002							442	442			
100025730	SIMI VALLEY	CA		09/20/2018		333,342							1,249	1,249			
100025735	CALEXICO	CA		09/20/2018		171,640							516	516			
100025740	LAND O LAKES	FL		09/20/2018		294,218							1,850	1,850			
100025741	IMPERIAL	CA		09/20/2018		174,131							715	715			
100025754	OPA LOCKA	FL		09/20/2018		147,457							1,864	1,864			
100025755	SCHAUMBURG	IL		09/20/2018		294,787							1,580	1,580			
100025759	MIAMI	FL		09/20/2018		149,241							492	492			
100025769	YORK	SC		09/20/2018		159,166							538	538			
100025770	MAYWOOD	IL		09/20/2018		122,363							752	752			
100025774	WATSONVILLE	CA		09/20/2018		377,257							1,678	1,678			
100025776	RIVERSIDE	CA		09/20/2018		259,246							1,211	1,211			
100025778	PERRIS	CA		09/20/2018		214,236							794	794			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		97,227							2,487	2,487			
100025780	TACOMA	WA		09/20/2018		328,883							1,206	1,206			
100025781	LAS VEGAS	NV		09/20/2018		113,456							1,085	1,085			
100025787	ORANGE	CA		09/20/2018		336,409							1,168	1,168			
100025788	GRAND PRAIRIE	TX		09/20/2018		92,250							416	416			
100025794	NORTH BERGEN	NJ		09/20/2018		288,617							924	924			
100025795	PITTSBURG	CA		09/20/2018		208,672							1,199	1,199			
100025801	GAITHERSBURG	MD		09/20/2018		185,739							870	870			
100025804	TUJUNGA	CA		09/20/2018		268,591							936	936			
100025808	ARLETA	CA		09/20/2018		376,139							1,792	1,792			
100025816	SOUTHPORT	NC		09/20/2018		130,529							474	474			
100025820	TUCSON	AZ		09/20/2018		140,098							726	726			
100025821	PLANTATION	FL		09/20/2018		253,762							1,142	1,142			
100025822	PALMDALE	CA		09/20/2018		177,713							906	906			
100025827	DORAL	FL		09/20/2018		329,592							2,286	2,286			
100025831	LEVITTOWN	NY		09/20/2018		260,060							1,145	1,145			
100025832	WESTBURY	NY		09/20/2018		295,790							978	978			
100025833	HIALEAH	FL		09/20/2018		140,299							698	698			
100025834	LITTLEROCK	CA		09/20/2018		236,906							918	918			
100025837	ONTARIO	CA		09/20/2018		312,134							1,092	1,092			
100025838	OPA LOCKA	FL		09/20/2018		147,010							399	399			
100025842	CENTRAL ISLIP	NY		09/20/2018		206,428							914	914			
100025843	BARSTOW	CA		09/20/2018		87,627							456	456			
100025844	SANTA MARIA	CA		09/20/2018		228,581							1,092	1,092			
100025846	LAKE WORTH	FL		09/20/2018		147,986							510	510			
100025847	STATEN ISLAND	NY		09/20/2018		286,918							6,609	6,609			
100025852	SEATTLE	WA		09/20/2018		236,718							7,942	7,942			
100025854	TAMPA	FL		09/20/2018		93,308							619	619			
100025860	MEMPHIS	TN		09/20/2018		74,530							504	504			
100025868	LAKE ORION	MI		09/20/2018		106,165							467	467			
100025869	NEW LONDON	CT		09/20/2018		138,130							540	540			
100025870	COMPTON	CA		09/20/2018		304,367							584	584			
100025871	PICO RIVERA	CA		09/20/2018		315,200							1,519	1,519			
100025876	FORT LAUDERDALE	FL		09/20/2018		86,021							8,186	8,186			
100025883	CHANDLER	AZ		09/20/2018		98,330							1,141	1,141			
100025885	MADERA	CA		09/20/2018		108,856							519	519			
100025886	AVERY	CA		09/20/2018		170,621							602	602			
100025888	DOWNEY	CA		09/20/2018		279,455							1,091	1,091			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025894	RESEDA	CA		09/20/2018		312,575							1,228	1,228			
100025896	SILVER SPRING	MD		09/20/2018		35,894							22,982	22,982			
100025900	MORENO VALLEY	CA		09/20/2018		334,318							1,090	1,090			
100025904	PEARLAND	TX		09/20/2018		196,131							2,057	2,057			
100025907	NORTH BERGEN	NJ		09/20/2018		371,755							2,411	2,411			
100025912	PEPEEKEO	HI		09/20/2018		303,124							1,065	1,065			
100025917	NORTH CHICAGO	IL		09/20/2018		77,138							455	455			
100025920	MARTINSVILLE	IN		09/20/2018		182,161							1,123	1,123			
100025922	COMPTON	CA		09/20/2018		295,979							1,159	1,159			
100025925	REDWOOD VALLEY	CA		09/20/2018		332,394							1,146	1,146			
100025926	MESA	AZ		09/20/2018		101,949							519	519			
100025927	STOCKTON	CA		09/20/2018		371,137							1,235	1,235			
100025935	PLAINFIELD	NJ		09/20/2018		161,712							632	632			
100025936	LAKELAND	FL		09/20/2018		163,466							430	430			
100025942	NORWALK	CA		09/20/2018		313,846							1,177	1,177			
100025943	MIAMI	FL		09/20/2018		341,902							1,636	1,636			
100025947	NEWARK	NJ		09/20/2018		207,510							798	798			
100025949	CHICAGO RIDGE	IL		09/20/2018		71,018							408	408			
100025955	QUEENSTOWN	MD		09/20/2018		316,308							1,349	1,349			
100025959	LAWRENCEVILLE	GA		09/20/2018		91,416							763	763			
100025961	WEST COVINA	CA		09/20/2018		316,988							1,610	1,610			
100025962	TUCSON	AZ		09/20/2018		132,133							412	412			
100025963	PHOENIX	AZ		09/20/2018		279,722							914	914			
100025965	WHEELER	WI		09/20/2018		142,731							499	499			
100025966	DELTONA	FL		09/20/2018		314,207							2,728	2,728			
100025967	GLENFORD	NY		09/20/2018		144,181							575	575			
100025969	LILBURN	GA		09/20/2018		124,919							537	537			
100025977	COMPTON	CA		09/20/2018		248,568							843	843			
100025978	LOS ANGELES	CA		09/20/2018		188,666							743	743			
100025982	BALDWIN PARK	CA		09/20/2018		332,359							1,042	1,042			
100025986	ELGIN	SC		09/20/2018		93,730							1,273	1,273			
100025988	SAN ANTONIO	TX		09/20/2018		169,231							1,617	1,617			
100025989	MESA	AZ		09/20/2018		126,410							404	404			
100025991	CRESCO	PA		09/20/2018		114,366							511	511			
100025997	LOS ANGELES	CA		09/20/2018		300,104							1,362	1,362			
100025998	VALLEY STREAM	NY		09/20/2018		288,369							763	763			
100025999	SPRINGFIELD	MA		09/20/2018		189,277							813	813			
100026006	CARY	IL		09/20/2018		277,610							1,328	1,328			
100026010	HEREFORD	AZ		09/20/2018		207,040							1,010	1,010			
100026011	OPA LOCKA	FL		09/20/2018		140,646							530	530			
100026012	TEWKSBURY	MA		09/20/2018		264,130							1,167	1,167			
100026019	RED BANK	NJ		09/20/2018		309,984							1,508	1,508			
100026024	NAPLES	FL		09/20/2018		221,827							1,209	1,209			
100026028	GILBERT	AZ		09/20/2018		288,458							2,566	2,566			
100026035	PALMDALE	CA		09/20/2018		240,954							886	886			
100026037	JOPPA	MD		09/20/2018		131,007							1,754	1,754			
100026042	SPANAWAY	WA		09/20/2018		160,242							528	528			
100026043	LAKE WORTH	FL		09/20/2018		93,642							299	299			
100026049	HOMESTEAD	FL		09/20/2018		196,290							871	871			
100026053	ORLANDO	FL		09/20/2018		106,988							660	660			
100026054	STRATFORD	CT		09/20/2018		212,112							1,020	1,020			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026056	UPLAND	CA		09/20/2018		169,444							639	639			
100026059	CUMMING	GA		09/20/2018		223,302							861	861			
100026064	PHARR	TX		09/20/2018		60,165							464	464			
100026066	CHICAGO	IL		09/20/2018		175,689							1,010	1,010			
100026067	BRANDON	FL		09/20/2018		101,422							582	582			
100026068	MOORPARK	CA		09/20/2018		297,954							1,441	1,441			
100026070	ISELIN	NJ		09/20/2018		201,923							1,569	1,569			
100026071	WEST PALM BEACH	FL		09/20/2018		282,156							1,340	1,340			
100026076	LAS VEGAS	NV		09/20/2018		101,384							749	749			
100026077	PRESCOTT	AZ		09/20/2018		144,222							866	866			
100026078	CHARLOTTE	NC		09/20/2018		305,226							1,492	1,492			
100026088	CHICAGO	IL		09/20/2018		327,291							1,454	1,454			
100026094	SARASOTA	FL		09/20/2018		89,303							298	298			
100026095	LONG BEACH	CA		09/20/2018		163,657							583	583			
100026097	CEDAR HILL	TX		09/20/2018		211,704							156	156			
100026099	SMYRNA	DE		09/20/2018		269,766							1,274	1,274			
100026101	SMYRNA	GA		09/20/2018		232,142							888	888			
100026103	ORLANDO	FL		09/20/2018		104,828							388	388			
100026108	STERLING	VA		09/20/2018		321,816							1,083	1,083			
100026110	PARAMOUNT	CA		09/20/2018		239,268							1,158	1,158			
100026111	NORTH LAS VEGAS	NV		09/20/2018		101,024							4,840	4,840			
100026112	MIAMI	FL		09/20/2018		117,204							460	460			
100026115	KIHEI	HI		09/20/2018		196,470							1,531	1,531			
100026119	SPRINGFIELD	OR		09/20/2018		127,175							479	479			
100026127	EWA BEACH	HI		09/20/2018		501,584							9,988	9,988			
100026129	LOS ANGELES	CA		09/20/2018		349,023							1,683	1,683			
100026130	SPRING HILL	FL		09/20/2018		116,380							460	460			
100026134	CHICAGO	IL		09/20/2018		136,692							1,385	1,385			
100026135	BAKERSFIELD	CA		09/20/2018		101,172							451	451			
100026136	NILES	IL		09/20/2018		211,517							1,096	1,096			
100026139	CENTREVILLE	VA		09/20/2018		262,239							1,050	1,050			
100026144	CHICAGO	IL		09/20/2018		145,453							335	335			
100026145	BLUFFTON	SC		09/20/2018		107,156							433	433			
100026148	ALVIN	TX		09/20/2018		242,999							2,407	2,407			
100026150	BOCA RATON	FL		09/20/2018		94,806							304	304			
100026152	ARVERNE	NY		09/20/2018		297,436							1,175	1,175			
100026164	POMONA	CA		09/20/2018		342,229							1,579	1,579			
100026165	CAPITOL HEIGHTS	MD		09/20/2018		137,297							422	422			
100026167	HOUSTON	TX		09/20/2018		103,269							330	330			
100026168	MIAMI GARDENS	FL		09/20/2018		166,235							623	623			
100026174	MOUNTAIN VIEW	HI		09/20/2018		165,443							649	649			
100026175	ARLINGTON	WA		09/20/2018		167,683							1,950	1,950			
100026178	BRONX	NY		09/20/2018		364,008							1,517	1,517			
100026188	SACRAMENTO	CA		09/20/2018		151,379							652	652			
100026204	CHICAGO	IL		09/20/2018		164,255							535	535			
100026205	CALABASH	NC		09/20/2018		311,769							1,249	1,249			
100026212	CENTRAL ISLIP	NY		09/20/2018		246,380							955	955			
100026215	ENGLEWOOD	NJ		09/20/2018		210,546							749	749			
100026217	HUNTINGTON PARK	CA		09/20/2018		180,811							546	546			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		104,297							524	524			
100026230	CORDOVA	AL		09/20/2018		24,893							83	83			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026238	HIALEAH	FL		09/20/2018		164,001							405	405			
100026243	PLANT CITY	FL		09/20/2018		84,165							540	540			
100026244	VALLEJO	CA		09/20/2018		163,529							185	185			
100026247	MERRILLVILLE	IN		09/20/2018		69,390							292	292			
100026249	CICERO	IL		09/20/2018		86,286							181	181			
100026250	FRANKLIN PARK	IL		09/20/2018		161,374							600	600			
100026252	PORTERVILLE	CA		09/20/2018		200,597							890	890			
100026257	FLUSHING	NY		09/20/2018		669,450							1,993	1,993			
100026259	KEYES	CA		09/20/2018		219,245							704	704			
100026266	CANOGA PARK	CA		09/20/2018		321,546							1,266	1,266			
100026270	MADISON HEIGHTS	MI		09/20/2018		55,112							460	460			
100026273	POSEN	IL		09/20/2018		104,564							463	463			
100026276	HUMBLE	TX		09/20/2018		93,707							425	425			
100026282	MESA	AZ		09/20/2018		136,000							308	308			
100026284	NORWALK	CA		09/20/2018		315,946							1,450	1,450			
100026286	STATEN ISLAND	NY		09/20/2018		212,951							3,573	3,573			
100026287	NEWPORT	MN		09/20/2018		185,622							809	809			
100026288	CONCORD	CA		09/20/2018		347,061							1,294	1,294			
100026291	AURORA	IL		09/20/2018		108,192							400	400			
100026292	RUTHER GLEN	VA		09/20/2018		131,658							435	435			
100026293	MIRAMAR	FL		09/20/2018		152,229							535	535			
100026302	MIAMI GARDENS	FL		09/20/2018		159,747							513	513			
100026303	PHOENIX	AZ		09/20/2018		103,012							511	511			
100026309	MIAMI	FL		09/20/2018		186,985							619	619			
100026315	MENIFEE	CA		09/20/2018		221,271							787	787			
100026316	BELL GARDENS	CA		09/20/2018		282,423							1,284	1,284			
100026321	DAVENPORT	FL		09/20/2018		106,728							441	441			
100026325	RIVERDALE	GA		09/20/2018		69,888							2,312	2,312			
100026328	CLOSTER	NJ		09/20/2018		248,134							5,055	5,055			
100026337	CORONA	NY		09/20/2018		440,014							1,906	1,906			
100026342	GRANTSVILLE	UT		09/20/2018		159,281							631	631			
100026343	BOLINGBROOK	IL		09/20/2018		135,015							613	613			
100026344	NYACK	NY		09/20/2018		215,976							1,216	1,216			
100026347	BRENTWOOD	NY		09/20/2018		255,987							1,066	1,066			
100026348	NEW CITY	NY		09/20/2018		220,976							1,116	1,116			
100026349	DES PLAINES	IL		09/20/2018		219,836							739	739			
100026351	RIVERSIDE	CA		09/20/2018		247,936							947	947			
100026354	FRESNO	CA		09/26/2018		101,947							711	711			
100026355	MIAMI	FL		09/26/2018		93,371							773	773			
100026362	ORLANDO	FL		09/26/2018		83,437							504	504			
100026363	OCALA	FL		09/26/2018		76,830							1,017	1,017			
100026365	STOCKTON	CA		09/26/2018		119,130							815	815			
100026366	MIAMI	FL		09/26/2018		90,918							486	486			
100026367	ELGIN	IL		09/26/2018		88,413							376	376			
100026368	MESA	AZ		09/26/2018		86,569							818	818			
100026370	LAMONT	CA		09/26/2018		81,663							1,305	1,305			
100026378	SUN CITY WEST	AZ		09/26/2018		111,849							348	348			
100026379	MIAMI	FL		09/26/2018		136,871							801	801			
100026380	POMPANO BEACH	FL		09/26/2018		91,041							492	492			
100026381	ST PETERSBURG	FL		09/26/2018		84,972							522	522			
100026384	PALM BAY	FL		09/26/2018		132,284							561	561			

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100026392	PALM COAST	FL		09/26/2018		123,188							2,060	2,060			
100026395	MECHANICSVILLE	MD		09/26/2018		155,560							790	790			
100026397	KISSIMMEE	FL		09/26/2018		82,562							616	616			
100026398	PHOENIX	AZ		09/26/2018		116,465							850	850			
100026403	WEST BLOOMFIELD	MI		09/26/2018		129,309							1,834	1,834			
100026404	BAKERSFIELD	CA		09/26/2018		115,595							339	339			
100026406	MIAMI	FL		09/26/2018		123,261							767	767			
100026407	STOCKTON	CA		09/26/2018		164,138							878	878			
100026410	RIVERVIEW	FL		09/26/2018		132,731							1,517	1,517			
100026417	ST. PAUL	MN		09/26/2018		134,504							649	649			
100026424	BRENTWOOD	MD		09/26/2018		122,424							210	210			
100026432	SCOTTSDALE	AZ		09/26/2018		145,661							913	913			
100026440	PORT SAINT LUCIE	FL		09/26/2018		148,425							812	812			
100026444	CAPE CORAL	FL		09/26/2018		130,901							553	553			
100026446	SARASOTA	FL		09/26/2018		134,648							577	577			
100026452	LAKE ELSINORE	CA		09/26/2018		196,671							944	944			
100026457	LAS VEGAS	NV		09/26/2018		128,361							765	765			
100026465	PEWAUKEE	WI		09/26/2018		162,028							1,061	1,061			
100026466	MORENO VALLEY	CA		09/26/2018		169,133							8,813	8,813			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		13,949							1,418	1,418			
100026471	TRUMBULL	CT		09/26/2018		173,497							1,359	1,359			
100026473	PATCHOGUE	NY		09/26/2018		50,549							1,614	1,614			
100026475	SAN BERNARDINO	CA		09/26/2018		213,749							960	960			
100026477	KERMAN	CA		09/26/2018		204,689							979	979			
100026483	BAKERSFIELD	CA		09/26/2018		157,640							825	825			
100026492	SACRAMENTO	CA		09/26/2018		133,172							611	611			
100026493	MORENO VALLEY	CA		09/26/2018		191,074							554	554			
100026499	WOODBRIDGE	VA		09/26/2018		180,917							2,471	2,471			
100026501	SACRAMENTO	CA		09/26/2018		185,209							920	920			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		216,080							1,123	1,123			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		157,478							2,026	2,026			
100026504	LAS VEGAS	NV		09/26/2018		186,726							609	609			
100026505	OLIVEHURST	CA		09/26/2018		185,175							896	896			
100026508	MIAMI	FL		09/26/2018		50,564							891	891			
100026509	WOODBRIDGE	VA		09/26/2018		140,185							716	716			
100026515	SCHERTZ	TX		09/26/2018		210,486							818	818			
100026517	LOMPOC	CA		09/26/2018		99,026							755	755			
100026518	MORENO VALLEY	CA		09/26/2018		188,238							482	482			
100026519	CHICAGO	IL		09/26/2018		220,174							464	464			
100026522	BLUE SPRINGS	MO		09/26/2018		199,112							921	921			
100026525	RIVERSIDE	CA		09/26/2018		84,010							717	717			
100026526	BOLINGBROOK	IL		09/26/2018		198,641							1,259	1,259			
100026527	NEW WINDSOR	MD		09/26/2018		251,015							1,035	1,035			
100026529	STOCKTON	CA		09/26/2018		154,288							720	720			
100026530	INDIANAPOLIS	IN		09/26/2018		186,086							973	973			
100026532	HOLLYWOOD	FL		09/26/2018		183,069							603	603			
100026533	RIALTO	CA		09/26/2018		223,928							733	733			
100026535	WOODBRIDGE	VA		09/26/2018		160,986							895	895			
100026544	YUCAIPA	CA		09/26/2018		237,828							785	785			
100026546	PERRIS	CA		09/26/2018		280,604							2,523	2,523			
100026547	LANCASTER	CA		09/26/2018		225,487							605	605			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026548	CHICAGO	IL		09/26/2018		228,194							520	520			
100026554	UPPER MARLBORO	MD		09/26/2018		202,413							1,346	1,346			
100026555	STERLING	VA		09/26/2018		228,445							1,280	1,280			
100026556	MIRAMAR	FL		09/26/2018		188,911							1,282	1,282			
100026558	TRACY	CA		09/26/2018		249,827							782	782			
100026563	CLOVIS	CA		09/26/2018		272,717							875	875			
100026564	BOWIE	MD		09/26/2018		184,871							1,126	1,126			
100026566	EAST ISLIP	NY		09/26/2018		200,886							2,168	2,168			
100026568	VIRGINIA BEACH	VA		09/26/2018		77,627							1,098	1,098			
100026570	PATTERSON	CA		09/26/2018		214,077							896	896			
100026572	BONITA SPRINGS	FL		09/26/2018		264,137							777	777			
100026573	RESEDA	CA		09/26/2018		224,202							1,437	1,437			
100026576	TEMECULA	CA		09/26/2018		201,701							1,271	1,271			
100026577	COOPER CITY	FL		09/26/2018		228,197							555	555			
100026579	VANCOUVER	WA		09/26/2018		259,578							867	867			
100026588	WEST COVINA	CA		09/26/2018		252,190							1,596	1,596			
100026589	OXNARD	CA		09/26/2018		251,398							846	846			
100026595	PITTSBURG	CA		09/26/2018		268,740							3,351	3,351			
100026597	SANTA MARIA	CA		09/26/2018		238,543							1,366	1,366			
100026599	SILVER SPRING	MD		09/26/2018		247,449							1,311	1,311			
100026604	DIAMOND BAR	CA		09/26/2018		223,640							859	859			
100026605	MANASSAS	VA		09/26/2018		249,095							2,070	2,070			
100026611	NANUET	NY		09/26/2018		272,113							1,495	1,495			
100026612	LAKE FOREST	CA		09/26/2018		272,043							1,486	1,486			
100026615	SUISUN	CA		09/26/2018		255,352							1,029	1,029			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		231,636							1,065	1,065			
100026619	PATTERSON	CA		09/26/2018		258,160							1,873	1,873			
100026620	ESCONDIDO	CA		09/26/2018		265,885							562	562			
100026622	PICO RIVERA	CA		09/26/2018		220,935							2,639	2,639			
100026627	CARSON	CA		09/26/2018		234,033							697	697			
100026630	ROMOLAND	CA		09/26/2018		269,825							696	696			
100026631	CERES	CA		09/26/2018		162,190							4,417	4,417			
100026634	SUISUN CITY	CA		09/26/2018		239,064							1,149	1,149			
100026636	HIALEAH	FL		09/26/2018		226,429							1,094	1,094			
100026638	WESTBURY	NY		09/26/2018		111,285							2,720	2,720			
100026640	EVANSTON	IL		09/26/2018		195,267							3,569	3,569			
100026643	WAXHAW	NC		09/26/2018		239,132							1,089	1,089			
100026647	NUTLEY	NJ		09/26/2018		355,082							1,642	1,642			
100026650	SANTA ANA	CA		09/26/2018		272,966							1,540	1,540			
100026652	SPRING VALLEY	CA		09/26/2018		272,694							2,780	2,780			
100026653	SAN PABLO	CA		09/26/2018		328,996							1,605	1,605			
100026654	ENGLISHTOWN	NJ		09/26/2018		328,340							1,010	1,010			
100026657	AZUSA	CA		09/26/2018		284,719							805	805			
100026658	VALLEY STREAM	NY		09/26/2018		245,512							2,829	2,829			
100026660	SAN FERNANDO	CA		09/26/2018		299,985							1,211	1,211			
100026663	PHOENIX	AZ		09/26/2018		335,659							1,282	1,282			
100026664	MONROVIA	CA		09/26/2018		275,407							1,331	1,331			
100026665	LA PUENTE	CA		09/26/2018		234,289							2,008	2,008			
100026670	STERLING HEIGHTS	MI		09/26/2018		287,213							2,001	2,001			
100026671	BALDWIN PARK	CA		09/26/2018		293,531							1,640	1,640			
100026672	WHITTIER	CA		09/26/2018		237,453							12,559	12,559			

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100026674	PACOIMA	CA		09/26/2018		280,178							1,367	1,367			
100026678	BAKERSFIELD	CA		09/26/2018		371,228							2,512	2,512			
100026680	EL CAJON	CA		09/26/2018		302,649							2,091	2,091			
100026682	BALDWIN	NY		09/26/2018		338,614							1,067	1,067			
100026683	STOCKTON	CA		09/26/2018		263,644							1,403	1,403			
100026688	LAS VEGAS	NV		09/26/2018		311,635							2,243	2,243			
100026702	GARDENA	CA		09/26/2018		357,101							1,158	1,158			
100026708	LA PUENTE	CA		09/26/2018		243,613							1,890	1,890			
100026711	WHITTIER	CA		09/26/2018		379,208							1,735	1,735			
100026722	RANCHO MIRAGE	CA		09/26/2018		363,783							1,520	1,520			
100026724	CASTAIC	CA		09/26/2018		290,510							1,433	1,433			
100026726	UPLAND	CA		09/26/2018		358,552							1,313	1,313			
100026730	INGLEWOOD	CA		09/26/2018		218,180							1,140	1,140			
100026734	NORCO	CA		09/26/2018		305,806							1,577	1,577			
100026735	ANAHEIM	CA		09/26/2018		298,046							1,339	1,339			
100026736	LOS ANGELES	CA		09/26/2018		381,099							1,138	1,138			
100026746	RIVERSIDE	CA		09/26/2018		236,856							2,210	2,210			
100026748	SCOTTSDALE	AZ		09/26/2018		398,837							5,373	5,373			
100026754	EL MONTE	CA		09/26/2018		415,690							1,608	1,608			
100026758	RICHMOND	CA		09/26/2018		113,101							1,494	1,494			
100026760	ANAHEIM	CA		09/26/2018		407,814							712	712			
100026764	BALDWIN PARK	CA		09/26/2018		461,685							1,793	1,793			
100026770	RAMONA	CA		09/26/2018		436,060							1,851	1,851			
100026775	HAYWARD	CA		09/26/2018		454,379							1,331	1,331			
100026776	SIMI VALLEY	CA		09/26/2018		382,502							2,180	2,180			
100026777	OXNARD	CA		09/26/2018		414,005							2,253	2,253			
100026784	SPARTA	NJ		09/26/2018		548,812							1,915	1,915			
100026786	PARAMUS	NJ		09/26/2018		401,774							1,530	1,530			
100026793	WEST COVINA	CA		09/26/2018		581,206							2,028	2,028			
100026804	ESCONDIDO	CA		09/26/2018		595,922							1,706	1,706			
100026805	FAIRFAX	CA		09/26/2018		520,298							2,325	2,325			
100026806	OAKLAND	CA		09/26/2018		530,940							1,872	1,872			
100026810	BERKELEY	CA		09/26/2018		573,260							2,733	2,733			
100026811	DANA POINT	CA		09/26/2018		507,414							1,770	1,770			
100026815	UNION CITY	CA		09/26/2018		697,003							3,417	3,417			
100026829	SANTA TERESA	NM		09/26/2018		79,106							342	342			
100026831	WASCO	CA		09/26/2018		151,999							514	514			
100026833	FRESNO	CA		09/26/2018		121,705							458	458			
100026834	BAKERSFIELD	CA		09/26/2018		113,380							861	861			
100026835	NORTH LAS VEGAS	NV		09/26/2018		86,144							2,465	2,465			
100026838	HIALEAH	FL		09/26/2018		96,095							274	274			
100026840	SHAFTER	CA		09/26/2018		81,082							527	527			
100026842	NAPLES	FL		09/26/2018		142,466							1,584	1,584			
100026849	HANOVER PARK	IL		09/26/2018		71,590							590	590			
100026851	BAKERSFIELD	CA		09/26/2018		145,840							459	459			
100026852	HANOVER PARK	IL		09/26/2018		119,486							1,475	1,475			
100026853	PHOENIX	AZ		09/26/2018		105,485							505	505			
100026854	BAKERSFIELD	CA		09/26/2018		121,164							508	508			
100026856	KEYES	CA		09/26/2018		129,457							844	844			
100026859	FRESNO	CA		09/26/2018		129,093							552	552			
100026860	PHILADELPHIA	PA		09/26/2018		161,023							823	823			

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100026862	CHICAGO	IL		09/26/2018		179,775							1,219	1,219			
100026872	MESA	AZ		09/26/2018		120,895							1,153	1,153			
100026875	OCALA	FL		09/26/2018		168,391							820	820			
100026877	NORTH LAS VEGAS	NV		09/26/2018		53,937							441	441			
100026878	WEST HARTFORD	CT		09/26/2018		56,703							1,355	1,355			
100026879	STOCKTON	CA		09/26/2018		167,273							1,034	1,034			
100026880	TUCSON	AZ		09/26/2018		169,344							972	972			
100026882	ORLANDO	FL		09/26/2018		136,347							1,025	1,025			
100026884	BAKERSFIELD	CA		09/26/2018		159,254							958	958			
100026886	MIAMI	FL		09/26/2018		141,819							763	763			
100026888	BAKERSFIELD	CA		09/26/2018		188,406							669	669			
100026891	JUPITER	FL		09/26/2018		160,089							1,387	1,387			
100026893	SACRAMENTO	CA		09/26/2018		179,865							875	875			
100026896	SANTA MARIA	CA		09/26/2018		166,454							2,242	2,242			
100026898	CHICAGO	IL		09/26/2018		201,181							1,818	1,818			
100026899	SANTA MARIA	CA		09/26/2018		190,007							1,587	1,587			
100026900	MORENO VALLEY	CA		09/26/2018		167,591							1,004	1,004			
100026901	MESA	AZ		09/26/2018		190,644							1,332	1,332			
100026902	TURLOCK	CA		09/26/2018		185,490							598	598			
100026903	MORENO VALLEY	CA		09/26/2018		176,935							834	834			
100026904	NORTH BRUNSWICK	NJ		09/26/2018		179,635							700	700			
100026906	GREENFIELD	CA		09/26/2018		199,742							1,067	1,067			
100026909	SAN PABLO	CA		09/26/2018		188,676							681	681			
100026910	SALIDA	CA		09/26/2018		204,684							722	722			
100026913	CAMP SPRINGS	MD		09/26/2018		171,995							879	879			
100026920	REDDING	CA		09/26/2018		199,281							1,113	1,113			
100026921	OLNEY	MD		09/26/2018		212,527							882	882			
100026926	PALMDALE	CA		09/26/2018		204,199							649	649			
100026929	KISSIMMEE	FL		09/26/2018		279,571							959	959			
100026935	FAIRFIELD	CA		09/26/2018		234,154							711	711			
100026937	JUPITER	FL		09/26/2018		175,113							531	531			
100026942	NORTH WILDWOOD	NJ		09/26/2018		232,609							805	805			
100026951	CORONA	CA		09/26/2018		231,548							1,954	1,954			
100026954	SAN DIEGO	CA		09/26/2018		281,903							1,356	1,356			
100026955	MIRAMAR	FL		09/26/2018		200,152							1,141	1,141			
100026957	PITTSBURG	CA		09/26/2018		73,198							712	712			
100026958	OAKDALE	CA		09/26/2018		233,737							1,192	1,192			
100026959	PATTERSON	CA		09/26/2018		182,963							1,086	1,086			
100026961	EAST QUOGUE	NY		09/26/2018		247,859							1,599	1,599			
100026968	LOXAHATCHEE	FL		09/26/2018		274,860							1,772	1,772			
100026969	VALLEJO	CA		09/26/2018		192,699							755	755			
100026974	BAKERSFIELD	CA		09/26/2018		293,271							801	801			
100026979	FONTANA	CA		09/26/2018		234,396							1,066	1,066			
100026981	PITTSBURG	CA		09/26/2018		206,543							12,142	12,142			
100026984	LA PUENTE	CA		09/26/2018		269,505							1,382	1,382			
100026986	LOS ANGELES	CA		09/26/2018		314,382							1,187	1,187			
100026987	LOS ANGELES	CA		09/26/2018		208,013							1,208	1,208			
100026988	LOS ANGELES	CA		09/26/2018		381,330							1,175	1,175			
100026996	NATIONAL CITY	CA		09/26/2018		304,879							1,100	1,100			
100026998	COLONIA	NJ		09/26/2018		354,952							2,405	2,405			
100027001	LOS ANGELES	CA		09/26/2018		271,414							794	794			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027004	ROCKLIN	CA		09/26/2018		259,990							3,893	3,893			
100027006	AZUSA	CA		09/26/2018		285,196							1,133	1,133			
100027009	WHITTIER	CA		09/26/2018		358,204							1,432	1,432			
100027010	EAST STROUDSBURG	PA		09/26/2018		348,810							2,192	2,192			
100027013	VALLEJO	CA		09/26/2018		308,269							900	900			
100027015	CHICAGO	IL		09/26/2018		222,209							1,173	1,173			
100027020	OXNARD	CA		09/26/2018		290,969							1,652	1,652			
100027021	DOVER TWP	NJ		09/26/2018		289,737							1,880	1,880			
100027022	VAN NUYS	CA		09/26/2018		302,364							1,758	1,758			
100027024	CHICAGO	IL		09/26/2018		349,677							1,761	1,761			
100027032	OXNARD	CA		09/26/2018		101,261							2,064	2,064			
100027033	VALLEJO	CA		09/26/2018		266,748							796	796			
100027035	LAWNDALE	CA		09/26/2018		302,278							989	989			
100027042	ASHBURN	VA		09/26/2018		346,001							1,413	1,413			
100027043	ANAHEIM	CA		09/26/2018		337,859							1,634	1,634			
100027044	CAMARILLO	CA		09/26/2018		346,933							1,449	1,449			
100027046	COTATI	CA		09/26/2018		412,013							3,873	3,873			
100027048	RICHMOND	VA		09/26/2018		682,014							5,804	5,804			
100027049	BALDWIN	NY		09/26/2018		314,709							2,685	2,685			
100027050	SEASIDE	CA		09/26/2018		427,084							1,303	1,303			
100027051	FAIRFAX	VA		09/26/2018		419,079							1,947	1,947			
100027052	FAIRFIELD	CA		09/26/2018		412,567							1,934	1,934			
100027059	CONCORD	CA		09/26/2018		401,152							1,298	1,298			
100027064	OXNARD	CA		09/26/2018		424,846							2,251	2,251			
100027069	ALISO VIEJO	CA		09/26/2018		464,149							2,102	2,102			
100027767	SUSANVILLE	CA		10/26/2018		149,090							434	434			
100027771	GONZALES	TX		10/26/2018		308,481							1,105	1,105			
100027773	DASSEL	MN		10/26/2018		186,801							762	762			
100027774	WEST COVINA	CA		10/26/2018		290,113							1,308	1,308			
100027775	WOODBINE	GA		10/26/2018		265,089							889	889			
100027777	PRIOR LAKE	MN		10/26/2018		311,035							1,166	1,166			
100027780	SAN LEANDRO	CA		10/26/2018		283,831							631	631			
100027782	CHICAGO	IL		10/26/2018		152,060							905	905			
100027784	OAKLAND	CA		10/26/2018		214,297							677	677			
100027792	CIRCLE PINES	MN		10/26/2018		98,164							337	337			
100027793	PRESCOTT VALLEY	AZ		10/26/2018		101,933							386	386			
100027794	BOTHELL	WA		10/26/2018		150,881							812	812			
100027800	MILWAUKEE	WI		10/26/2018		156,243							466	466			
100027801	HENRYVILLE	PA		10/26/2018		172,148							620	620			
100027803	BOCA RATON	FL		10/26/2018		187,299							3,069	3,069			
100027804	TACOMA	WA		10/26/2018		223,475							713	713			
100027805	LOMBARD	IL		10/26/2018		151,592							756	756			
100027806	PALMDALE	CA		10/26/2018		205,372							895	895			
100027807	ROCKAWAY BEACH	NY		10/26/2018		207,585							731	731			
100027809	CHARLOTTE	NC		10/26/2018		101,838							310	310			
100027812	MENIFEE	CA		10/26/2018		287,709							984	984			
100027814	STERLING	CT		10/26/2018		132,667							584	584			
100027822	HOLLISTER	CA		10/26/2018		478,720							1,695	1,695			
100027824	MIAMI	FL		10/26/2018		315,028							1,076	1,076			
100027827	NEW CASTLE	CO		10/26/2018		259,475							1,241	1,241			
100027828	TUKWILA	WA		10/26/2018		215,587							731	731			

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100027829	EVERETT	WA		10/26/2018		169,337							706	706			
100027830	ALEXANDRIA	MN		10/26/2018		98,799							378	378			
100027840	LAKEVILLE	MN		10/26/2018		233,530							900	900			
100027841	PETERSBURG	VA		10/26/2018		119,801							659	659			
100027842	KELLOGG	ID		10/26/2018		85,596							353	353			
100027843	HARTFORD	CT		10/26/2018		84,199							271	271			
100027844	BROOKDALE	CA		10/26/2018		356,578							1,314	1,314			
100027850	LONGVIEW	WA		10/26/2018		116,809							409	409			
100027851	PHILADELPHIA	PA		10/26/2018		130,165							514	514			
100027853	GLEN BURNIE	MD		10/26/2018		222,111							1,195	1,195			
100027860	LYMAN	WY		10/26/2018		174,536							600	600			
100027866	JACKSON	CA		10/26/2018		314,700							1,038	1,038			
100027867	HANOVER PARK	IL		10/26/2018		94,210							543	543			
100027869	PATERSON	NJ		10/26/2018		203,883							888	888			
100027872	WEST CHESTER	PA		10/26/2018		185,273							780	780			
100027873	BROOKLYN	NY		10/26/2018		303,988							1,333	1,333			
100027877	ELGIN	IL		10/26/2018		74,826							369	369			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		269,798							917	917			
100027885	HARRISON	NJ		10/26/2018		257,883							1,971	1,971			
100027889	NEW IBERIA	LA		10/26/2018		81,526							246	246			
100027894	BISCOE	NC		10/26/2018		115,737							420	420			
100027899	HIALEAH	FL		10/26/2018		115,964							479	479			
100027901	EAST NORTHPORT	NY		10/26/2018		196,046							907	907			
100027906	CINCINNATI	OH		10/26/2018		57,832							558	558			
100027907	MIRAMAR	FL		10/26/2018		124,699							799	799			
100027913	(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018		155,097							1,158	1,158			
100027914	STATEN ISLAND	NY		10/26/2018		314,904							1,226	1,226			
100027915	FRANKLIN SQUARE	NY		10/26/2018		149,134							714	714			
100027916	DULUTH	GA		10/26/2018		102,745							436	436			
100027917	DAVENPORT	FL		10/26/2018		121,695							424	424			
100027918	GADSDEN	AL		10/26/2018		33,584							153	153			
100027926	GARDENA	CA		10/26/2018		195,814							1,373	1,373			
100027927	MEMPHIS	TN		10/26/2018		45,682							556	556			
100027928	FONTANA	CA		10/26/2018		93,863							1,330	1,330			
100027934	TUSTIN	CA		10/26/2018		228,479							1,402	1,402			
100027936	SANTA MARIA	CA		10/26/2018		135,742							512	512			
100027938	NEPTUNE	NJ		10/26/2018		213,196							1,291	1,291			
100027939	ANTIOCH	CA		10/26/2018		326,295							1,339	1,339			
100027941	BRICK	NJ		10/26/2018		132,552							386	386			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		449,034							1,645	1,645			
100027951	RIVERDALE	GA		10/26/2018		105,941							398	398			
100027953	BRONX	NY		10/26/2018		561,503							2,482	2,482			
100027962	RIVERDALE	MD		10/26/2018		243,362							834	834			
100027963	PLYMOUTH	MA		10/26/2018		300,655							1,062	1,062			
100027970	VALRICO	FL		10/26/2018		146,127							729	729			
100027976	SOUTH GATE	CA		10/26/2018		306,986							3,416	3,416			
100027978	AKRON	OH		10/26/2018		18,913							185	185			
100027979	PERRY	IA		10/26/2018		56,251							431	431			
100027981	LEWISVILLE	TX		10/26/2018		116,300							711	711			
100027985	MAYWOOD	IL		10/26/2018		129,132							664	664			
100027991	GRAND RAPIDS	MI		10/26/2018		73,037							285	285			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027993	HAMMONTON	NJ		10/26/2018		71,947							1,108	1,108			
100027995	EATONVILLE	WA		10/26/2018		173,112							498	498			
100027997	JACKSONVILLE	FL		10/26/2018		69,968							313	313			
100028000	MONROE	OH		10/26/2018		99,383							522	522			
100028001	DESOTO	TX		10/26/2018		192,106							796	796			
100028002	SALINE	MI		10/26/2018		160,238							726	726			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		44,172							402	402			
100028004	WHITMAN	MA		10/26/2018		60,758							2,070	2,070			
100028008	GARY	IN		10/26/2018		17,425							95	95			
100028012	DES PLAINES	IL		10/26/2018		36,031							306	306			
100028014	HENDERSON	NV		10/26/2018		116,070							1,637	1,637			
100028018	REX	GA		10/26/2018		62,138							246	246			
100028022	MIAMI	FL		10/26/2018		80,815							503	503			
100028023	.EATON RAPIDS	MI		10/26/2018		110,753							619	619			
100028025	ROLLING MEADOWS	IL		10/26/2018		73,985							377	377			
100028026	HARTVILLE	OH		10/26/2018		71,297							306	306			
100028027	MOUNT PROSPECT	IL		10/26/2018		94,511							302	302			
100028030	OAK PARK	CA		10/26/2018		202,735							872	872			
100028031	WEST ST. PAUL	MN		10/26/2018		133,791							752	752			
100028032	WHEATON	IL		10/26/2018		163,955							784	784			
100028033	BUCKEYE	AZ		10/26/2018		70,774							285	285			
100028035	CRESTVIEW	FL		10/26/2018		62,841							256	256			
100028036	CAPE CORAL	FL		10/26/2018		75,578							279	279			
100028040	DES PLAINES	IL		10/26/2018		74,692							1,635	1,635			
100028041	ADDISON	IL		10/26/2018		139,189							656	656			
100028042	LAND O LAKES	FL		10/26/2018		111,143							441	441			
100028046	HALEDON	NJ		10/26/2018		101,815							943	943			
100028050	RAMONA	CA		10/26/2018		155,831							732	732			
100028051	STRONGSVILLE	OH		10/26/2018		72,769							1,056	1,056			
100028052	YPSILANTI	MI		10/26/2018		81,765							1,084	1,084			
100028053	RICHFIELD	MN		10/26/2018		133,915							614	614			
100028054	SPICELAND	IN		10/26/2018		34,245							150	150			
100028058	LINDENWOLD	NJ		10/26/2018		28,836							2,616	2,616			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		39,688							257	257			
100028062	NEW PORT RICHEY	FL		10/26/2018		74,116							165	165			
100028063	SOMERSET	CA		10/26/2018		170,609							619	619			
100028064	NEW CASTLE	PA		10/26/2018		70,420							291	291			
100028065	HARVEY	IL		10/26/2018		54,042							254	254			
100028066	KENNESAW	GA		10/26/2018		88,627							463	463			
100028070	AUBURN HILLS	MI		10/26/2018		69,351							284	284			
100028072	EL SORRANTE	CA		10/26/2018		155,848							2,594	2,594			
100028074	JACKSONVILLE	FL		10/26/2018		110,745							1,237	1,237			
100028077	SCHUYLERVILLE	NY		10/26/2018		81,308							582	582			
100028078	VILLA PARK	IL		10/26/2018		225,312							744	744			
100028080	CHICAGO	IL		10/26/2018		89,029							460	460			
100028081	TAUNTON	MA		10/26/2018		95,224							349	349			
100028083	FAIRBURN	GA		10/26/2018		89,966							579	579			
100028085	SPRING	TX		10/26/2018		64,974							267	267			
100028086	TAUNTON	MA		10/26/2018		117,821							304	304			
100028088	CHICAGO	IL		10/26/2018		159,370							1,035	1,035			
100028089	BUCKEYE	AZ		10/26/2018		129,240							1,505	1,505			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028091	MCDONOUGH	GA		10/26/2018		79,067							275	275			
100028093	ORLAND HILLS	IL		10/26/2018		85,003							466	466			
100028102	MIRAMAR	FL		10/26/2018		205,355							1,310	1,310			
100028106	ASHTABULA	OH		10/26/2018		49,540							1,024	1,024			
100028107	JACKSONVILLE	FL		10/26/2018		111,203							375	375			
100028109	MIAMI	FL		10/26/2018		135,756							578	578			
100028113	BURTCHVILLE	MI		10/26/2018		115,127							545	545			
100028116	LAWRENCEVILLE	GA		10/26/2018		109,595							609	609			
100028117	LAS VEGAS	NV		10/26/2018		254,442							879	879			
100028118	LAS VEGAS	NV		10/26/2018		120,275							500	500			
100028124	SWINK	CO		10/26/2018		52,155							188	188			
100028128	SHELTON	CT		10/26/2018		207,804							2,130	2,130			
100028129	BROOKLYN	NY		10/26/2018		293,546							1,698	1,698			
100028132	ROANOKE	AL		10/26/2018		133,848							1,115	1,115			
100028133	ROSEVILLE	CA		10/26/2018		212,095							1,145	1,145			
100028135	PHOENIX	AZ		10/26/2018		102,671							345	345			
100028136	HIALEAH	FL		10/26/2018		195,618							608	608			
100028142	VALLEJO	CA		10/26/2018		218,975							714	714			
100028143	AURORA	CO		10/26/2018		228,140							1,507	1,507			
100028144	HAMILTON	OH		10/26/2018		224,712							2,036	2,036			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		108,483							603	603			
100028147	MIRAMAR	FL		10/26/2018		244,133							994	994			
100028150	MONROE	NY		10/26/2018		103,002							355	355			
100028152	SANDOWN	NH		10/26/2018		209,340							4,097	4,097			
100028154	DECATUR	GA		10/26/2018		79,820							299	299			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		193,241							613	613			
100028156	NEW PORT RICHEY	FL		10/26/2018		58,324							265	265			
100028158	LAS VEGAS	NV		10/26/2018		152,387							610	610			
100028160	PORT ORANGE	FL		10/26/2018		62,746							1,025	1,025			
100028162	WYANDANCH	NY		10/26/2018		100,274							899	899			
100028166	WEST PALM BEACH	FL		10/26/2018		142,978							546	546			
100028168	WANTAGH	NY		10/26/2018		225,856							2,837	2,837			
100028169	NEW BERLIN	WI		10/26/2018		119,085							628	628			
100028175	BRONX	NY		10/26/2018		279,619							5,037	5,037			
100028184	GREEN COVE SPRINGS	FL		10/26/2018		89,817							630	630			
100028188	SAINT CLOUD	FL		10/26/2018		167,005							677	677			
100028189	FORT LAUDERDALE	FL		10/26/2018		139,335							624	624			
100028193	SARASOTA	FL		10/26/2018		112,074							988	988			
100028196	LAS VEGAS	NV		10/26/2018		133,922							522	522			
100028197	RANCHO CORDOVA	CA		10/26/2018		248,977							956	956			
100028201	LAS VEGAS	NV		10/26/2018		222,554							717	717			
100028202	LAS VEGAS	NV		10/26/2018		289,425							1,369	1,369			
100028203	HOOD RIVER	OR		10/26/2018		195,653							855	855			
100028207	OAKDALE	CA		10/26/2018		89,239							319	319			
100028210	GROVELAND	FL		10/26/2018		126,854							1,726	1,726			
100028211	OAK PARK	IL		10/26/2018		200,282							971	971			
100028215	COUNCIL BLUFFS	IA		10/26/2018		122,463							608	608			
100028216	BROOKLYN CENTER	MN		10/26/2018		84,996							1,472	1,472			
100028218	CARTERET	NJ		10/26/2018		143,714							519	519			
100028221	WHITE LAKE	MI		10/26/2018		258,069							1,184	1,184			
100028223	SAN DIEGO	CA		10/26/2018		192,950							787	787			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028227	FREDERICK	MD		10/26/2018		234,415							1,074	1,074			
100028228	LAS VEGAS	NV		10/26/2018		125,883							500	500			
100028230	MERCED	CA		10/26/2018		289,788							901	901			
100028231	CAPE CORAL	FL		10/26/2018		36,267							550	550			
100028232	REMINDERVILLE	OH		10/26/2018		164,514							1,753	1,753			
100028240	WEST PALM BEACH	FL		10/26/2018		269,544							989	989			
100028241	BIRMINGHAM	AL		10/26/2018		202,809							716	716			
100028244	CHICAGO	IL		10/26/2018		196,637							621	621			
100028247	TURLOCK	CA		10/26/2018		196,428							683	683			
100028248	WEST BROCKFIELD	MA		10/26/2018		227,818							1,101	1,101			
100028250	FORT LAUDERDALE	FL		10/26/2018		17,145							1,553	1,553			
100028251	LODI	CA		10/26/2018		253,147							1,140	1,140			
100028257	BAYSIDE	NY		10/26/2018		262,392							1,002	1,002			
100028259	NEWPORT NEWS	VA		10/26/2018		104,941							1,508	1,508			
100028260	READING	PA		10/26/2018		227,739							895	895			
100028263	COTTAGE GROVE	MN		10/26/2018		202,604							1,962	1,962			
100028266	BELLEROSE	NY		10/26/2018		195,689							1,480	1,480			
100028271	TAMPA	FL		10/26/2018		168,884							718	718			
100028274	STOCKTON	CA		10/26/2018		92,251							302	302			
100028275	LAS VEGAS	NV		10/26/2018		166,596							370	370			
100028279	LOS ANGELES	CA		10/26/2018		228,299							1,556	1,556			
100028281	TOLLESON	AZ		10/26/2018		174,473							586	586			
100028285	COCONUT CREEK	FL		10/26/2018		103,757							2,039	2,039			
100028287	VAN NUYS AREA	CA		10/26/2018		211,913							720	720			
100028288	MIAMI	FL		10/26/2018		96,135							1,125	1,125			
100028290	MIRAMAR	FL		10/26/2018		147,412							3,640	3,640			
100028295	PAWLEYS ISLAND	SC		10/26/2018		266,230							1,179	1,179			
100028297	YONKERS	NY		10/26/2018		311,790							1,280	1,280			
100028305	LAKE VILLA	IL		10/26/2018		152,244							1,762	1,762			
100028312	CUDAHY	WI		10/26/2018		92,173							1,727	1,727			
100028313	LAS VEGAS	NV		10/26/2018		134,390							550	550			
100028316	PALM BAY	FL		10/26/2018		14,914							1,658	1,658			
100028317	KEAAU	HI		10/26/2018		155,010							357	357			
100028318	LOS ANGELES	CA		10/26/2018		216,402							706	706			
100028324	WEST PALM BEACH	FL		10/26/2018		97,096							507	507			
100028326	LANSING	MI		10/26/2018		151,703							637	637			
100028342	LAS VEGAS	NV		10/26/2018		330,024							2,100	2,100			
100028348	PHOENIX	AZ		10/26/2018		92,947							332	332			
100028349	PHOENIX	AZ		10/26/2018		257,720							1,125	1,125			
100028350	SAN MARCOS	CA		10/26/2018		289,205							1,209	1,209			
100028351	LAS VEGAS	NV		10/26/2018		171,832							747	747			
100028357	BAKERSFIELD	CA		10/26/2018		155,231							613	613			
100028358	MIAMI	FL		10/26/2018		57,594							969	969			
100028360	LAS CRUCES	NM		10/26/2018		176,518							669	669			
100028361	DEWITT	MI		10/26/2018		93,419							744	744			
100028362	COLUMBUS	GA		10/26/2018		173,778							779	779			
100028367	SCARSDALE	NY		10/26/2018		210,965							1,604	1,604			
100028369	SACRAMENTO	CA		10/26/2018		258,921							808	808			
100028374	TUCKER	GA		10/26/2018		66,571							264	264			
100028375	BOYNTON BEACH	FL		10/26/2018		238,316							742	742			
100028377	BLUFFTON	SC		10/26/2018		136,667							846	846			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028378	TAMPA	FL		10/26/2018		89,488							900	900			
100028383	MEDFORD	NY		10/26/2018		276,255							1,139	1,139			
100028384	GRASS VALLEY	CA		10/26/2018		258,485							820	820			
100028386	EAGLE LAKE	FL		10/26/2018		282,644							761	761			
100028391	QUINCY	MA		10/26/2018		332,292							1,415	1,415			
100028392	SARASOTA	FL		10/26/2018		99,711							308	308			
100028394	NORTH LAS VEGAS	NV		10/26/2018		87,738							329	329			
100028395	RIVERVIEW	FL		10/26/2018		146,818							714	714			
100028396	PAWTUCKET	RI		10/26/2018		139,005							824	824			
100028397	PHOENIX	AZ		10/26/2018		287,013							1,126	1,126			
100028399	FT. LAUDERDALE	FL		10/26/2018		121,640							494	494			
100028404	MIAMI	FL		10/26/2018		141,499							639	639			
100028406	REDMOND	OR		10/26/2018		148,937							628	628			
100028407	TACOMA	WA		10/26/2018		122,627							454	454			
100028408	MONTCLAIR	CA		10/26/2018		231,874							819	819			
100028410	MIAMI	FL		10/26/2018		153,237							560	560			
100028412	SCITUATE	RI		10/26/2018		211,271							927	927			
100028413	COLUMBIA	SC		10/26/2018		81,515							1,245	1,245			
100028417	MANASSAS	VA		10/26/2018		308,262							1,541	1,541			
100028421	GLENDALE	AZ		10/26/2018		160,007							527	527			
100028423	MIAMI	FL		10/26/2018		141,350							473	473			
100028425	RANCHO CORDOVA	CA		10/26/2018		215,719							6,131	6,131			
100028426	TEMPE	AZ		10/26/2018		270,227							3,403	3,403			
100028428	STILLWATER	MN		10/26/2018		50,358							1,981	1,981			
100028434	WOODBRIDGE	VA		10/26/2018		252,584							978	978			
100028436	OROSI	CA		10/26/2018		249,031							1,453	1,453			
100028437	PORT RICHEY	FL		10/26/2018		79,528							520	520			
100028438	PINON HILLS	CA		10/26/2018		174,021							669	669			
100028439	LOS ANGELES	CA		10/26/2018		340,354							1,751	1,751			
100028441	WEST NEW YORK	NJ		10/26/2018		264,835							913	913			
100028442	AUBURNDALE	FL		10/26/2018		113,081							649	649			
100028443	MURRIETTA	CA		10/26/2018		258,485							843	843			
100028445	STUART	FL		10/26/2018		67,982							821	821			
100028448	ANTELOPE	CA		10/26/2018		229,330							752	752			
100028450	JAMAICA PLAIN	MA		10/26/2018		275,424							3,601	3,601			
100028453	KENOSHA	WI		10/26/2018		67,281							177	177			
100028456	VICTORVILLE	CA		10/26/2018		311,434							1,607	1,607			
100028462	CHICAGO	IL		10/26/2018		251,880							827	827			
100028465	MIAMI	FL		10/26/2018		328,070							1,049	1,049			
100028469	DALTON	GA		10/26/2018		90,324							309	309			
100028470	MIAMI	FL		10/26/2018		108,691							1,112	1,112			
100028476	LORTON	VA		10/26/2018		181,277							741	741			
100028479	MAITLAND	FL		10/26/2018		210,782							879	879			
100028480	COCONUT CREEK	FL		10/26/2018		159,575							633	633			
100028482	OLYMPIA	WA		10/26/2018		229,667							11,455	11,455			
100028483	RIVERSIDE	CA		10/26/2018		169,988							507	507			
100028487	PORT ST LUCIE	FL		10/26/2018		114,185							337	337			
100028491	ABINGDON	MD		10/26/2018		292,808							1,076	1,076			
100028498	TUCKER	GA		10/26/2018		41,623							1,683	1,683			
100028499	FONTANA AREA	CA		10/26/2018		292,368							282	282			
100028502	LOGANVILLE	GA		10/26/2018		121,823							1,071	1,071			

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100028510	WHITE WATER	CA		10/26/2018		147,907							733	733			
100028515	MIAMI	FL		10/26/2018		222,854							716	716			
100028516	SANTA MARIA	CA		10/26/2018		217,883							770	770			
100028517	COMPTON	CA		10/26/2018		191,945							803	803			
100028518	ANAHEIM	CA		10/26/2018		308,174							1,341	1,341			
100028519	VICTORVILLE	CA		10/26/2018		213,406							770	770			
100028521	NORTH PORT	FL		10/26/2018		224,513							704	704			
100028523	MCDONOUGH	GA		10/26/2018		231,880							761	761			
100028525	ANSONIA	CT		10/26/2018		100,003							429	429			
100028528	SAN JOSE	CA		10/26/2018		333,066							1,086	1,086			
100028532	ATLANTA	GA		10/26/2018		169,080							733	733			
100028534	HOLLYWOOD	FL		10/26/2018		126,603							482	482			
100028539	COVINGTON	KY		10/26/2018		85,272							328	328			
100028540	HIALEAH	FL		10/26/2018		103,539							717	717			
100028544	LANSING	KS		10/26/2018		141,670							2,211	2,211			
100028548	WOODBURY	MN		10/26/2018		125,634							309	309			
100028549	ANNA	TX		10/26/2018		82,557							375	375			
100028553	RIVERSIDE	CA		10/26/2018		240,709							1,144	1,144			
100028554	ARLETA	CA		10/26/2018		365,262							1,281	1,281			
100028555	OXON HILL	MD		10/26/2018		317,807							1,342	1,342			
100028569	HUDSON	FL		10/26/2018		154,319							382	382			
100028570	SUNRISE	FL		10/26/2018		166,630							1,073	1,073			
100028574	SAN JOSE	CA		10/26/2018		338,277							1,713	1,713			
100028576	ANTIOCH	CA		10/26/2018		309,623							1,446	1,446			
100028577	LIVINGSTON	CA		10/26/2018		325,274							1,195	1,195			
100028582	EL CAJON	CA		10/26/2018		204,289							609	609			
100028583	SANTA ANA	CA		10/26/2018		163,467							491	491			
100028585	PITTSBURG	CA		10/26/2018		222,954							1,887	1,887			
100028588	MORENO VALLEY	CA		10/26/2018		274,928							2,597	2,597			
100028597	CEDAR SPRINGS	MI		10/26/2018		57,656							3,035	3,035			
100028599	HOWARD BEACH	NY		10/26/2018		275,222							1,234	1,234			
100028603	BUENA VISTA	VA		10/26/2018		76,997							315	315			
100028610	CHULA VISTA	CA		10/26/2018		127,763							393	393			
100028611	YONKERS	NY		10/26/2018		285,550							1,286	1,286			
100028612	MIAMI	FL		10/26/2018		232,915							4,298	4,298			
100028615	SHARON HILL	PA		10/26/2018		75,747							1,169	1,169			
100028622	MANTECA	CA		10/26/2018		238,834							915	915			
100028634	SACRAMENTO	CA		10/26/2018		149,947							707	707			
100028635	BONNEY LAKE	WA		10/26/2018		82,995							2,909	2,909			
100028637	MORENO VALLEY	CA		10/26/2018		158,361							1,560	1,560			
100028639	DAYTON	OH		10/26/2018		64,273							296	296			
100028643	ROGERS	MN		10/26/2018		208,170							2,594	2,594			
100028645	BEAVERTON	OR		10/26/2018		123,523							522	522			
100028646	ESSEX	MD		10/26/2018		235,025							856	856			
100028647	DAYTON	NV		10/26/2018		108,833							1,721	1,721			
100028648	BARCLAY	MD		10/26/2018		225,828							1,190	1,190			
100028653	MIRAMAR	FL		10/26/2018		268,154							1,045	1,045			
100028657	VISALIA	CA		10/26/2018		125,705							483	483			
100028660	MIAMI	FL		10/26/2018		171,452							559	559			
100028662	RIALTO	CA		10/26/2018		192,182							796	796			
100028666	BAKERSFIELD	CA		10/26/2018		217,670							693	693			

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100028668	HESPERIA	CA		10/26/2018		316,714							1,346	1,346			
100028669	PALM COAST	FL		10/26/2018		154,785							391	391			
100028670	STAMFORD	CT		10/26/2018		252,974							987	987			
100028672	NEW WINDSOR	MD		10/26/2018		320,463							1,267	1,267			
100028673	NEW DURHAM	NH		10/26/2018		141,267							677	677			
100028674	CORAL SPRINGS	FL		10/26/2018		217,347							954	954			
100028675	NORTH BERGEN	NJ		10/26/2018		374,480							1,446	1,446			
100028676	RICHFIELD	MN		10/26/2018		174,279							659	659			
100028685	RIO RICO	AZ		10/26/2018		143,523							640	640			
100028688	WALDORF	MD		10/26/2018		199,952							764	764			
100028689	MIAMI	FL		10/26/2018		111,396							325	325			
100028691	GOOSE CREEK	SC		10/26/2018		124,272							808	808			
100028704	BRENTWOOD	CA		10/26/2018		351,575							1,288	1,288			
100028705	BRENTWOOD	MD		10/26/2018		159,489							532	532			
100028706	PALM BAY	FL		10/26/2018		157,469							513	513			
100028709	TRACY	CA		10/26/2018		295,390							1,045	1,045			
100028715	LA PUENTE	CA		10/26/2018		221,641							2,718	2,718			
100028722	BROOKLYN	NY		10/26/2018		259,493							1,546	1,546			
100028724	HOLIDAY	FL		10/26/2018		102,462							434	434			
100028734	PALM BAY	FL		10/26/2018		84,307							240	240			
100028735	SAN BERNARDINO	CA		10/26/2018		209,668							657	657			
100028736	NORTH PORT	FL		10/26/2018		86,256							330	330			
100028738	SUNRISE	FL		10/26/2018		96,821							1,146	1,146			
100028739	POTTER	WI		10/26/2018		110,420							368	368			
100028745	FRESNO	CA		10/26/2018		151,383							888	888			
100028749	LELAND	NC		10/26/2018		158,440							622	622			
100028754	FRAMINGHAM	MA		10/26/2018		233,719							805	805			
100028764	WATERFORD TWP	MI		10/26/2018		45,333							202	202			
100028766	STOCKTON	CA		10/26/2018		243,619							793	793			
100028772	OCALA	FL		10/26/2018		137,319							519	519			
100028774	LAUDERHILL	FL		10/26/2018		186,298							592	592			
100028777	RIVERSIDE	CA		10/26/2018		197,390							2,809	2,809			
100028779	VAN NUYS	CA		10/26/2018		314,712							1,318	1,318			
100028780	PALMDALE	CA		10/26/2018		297,582							1,071	1,071			
100028782	PHOENIX	AZ		10/26/2018		160,864							580	580			
100028785	LANCASTER	CA		10/26/2018		218,118							1,605	1,605			
100028786	WINSTONSALEM	NC		10/26/2018		74,397							362	362			
100028787	SAINT PETERSBURG	FL		10/26/2018		177,449							656	656			
100028788	NEW PORT RICHEY	FL		10/26/2018		96,111							350	350			
100028789	AUSTIN	TX		10/26/2018		110,375							409	409			
100028797	STATEN ISLAND	NY		10/26/2018		266,589							889	889			
100028806	FAIRLESS HILLS	PA		10/26/2018		224,530							1,025	1,025			
100028808	LYNWOOD	CA		10/26/2018		230,765							1,085	1,085			
100028809	KISSIMMEE	FL		10/26/2018		87,655							780	780			
100028812	SADDLE BROOK	NJ		10/26/2018		213,911							3,119	3,119			
100028815	WHITE HALL	MD		10/26/2018		226,488							955	955			
100028820	JACKSONVILLE	FL		10/26/2018		133,083							593	593			
100028822	ST. AUGUSTINE	FL		10/26/2018		214,928							1,040	1,040			
100028823	NAUGATUCK	CT		10/26/2018		149,634							632	632			
100028824	MOUNT DORA	FL		10/26/2018		153,978							523	523			
100028827	PENSACOLA	FL		10/26/2018		117,800							433	433			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028829	RICHFIELD	MN		10/26/2018		164,899							613	613			
100028833	RIVERVIEW	FL		10/26/2018		129,680							556	556			
100028834	CHARLESTON	SC		10/26/2018		73,573							292	292			
100028841	LAS VEGAS	NV		10/26/2018		238,907							872	872			
100028843	PORT ORANGE	FL		10/26/2018		225,025							869	869			
100028845	CLIFTON	NJ		10/26/2018		151,771							1,101	1,101			
100028850	ROCKAWAY	NJ		10/26/2018		223,239							1,340	1,340			
100028851	LEHIGH ACRES	FL		10/26/2018		158,212							583	583			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		172,864							793	793			
100028854	LAKE WORTH	FL		10/26/2018		190,770							622	622			
100028859	ATLANTA	GA		10/26/2018		184,613							739	739			
100028866	LAS VEGAS	NV		10/26/2018		205,795							683	683			
100028867	ATASCADERO	CA		10/26/2018		314,335							1,155	1,155			
100028869	GALLOWAY	NJ		10/26/2018		68,333							329	329			
100028873	MODESTO	CA		10/26/2018		88,895							342	342			
100028874	TARRYTOWN	NY		10/26/2018		391,204							1,635	1,635			
100028881	SANTA ANA	CA		10/26/2018		293,125							1,665	1,665			
100028883	MORENO VALLEY	CA		10/26/2018		230,891							1,113	1,113			
100028890	BALDWIN PARK	CA		10/26/2018		302,141							956	956			
100028897	CHICAGO	IL		10/26/2018		147,905							549	549			
100028901	LODI	NJ		10/26/2018		220,923							710	710			
100028902	OAKLEY	CA		10/26/2018		310,396							926	926			
100028904	DELRAY BEACH	FL		10/26/2018		131,068							522	522			
100028905	JACKSONVILLE	FL		10/26/2018		174,675							2,035	2,035			
100028907	ADRIAN	MI		10/26/2018		71,220							296	296			
100028909	HOWELL	NJ		10/26/2018		208,777							3,614	3,614			
100028911	JENSEN BEACH	FL		10/26/2018		94,996							1,973	1,973			
100028923	STOCKTON	CA		10/26/2018		166,591							558	558			
100028924	LAKE WORTH	FL		10/26/2018		174,247							546	546			
100028929	MIAMI	FL		10/26/2018		164,263							566	566			
100028930	LOS ANGELES	CA		10/26/2018		230,881							1,388	1,388			
100028938	CHICAGO	IL		10/26/2018		139,305							571	571			
100028940	LAWRENCEVILLE	GA		10/26/2018		172,424							623	623			
100028941	LAS VEGAS	NV		10/26/2018		123,150							667	667			
100028948	FRESNO	CA		10/26/2018		125,609							496	496			
100028950	COVINA	CA		10/26/2018		363,319							1,292	1,292			
100028951	SARASOTA	FL		10/26/2018		157,495							1,807	1,807			
100028953	PALMDALE	CA		10/26/2018		341,865							1,456	1,456			
100028955	RENTON	WA		10/26/2018		314,139							1,191	1,191			
100028957	HILLSBORO	OR		10/26/2018		135,395							556	556			
100028958	PEACHTREE CITY	GA		10/26/2018		103,514							1,482	1,482			
100028960	WEST MELBOURNE	FL		10/26/2018		90,225							296	296			
100028964	MOHNTON	PA		10/26/2018		82,128							1,030	1,030			
100028967	CLEVELAND	OH		10/26/2018		88,260							394	394			
100028970	KAMUELA	HI		10/26/2018		273,184							1,472	1,472			
100028973	PHENIX CITY	AL		10/26/2018		135,999							1,507	1,507			
100028975	ORANGE CITY	FL		10/26/2018		158,236							501	501			
100028976	ORLANDO	FL		10/26/2018		177,586							369	369			
100028977	WEST PALM BEACH	FL		10/26/2018		207,323							986	986			
100028981	NAPLES	FL		10/26/2018		208,120							779	779			
100028982	OAKLAND	CA		10/26/2018		180,774							409	409			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028984	WATSONVILLE	CA		10/26/2018		347,131							1,107	1,107			
100028986	ROCKVILLE	MD		10/26/2018		256,535							1,245	1,245			
100028989	NORTH CHARLESTON	SC		10/26/2018		119,367							431	431			
100028991	GARDEN GROVE	CA		10/26/2018		271,962							1,110	1,110			
100028994	SURPRISE	AZ		10/26/2018		212,397							725	725			
100028995	SUSANVILLE	CA		10/26/2018		138,243							447	447			
100029001	BATON ROUGE	LA		10/26/2018		32,623							177	177			
100029003	PITTSBURGH	PA		10/26/2018		42,093							584	584			
100029006	CANTON	OH		10/26/2018		102,402							410	410			
100029009	TUCSON	AZ		10/26/2018		94,211							330	330			
100029012	PALM BAY	FL		10/26/2018		125,739							480	480			
100029025	HANOVER PARK	IL		10/26/2018		143,260							507	507			
100029026	MANASSAS	VA		10/26/2018		185,852							634	634			
100029033	LOS ANGELES	CA		10/26/2018		243,392							1,251	1,251			
100029036	MIAMI	FL		10/26/2018		177,108							1,368	1,368			
100029038	LANCASTER	CA		10/26/2018		143,796							808	808			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		319,128							1,588	1,588			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		293,392							1,078	1,078			
100029042	KEANSBURG	NJ		10/26/2018		212,527							988	988			
100029049	BELTSVILLE	MD		10/26/2018		317,697							1,357	1,357			
100029060	CAPE CORAL	FL		10/26/2018		228,351							934	934			
100029066	HUNTINGTON PARK	CA		10/26/2018		191,591							1,122	1,122			
100029067	SAN ANTONIO	TX		10/26/2018		57,011							475	475			
100029073	DOWNEY	CA		10/26/2018		291,588							2,940	2,940			
100029074	LAS VEGAS	NV		10/26/2018		140,190							616	616			
100029075	GERMANTOWN	MD		10/26/2018		284,864							1,194	1,194			
100029080	NEWARK	CA		10/26/2018		334,600							1,316	1,316			
100029087	TEMPE	AZ		10/26/2018		173,069							591	591			
100029092	LOS ANGELES	CA		10/26/2018		336,359							1,253	1,253			
100029097	WEST COVINA	CA		10/26/2018		365,882							1,630	1,630			
100029098	LAS VEGAS	NV		10/26/2018		310,243							1,408	1,408			
100029108	HIALEAH	FL		10/26/2018		116,725							333	333			
100029111	PINE BLUFF	AR		10/26/2018		49,962							298	298			
100029114	PLAINFIELD	NJ		10/26/2018		219,116							715	715			
100029117	KEARNY	NJ		10/26/2018		288,060							1,206	1,206			
100029118	RESEDA	CA		10/26/2018		238,598							805	805			
100029119	CORAL SPRINGS	FL		10/26/2018		320,520							1,148	1,148			
100029121	LAS VEGAS	NV		10/26/2018		136,581							428	428			
100029124	MIRAMAR	FL		10/26/2018		188,795							1,525	1,525			
100029129	LAS VEGAS	NV		10/26/2018		132,776							453	453			
100029131	JACKSONVILLE	FL		10/26/2018		324,175							1,017	1,017			
100029137	TAMPA	FL		10/26/2018		89,070							319	319			
100029138	RENO	NV		10/26/2018		325,831							1,099	1,099			
100029140	CONSHOHOCKEN	PA		10/26/2018		204,646							4,014	4,014			
100029141	EPHRATA	PA		10/26/2018		158,025							680	680			
100029144	DES MOINES	IA		10/26/2018		89,410							315	315			
100029152	COLUMBIA	MD		10/26/2018		264,764							1,601	1,601			
100029155	MIAMI	FL		10/26/2018		130,342							1,589	1,589			
100029157	NORWALK	CA		10/26/2018		242,038							2,178	2,178			
100029158	RIVERSIDE	CA		10/26/2018		182,270							566	566			
100029159	CALDWELL	ID		10/26/2018		79,347							196	196			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029165	WOODLAND HILLS	CA		10/26/2018		302,929							1,796	1,796			
100029168	KNIGHTSTOWN	IN		10/26/2018		35,315							237	237			
100029169	LITHIA	FL		10/26/2018		217,159							987	987			
100029171	NEWTON	MA		10/26/2018		340,193							1,624	1,624			
100029172	WATERBURY	CT		10/26/2018		172,396							745	745			
100029174	RIVERSIDE	CA		10/26/2018		316,409							1,259	1,259			
100029177	JACKSONVILLE	FL		10/26/2018		167,726							1,235	1,235			
100029179	NORTH SAINT PAUL	MN		10/26/2018		180,834							767	767			
100029180	ESTERO	FL		10/26/2018		143,503							665	665			
100029183	MIAMI SPRINGS	FL		10/26/2018		235,691							1,205	1,205			
100029193	AUBURN	WA		10/26/2018		264,161							916	916			
100029194	FLUSHING	NY		10/26/2018		324,441							1,663	1,663			
100029196	ATLANTIC BEACH	FL		10/26/2018		141,890							795	795			
100029198	GAITHERSBURG	MD		10/26/2018		381,553							1,378	1,378			
100029201	LAS VEGAS	NV		10/26/2018		160,378							653	653			
100029215	FLORENCE	MA		10/26/2018		160,430							850	850			
100029217	LAS VEGAS	NV		10/26/2018		350,295							1,356	1,356			
100029220	WHITTER AREA	CA		10/26/2018		306,141							2,618	2,618			
100029222	WESTMINSTER	CA		10/26/2018		363,965							1,954	1,954			
100029228	NORTH FORK	CA		10/26/2018		163,790							633	633			
100029230	FREEPORT	NY		10/26/2018		208,475							1,247	1,247			
100029237	CARBONDALE	CO		10/26/2018		317,632							1,769	1,769			
100029239	SACRAMENTO	CA		10/26/2018		206,718							659	659			
100029240	MYRTLE BEACH	SC		10/26/2018		143,123							584	584			
100029245	BROOKLYN	NY		10/26/2018		393,046							2,563	2,563			
100029247	BROOKLYN	NY		10/26/2018		395,046							1,874	1,874			
100029250	PHOENIX	AZ		10/26/2018		144,406							511	511			
100029254	SACRAMENTO	CA		10/26/2018		167,915							430	430			
100029255	MIAMI	FL		10/26/2018		240,592							3,667	3,667			
100029257	PITTSBURG	CA		10/26/2018		128,504							496	496			
100029264	MODESTO	CA		10/26/2018		180,046							760	760			
100029265	MIAMI	FL		10/26/2018		155,244							581	581			
100029267	GILBERT	AZ		10/26/2018		207,979							786	786			
100029274	AMBOY	WA		10/26/2018		298,632							1,219	1,219			
100029280	LAS VEGAS	NV		10/26/2018		168,421							652	652			
100029285	LODI	CA		10/26/2018		241,692							935	935			
100029287	STOCKTON	CA		10/26/2018		268,111							1,121	1,121			
100029290	TULARE	CA		10/26/2018		164,238							695	695			
100029291	HOLLYWOOD	FL		10/26/2018		153,291							958	958			
100029293	BAKERSFIELD	CA		10/26/2018		217,442							669	669			
100029299	PEAPACK	NJ		10/26/2018		266,028							1,149	1,149			
100029301	EAST BERLIN	PA		10/26/2018		134,052							430	430			
100029302	WEST BABYLON	NY		10/26/2018		269,679							967	967			
100029309	PELHAM	AL		10/26/2018		112,840							497	497			
100029311	ATLANTA	GA		10/26/2018		91,943							1,333	1,333			
100029312	DELANO	CA		10/26/2018		100,285							412	412			
100029313	CUTLER BAY	FL		10/26/2018		124,430							626	626			
100029316	WOODSTOCK	GA		10/26/2018		238,530							2,810	2,810			
100029317	OXON HILL	MD		10/26/2018		126,817							404	404			
100029318	LEVITTOWN	PA		10/26/2018		169,725							623	623			
100029321	LIBERTY HILL	TX		10/26/2018		308,565							1,201	1,201			

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100029323	MODESTO	CA		10/26/2018		239,376							3,357	3,357			
100029327	VISTA	CA		10/26/2018		254,500							1,056	1,056			
100029329	LOS ANGELES	CA		10/26/2018		265,039							905	905			
100029332	ONTARIO	CA		10/26/2018		266,722							874	874			
100029333	LANCASTER	CA		10/26/2018		299,398							1,347	1,347			
100029334	CATONSVILLE	MD		10/26/2018		212,880							871	871			
100029335	CHULA VISTA	CA		10/26/2018		345,711							1,169	1,169			
100029336	JACKSONVILLE	FL		10/26/2018		155,671							720	720			
100029340	OZONE PARK	NY		10/26/2018		358,657							1,790	1,790			
100029345	WINDER	GA		10/26/2018		135,511							466	466			
100029348	WOODBRIDGE	VA		10/26/2018		176,802							1,327	1,327			
100029350	QUEEN CREEK	AZ		10/26/2018		180,015							657	657			
100029352	KISSIMMEE	FL		10/26/2018		558,642							1,467	1,467			
100029354	FAIRFIELD	AL		10/26/2018		29,068							131	131			
100029360	LONGWOOD	FL		10/26/2018		267,534							1,187	1,187			
100029362	TURLOCK	CA		10/26/2018		207,637							593	593			
100029364	JAMAICA	NY		10/26/2018		261,095							935	935			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		324,937							1,477	1,477			
100029374	LOS ANGELES	CA		10/26/2018		216,720							1,035	1,035			
100029380	LEESBURG	VA		10/26/2018		226,919							2,496	2,496			
100029387	VALLEY STREAM	NY		10/26/2018		314,625							1,435	1,435			
100029388	LOS ANGELES	CA		10/26/2018		341,406							5,222	5,222			
100029390	SACRAMENTO	CA		10/26/2018		112,665							518	518			
100029394	ROCKAWAY PARK	NY		10/26/2018		328,887							1,312	1,312			
100029401	PERRIS	CA		10/26/2018		191,609							441	441			
100029405	PHOENIX	AZ		10/26/2018		320,498							1,369	1,369			
100029407	TEMPLE CITY	CA		10/26/2018		216,037							559	559			
100029408	MIRAMAR	FL		10/26/2018		191,502							2,764	2,764			
100029411	MIAMI	FL		10/26/2018		159,190							2,576	2,576			
100029415	CORONA	CA		10/26/2018		190,417							582	582			
100029416	LEVITTOWN	PA		10/26/2018		169,944							656	656			
100029420	PARLIER	CA		10/26/2018		166,919							811	811			
100029422	LAS VEGAS	NV		10/26/2018		178,856							547	547			
100029428	SAN DIEGO	CA		10/26/2018		203,285							881	881			
100029429	KENNESAW	GA		10/26/2018		303,856							2,276	2,276			
100029432	ELK GROVE	CA		10/26/2018		121,732							352	352			
100029435	HAYDEN	ID		10/26/2018		135,222							540	540			
100029439	PRICE	PA		10/26/2018		134,925							2,008	2,008			
100029444	CASA GRANDE	AZ		10/26/2018		148,672							1,207	1,207			
100029447	HIALEAH	FL		10/26/2018		119,989							406	406			
100029450	KENT	WA		10/26/2018		273,690							1,024	1,024			
100029452	SPENCER	IA		10/26/2018		109,886							468	468			
100029453	LITTLEROCK	CA		10/26/2018		211,997							645	645			
100029454	CHICAGO	IL		10/26/2018		112,880							463	463			
100029457	ELMONT	NY		10/26/2018		348,502							1,432	1,432			
100029458	JACKSONVILLE	FL		10/26/2018		150,191							2,106	2,106			
100029459	SALINAS	CA		10/26/2018		239,700							3,975	3,975			
100029461	LA MESA	CA		10/26/2018		320,465							1,398	1,398			
100029465	BROOKLYN	NY		10/26/2018		351,794							3,426	3,426			
100029466	COMPTON	CA		10/26/2018		179,727							2,487	2,487			
100029468	MEDFORD	OR		10/26/2018		151,983							650	650			

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100029473	CHICAGO	IL		10/26/2018		158,580							984	984			
100029475	PORTLAND	OR		10/26/2018		208,927							1,184	1,184			
100029476	STOCKTON	CA		10/26/2018		167,490							501	501			
100029478	LAS VEGAS	NV		10/26/2018		229,434							1,206	1,206			
100029479	WHITTIER	CA		10/26/2018		242,294							1,999	1,999			
100029481	SILVER SPRING	MD		10/26/2018		318,728							1,943	1,943			
100029483	COACHELLA	CA		10/26/2018		153,138							889	889			
100029487	LAFAYETTE	TN		10/26/2018		105,658							526	526			
100029488	LAWRENCEVILLE	GA		10/26/2018		111,276							200	200			
100029489	GREENE	ME		10/26/2018		133,708							546	546			
100029493	ST CHARLES	MO		10/26/2018		196,965							1,860	1,860			
100029496	PORT RICHEY	FL		10/26/2018		49,393							328	328			
100029497	MIRAMAR	FL		10/26/2018		28,341							2,834	2,834			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		258,887							1,240	1,240			
100029503	BLUFFTON	SC		10/26/2018		145,292							571	571			
100029506	BOYNTON BEACH	FL		10/26/2018		167,817							887	887			
100029509	MOUNT JULIET	TN		10/26/2018		115,791							1,088	1,088			
100029510	CHICAGO	IL		10/26/2018		233,782							4,452	4,452			
100029513	ANN ARBOR	MI		10/26/2018		343,065							1,457	1,457			
100029517	LOS ANGELES	CA		10/26/2018		302,407							1,304	1,304			
100029518	CUMMING	GA		10/26/2018		121,722							576	576			
100029519	BATON ROUGE	LA		10/26/2018		208,267							915	915			
100029520	NEWARK	NJ		10/26/2018		266,468							1,040	1,040			
100029522	LA CENTER	WA		10/26/2018		285,850							995	995			
100029523	BROOKLYN	NY		10/26/2018		458,223							2,713	2,713			
100029528	EPHRATA	PA		10/26/2018		137,964							740	740			
100029529	OAKLAND	CA		10/26/2018		218,886							597	597			
100029530	WOODSTOCK	GA		10/26/2018		118,978							518	518			
100029531	EAGAN	MN		10/26/2018		138,262							777	777			
100029532	CHICAGO	IL		10/26/2018		106,872							376	376			
100029534	HENDERSON	NV		10/26/2018		141,852							611	611			
100029535	BROOKLYN	NY		10/26/2018		404,887							1,253	1,253			
100029537	YUMA	AZ		10/26/2018		273,651							3,593	3,593			
100029538	ELK GROVE	CA		10/26/2018		329,904							1,379	1,379			
100029540	SANTA ANA	CA		10/26/2018		308,283							1,298	1,298			
100029547	PHOENIX	AZ		10/26/2018		128,582							664	664			
100029548	SAN FRANCISCO	CA		10/26/2018		261,980							1,102	1,102			
100029550	ELKTON	MD		10/26/2018		321,502							1,206	1,206			
100029551	BRIGHTON	MA		10/26/2018		323,778							2,563	2,563			
100029557	SEATTLE	WA		10/26/2018		318,398							2,319	2,319			
100029559	MIDDLETOWN	NY		10/26/2018		258,826							1,047	1,047			
100029562	MESA	AZ		10/26/2018		256,442							932	932			
100029565	ANNAPOLIS	MD		10/26/2018		186,956							754	754			
100029566	BERWYN	IL		10/26/2018		215,098							3,294	3,294			
100029567	PHOENIX	AZ		10/26/2018		168,232							430	430			
100029568	MIAMI	FL		10/26/2018		112,162							7,592	7,592			
100029569	DOWNEY	CA		10/26/2018		219,724							1,973	1,973			
100029573	PAOLI	PA		10/26/2018		269,107							3,462	3,462			
100029576	SOUTH GATE	CA		10/26/2018		289,718							1,016	1,016			
100029577	DULUTH	GA		10/26/2018		348,647							3,295	3,295			
100029578	MAITLAND	FL		10/26/2018		313,863							2,735	2,735			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029581	BONAIRE	GA		10/26/2018		164,648							2,252	2,252			
100029586	DACULA	GA		10/26/2018		172,771							667	667			
100029589	BRENTWOOD	NY		10/26/2018		247,728							1,611	1,611			
100029591	TACOMA	WA		10/26/2018		178,538							1,419	1,419			
100029592	PEMBROKE PINES	FL		10/26/2018		198,694							1,036	1,036			
100029593	GAITHERSBURG	MD		10/26/2018		301,320							1,144	1,144			
100029597	UPPERCO	MD		10/26/2018		238,606							1,004	1,004			
100029599	TURLOCK	CA		10/26/2018		231,548							723	723			
100029603	PHOENIX	AZ		10/26/2018		103,527							314	314			
100029604	ACWORTH	GA		10/26/2018		325,815							1,639	1,639			
100029608	MIAMI	FL		10/26/2018		273,073							1,569	1,569			
100029610	MIAMI	FL		10/26/2018		268,720							2,778	2,778			
100029619	WOODLAND	WA		10/26/2018		364,793							1,419	1,419			
100029620	ELKRIDGE	MD		10/26/2018		240,343							1,570	1,570			
100029624	CARY	NC		10/26/2018		241,844							1,072	1,072			
100029629	MONROE	NC		10/26/2018		212,000							1,308	1,308			
100029632	SMYRNA	GA		10/26/2018		163,575							820	820			
100029638	MIRAMAR	FL		10/26/2018		231,356							1,040	1,040			
100029640	CREEDMOOR	NC		10/26/2018		206,550							748	748			
100029645	ELKRIDGE	MD		10/26/2018		221,531							1,122	1,122			
100029646	LAKEWOOD	CA		10/26/2018		324,036							1,924	1,924			
100029653	AUBURN	WA		10/26/2018		222,096							1,493	1,493			
100029655	LINCOLN CITY	OR		10/26/2018		240,530							841	841			
100029657	GARDNER	KS		10/26/2018		133,409							780	780			
100029658	LAKELAND	FL		10/26/2018		100,088							569	569			
100029665	MODESTO	CA		10/26/2018		311,884							1,081	1,081			
100029667	CHICAGO	IL		10/26/2018		180,070							803	803			
100029671	NORTH HILLS	CA		10/26/2018		266,530							2,382	2,382			
100029677	INDIO	CA		10/26/2018		156,996							647	647			
100029678	SCHILLER PARK	IL		10/26/2018		125,564							1,303	1,303			
100029679	EAGLE	ID		10/26/2018		235,609							1,366	1,366			
100029680	WINTER SPRINGS	FL		10/26/2018		97,123							1,436	1,436			
100029681	LAS VEGAS	NV		10/26/2018		193,324							835	835			
100029683	WOODBRIDGE	NJ		10/26/2018		197,732							360	360			
100029684	FRANKLIN SQUARE	NY		10/26/2018		291,329							1,098	1,098			
100029685	ORANGE PARK	FL		10/26/2018		159,420							617	617			
100029689	HOMESTEAD	FL		10/26/2018		120,421							361	361			
100029691	CARSON	CA		10/26/2018		218,379							1,838	1,838			
100029692	NORTON	MA		10/26/2018		304,855							1,475	1,475			
100029693	LYNNWOOD	WA		10/26/2018		208,656							985	985			
100029697	SILVER SPRING	MD		10/26/2018		236,505							1,356	1,356			
100029699	CLARKSVILLE	TN		10/26/2018		120,847							516	516			
100029700	HUMBLE	TX		10/26/2018		91,162							575	575			
100029705	BROOKLYN	NY		10/26/2018		390,445							1,701	1,701			
100029706	SPRINGFIELD	VA		10/26/2018		304,642							1,364	1,364			
100029707	SEATTLE	WA		10/26/2018		135,080							253	253			
100029709	OAKLAND	CA		10/26/2018		291,245							740	740			
100029710	LOS ANGELES	CA		10/26/2018		338,194							933	933			
100029711	MONROE	WA		10/26/2018		276,321							1,067	1,067			
100029714	EVERETT	WA		10/26/2018		264,452							1,288	1,288			
100029715	VERNON HILLS	IL		10/26/2018		126,960							583	583			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029716	EVERETT	MA		10/26/2018		266,251							1,023	1,023			
100029719	OVIEDO	FL		10/26/2018		125,411							529	529			
100029725	MAGGIE VALLEY	NC		10/26/2018		324,182							1,841	1,841			
100029726	WILMINGTON	NC		10/26/2018		222,469							1,041	1,041			
100029728	VICTORVILLE	CA		10/26/2018		238,696							782	782			
100029729	WEST VALLEY	UT		10/26/2018		169,244							701	701			
100029730	CUYAHOGA FALLS	OH		10/26/2018		84,225							254	254			
100029731	MIAMI	FL		10/26/2018		185,446							815	815			
100029733	SALINAS	CA		10/26/2018		246,014							1,046	1,046			
100029735	WINNETKA	CA		10/26/2018		296,884							1,328	1,328			
100029736	BROOKLYN	NY		10/26/2018		513,910							1,258	1,258			
100029737	YOUNGSVILLE	PA		10/26/2018		49,573							187	187			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		122,718							566	566			
100029745	HUNTERSVILLE	NC		10/26/2018		196,925							3,420	3,420			
100029746	WEST MELBOURNE	FL		10/26/2018		236,569							1,177	1,177			
100029747	WHITTIER	CA		10/26/2018		328,006							3,771	3,771			
100029750	JOHNS ISLAND	SC		10/26/2018		91,619							391	391			
100029751	WILMINGTON	DE		10/26/2018		82,834							270	270			
100029759	BALTIMORE	MD		10/26/2018		177,408							883	883			
100029765	CLACKAMAS	OR		10/26/2018		307,360							1,358	1,358			
100029768	BUCKLEY	WA		10/26/2018		282,683							899	899			
100029769	SEAL BEACH	CA		10/26/2018		719,236							3,102	3,102			
100029770	BROKEN ARROW	OK		10/26/2018		86,550							282	282			
100029773	SPARKS	NV		10/26/2018		108,172							609	609			
100029777	PLANT CITY	FL		10/26/2018		180,822							938	938			
100029782	NORTHAMPTON	PA		10/26/2018		234,438							1,178	1,178			
100029784	AROMAS	CA		10/26/2018		288,654							2,125	2,125			
100029788	PORTSMOUTH	VA		10/26/2018		64,703							241	241			
100029793	BROOKLYN	NY		10/26/2018		244,894							1,104	1,104			
100029794	STATEN ISLAND	NY		10/26/2018		398,947							1,992	1,992			
100029795	CHICAGO	IL		10/26/2018		111,117							831	831			
100029796	TACOMA	WA		10/26/2018		92,705							438	438			
100029797	HIALEAH	FL		10/26/2018		117,721							1,574	1,574			
100029798	MIAMI	FL		10/26/2018		333,586							938	938			
100029800	CANTON	GA		10/26/2018		319,025							1,273	1,273			
100029801	CHARLESTON	SC		10/26/2018		272,794							1,907	1,907			
100029802	SOUTH HOLLAND	IL		10/26/2018		113,804							465	465			
100029805	GRANITE BAY	CA		10/26/2018		434,666							2,041	2,041			
100029806	LADERA RANCH	CA		10/26/2018		247,354							1,579	1,579			
100029808	STOCKTON	CA		10/26/2018		160,561							1,102	1,102			
100029810	KENOSHA	WI		10/26/2018		157,902							604	604			
100029812	WASILLA	AK		10/26/2018		200,888							1,106	1,106			
100029813	MOHAVE VALLEY	AZ		10/26/2018		217,334							798	798			
100029814	GREENBELT	MD		10/26/2018		196,500							1,062	1,062			
100029815	LOWELL	MA		10/26/2018		153,929							565	565			
100029816	BEACHWOOD	NJ		10/26/2018		200,711							902	902			
100029818	PROVO	UT		10/26/2018		121,457							453	453			
100029820	GORDON	GA		10/26/2018		120,700							446	446			
100029827	SEATTLE	WA		10/26/2018		259,004							971	971			
100029830	CHICAGO	IL		10/26/2018		297,367							930	930			
100029835	KULA	HI		10/26/2018		481,892							2,868	2,868			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029836	GROVELAND	FL		10/26/2018		295,807							894	894			
100029837	LAGRANGE	GA		10/26/2018		74,419							307	307			
100029842	DECATUR	GA		10/26/2018		119,687							383	383			
100029845	CHICAGO	IL		10/26/2018		187,891							569	569			
100029846	SAN FERNANDO	CA		10/26/2018		254,791							983	983			
100029847	CHICAGO	IL		10/26/2018		229,325							959	959			
100029853	SPRINGFIELD	MA		12/20/2018		61,421							322	322			
100029904	PROVIDENCE	RI		12/20/2018		134,812							921	921			
100029907	LITHONIA	GA		12/20/2018		67,284							1,401	1,401			
100029913	SAGINAW	MI		12/20/2018		36,696							1,856	1,856			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		71,696							290	290			
100029920	WASHINGTON	DC		12/20/2018		212,533							1,139	1,139			
100029921	CHARLOTTE	NC		12/20/2018		79,912							1,151	1,151			
100029922	KATY	TX		12/20/2018		89,139							702	702			
100029924	KATY	TX		12/20/2018		74,966							954	954			
100029927	CYPRESS	TX		12/20/2018		78,165							1,052	1,052			
100029931	CHESAPEAKE	VA		12/20/2018		132,892							1,035	1,035			
100029938	PEARLAND	TX		12/20/2018		49,463							731	731			
100029940	PERALTA	NM		12/20/2018		61,387							344	344			
100029947	NORCROSS	GA		12/20/2018		82,447							718	718			
100029949	VENTURA	CA		12/20/2018		215,772							2,948	2,948			
100029955	ALBUQUERQUE	NM		12/20/2018		67,443							1,154	1,154			
100029960	HOUSTON	TX		12/20/2018		83,173							1,040	1,040			
100029961	THOMASVILLE	NC		12/20/2018		75,096							1,642	1,642			
100029964	GRAND PRAIRIE	TX		12/20/2018		65,196							722	722			
100029968	SPRINGFIELD	MA		12/20/2018		75,469							907	907			
100029976	LA MESA	NM		12/20/2018		38,440							758	758			
100029978	KANSAS CITY	MO		12/20/2018		65,569							1,069	1,069			
100029987	HOUSTON	TX		12/20/2018		82,699							888	888			
100029988	PHILADELPHIA	PA		12/20/2018		42,874							543	543			
100029990	ATLANTA	GA		12/20/2018		124,459							700	700			
100029994	BENTON	AR		12/20/2018		61,248							714	714			
100029996	MYERSVILLE	MD		12/20/2018		115,671							791	791			
100029998	ALBUQUERQUE	NM		12/20/2018		73,371							1,083	1,083			
100030000	LEANDER	TX		12/20/2018		32,423							384	384			
100030002	KATY	TX		12/20/2018		54,520							915	915			
100030003	ATLANTA	GA		12/20/2018		81,509							1,045	1,045			
100030004	TAMPA	FL		12/20/2018		85,474							1,026	1,026			
100030007	CHARLOTTE	NC		12/20/2018		118,619							792	792			
100030009	CHARLOTTE	NC		12/20/2018		66,247							912	912			
100030011	KATY	TX		12/20/2018		74,094							1,133	1,133			
100030015	DUNCANVILLE	TX		12/20/2018		52,035							465	465			
100030020	CORDOVA	TN		12/20/2018		70,612							950	950			
100030021	SACRAMENTO	CA		12/20/2018		168,005							2,458	2,458			
100030023	CHARLOTTE	NC		12/20/2018		56,511							673	673			
100030027	PINE HALL	NC		12/20/2018		76,505							1,087	1,087			
100030030	LUTZ	FL		12/20/2018		348,521							2,073	2,073			
100030033	RICHMOND	VA		12/20/2018		56,565							2,600	2,600			
100030035	ELKHART	IN		12/20/2018		55,472							634	634			
100030036	FORT MADISON	IA		12/20/2018		55,073							576	576			
100030038	DOLAN SPRINGS	AZ		12/20/2018		17,745							308	308			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030044	GREENWOOD	MO		12/20/2018		108,496							1,159	1,159			
100030045	FORT WORTH	TX		12/20/2018		98,821							590	590			
100030053	LAUDERDALE LAKES	FL		12/20/2018		35,944							418	418			
100030054	CHULA VISTA	CA		12/20/2018		244,049							875	875			
100030055	TUCSON	AZ		12/20/2018		69,466							1,249	1,249			
100030057	MOSES LAKE	WA		12/20/2018		95,323							1,024	1,024			
100030065	BURTONSVILLE	MD		12/20/2018		291,799							3,771	3,771			
100030073	TUTTLE	OK		12/20/2018		120,628							1,044	1,044			
100030076	CONROE	TX		12/20/2018		40,769							626	626			
100030077	HOLLYWOOD	FL		12/20/2018		185,635							851	851			
100030080	EL MIRAGE	AZ		12/20/2018		104,530							626	626			
100030081	SYRACUSE	NY		12/20/2018		54,395							956	956			
100030082	CHICAGO	IL		12/20/2018		118,428							1,617	1,617			
100030087	WINCHENDON	MA		12/20/2018		93,259							918	918			
100030089	DECATUR	GA		12/20/2018		970,594							10,093	10,093			
100030093	CANYON	TX		12/20/2018		154,170							1,143	1,143			
100030098	HOOKSETT	NH		12/20/2018		115,980							1,363	1,363			
100030102	PASADENA	CA		12/20/2018		803,186							9,411	9,411			
100030103	HEBRON	NH		12/20/2018		140,133							2,017	2,017			
100030104	CEDAR HILL	MO		12/20/2018		105,139							1,213	1,213			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		105,205							747	747			
100030107	FORT WORTH	TX		12/20/2018		199,660							1,392	1,392			
100030109	MONTEBELLO	CA		12/20/2018		449,260							1,940	1,940			
100030115	CHICAGO	IL		12/20/2018		289,724							3,523	3,523			
100030116	ALBUQUERQUE	NM		12/20/2018		211,934							1,559	1,559			
100030128	PEEKSKILL	NY		12/20/2018		147,924							1,435	1,435			
100030130	HIGHLAND	CA		12/20/2018		222,960							827	827			
100030136	JERSEY CITY	NJ		12/20/2018		111,885							1,809	1,809			
100030137	CLERMONT	FL		12/20/2018		169,635							1,401	1,401			
100030140	WARNER ROBINS	GA		12/20/2018		74,129							1,737	1,737			
100030143	INDIANAPOLIS	IN		12/20/2018		57,868							834	834			
100030146	COLUMBIA	SC		12/20/2018		118,719							1,671	1,671			
100030151	PANORAMA CITY	CA		12/20/2018		241,758							976	976			
100030153	ROCK HILL	SC		12/20/2018		157,822							827	827			
100030154	ORLANDO	FL		12/20/2018		110,500							1,030	1,030			
100030156	GRAND RAPIDS	MI		12/20/2018		163,479							1,633	1,633			
100030160	VANCOUVER	WA		12/20/2018		252,059							4,092	4,092			
100030161	TAMARAC	FL		12/20/2018		155,419							1,519	1,519			
100030162	CORAL SPRINGS	FL		12/20/2018		157,847							1,773	1,773			
100030166	PORTLAND	OR		12/20/2018		149,073							2,523	2,523			
100030167	ATWATER	CA		12/20/2018		194,242							2,034	2,034			
100030168	LOS ANGELES	CA		12/20/2018		248,327							1,681	1,681			
100030169	CONCORD	CA		12/20/2018		203,986							3,161	3,161			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		76,263							738	738			
100030181	RIVERSIDE	CA		12/20/2018		225,725							1,237	1,237			
100030186	LONGWOOD	FL		12/20/2018		64,795							472	472			
100030187	OXON HILL	MD		12/20/2018		138,804							518	518			
100030188	LIVINGSTON	CA		12/20/2018		248,139							4,156	4,156			
100030189	YUCAIPA	CA		12/20/2018		224,246							1,765	1,765			
100030195	FALLS CHURCH	VA		12/20/2018		261,179							1,480	1,480			
100030201	BOLINGBROOK	IL		12/20/2018		144,610							589	589			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030212	PIXLEY	CA		12/20/2018		102,733							1,392	1,392			
100030214	GLENDALE	AZ		12/20/2018		92,485							1,409	1,409			
100030223	RANDALLSTOWN	MD		12/20/2018		236,686							3,518	3,518			
100030229	SELAH	WA		12/20/2018		90,272							325	325			
100030232	SAN RAMON	CA		12/20/2018		399,694							6,897	6,897			
100030233	MAYETTA	KS		12/20/2018		78,761							1,308	1,308			
100030235	UPPER MARLBORO	MD		12/20/2018		194,470							3,410	3,410			
100030239	FLORENCE	KY		12/20/2018		94,652							800	800			
100030245	KANSAS CITY	KS		12/20/2018		33,987							596	596			
100030259	GREENSBORO	NC		12/20/2018		90,061							1,685	1,685			
100030279	HUDSON	NH		12/20/2018		230,541							1,299	1,299			
100030280	WATERFORD	WI		12/20/2018		95,673							1,112	1,112			
100030287	SAYLORSBURG	PA		12/20/2018		139,753							671	671			
100030289	HOUSTON	TX		12/20/2018		64,065							413	413			
100030294	DANBURY	CT		12/20/2018		170,000							3,371	3,371			
100030302	HUDSON	OH		12/20/2018		144,693							367	367			
100030304	COOPER CITY	FL		12/20/2018		197,046							1,882	1,882			
100030311	BRANDON	FL		12/20/2018		106,471							2,142	2,142			
100030314	STERLING HEIGHTS	MI		12/20/2018		119,730							1,101	1,101			
100030316	MENDON	MA		12/20/2018		140,472							5,936	5,936			
100030334	CENTERVILLE	MA		12/20/2018		167,821							789	789			
100030336	CITRUS HEIGHTS	CA		12/20/2018		222,938							1,205	1,205			
100030341	NORWALK	CA		12/20/2018		216,500							1,537	1,537			
100030349	PINELLAS PARK	FL		12/20/2018		86,427							1,230	1,230			
100030355	NAPLES	FL		12/20/2018		125,752							1,364	1,364			
100030358	WASHINGTON	DC		12/20/2018		183,446							1,201	1,201			
100030363	GRANTS PASS	OR		12/20/2018		111,562							457	457			
100030366	SAINT PAUL	MN		12/20/2018		83,688							1,218	1,218			
100030368	ROSEVILLE	MN		12/20/2018		112,776							1,482	1,482			
100030369	INGLEWOOD	CA		12/20/2018		161,753							2,116	2,116			
100030371	FONTANA	CA		12/20/2018		253,664							1,247	1,247			
100030373	CIBOLA	TX		12/20/2018		112,582							1,870	1,870			
100030377	OXON HILL	MD		12/20/2018		147,223							620	620			
100030381	HUMBLE	TX		12/20/2018		179,713							2,337	2,337			
100030383	GARDENA	CA		12/20/2018		262,280							1,029	1,029			
100030390	STOCKBRIDGE	GA		12/20/2018		130,404							900	900			
100030392	ALTURAS	CA		12/20/2018		104,405							215	215			
100030393	BAKERSFIELD	CA		12/20/2018		159,987							1,807	1,807			
100030394	LANGHORNE	PA		12/20/2018		314,168							2,931	2,931			
100030396	MIDDLETOWN	DE		12/20/2018		214,499							960	960			
100030397	ALEXANDRIA	VA		12/20/2018		325,603							2,236	2,236			
100030399	HONDO	TX		12/20/2018		97,530							1,034	1,034			
100030401	PORT ST LUCIE	FL		12/20/2018		120,499							233	233			
100030407	STATEN ISLAND	NY		12/20/2018		164,999							715	715			
100030409	FAIRFIELD	CT		12/20/2018		390,317							5,242	5,242			
100030410	PHOENIX	AZ		12/20/2018		94,838							540	540			
100030415	CLAREMONT	CA		12/20/2018		360,232							3,597	3,597			
100030422	TUCSON	AZ		12/20/2018		467,927							7,549	7,549			
100030423	ROCKVILLE	MD		12/20/2018		334,620							1,428	1,428			
100030426	COLUMBIA	SC		12/20/2018		234,841							1,059	1,059			
100030430	JACKSONVILLE	FL		12/20/2018		132,434							542	542			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030451	PEARLAND	TX		12/20/2018		164,276							1,734	1,734			
100030453	BALTIMORE	MD		12/20/2018		56,763							433	433			
100030460	LAS CRUCES	NM		12/20/2018		64,958							907	907			
100030462	GARLAND	TX		12/20/2018		176,438							1,423	1,423			
100030468	MABLETON	GA		12/20/2018		54,967							548	548			
100030469	COLLINSVILLE	VA		12/20/2018		10,727							765	765			
100030472	BRONX	NY		12/20/2018		107,869							1,500	1,500			
100030484	RAYTOWN	MO		12/20/2018		65,813							967	967			
100030486	REDLANDS	CA		12/20/2018		129,777							918	918			
100030490	FORT WORTH	TX		12/20/2018		58,047							670	670			
100030491	HOUSTON	TX		12/20/2018		59,976							729	729			
100030496	REX	GA		12/20/2018		66,507							1,140	1,140			
100030499	HOUSTON	TX		12/20/2018		50,250							749	749			
100030504	WICHITA	KS		12/20/2018		51,370							630	630			
100030509	ALBUQUERQUE	NM		12/20/2018		71,400							1,061	1,061			
100030513	NOBLESVILLE	IN		12/20/2018		153,481							651	651			
100030515	CHARLOTTE	NC		12/20/2018		70,113							779	779			
100030516	LEAGUE CITY	TX		12/20/2018		85,424							1,079	1,079			
100030518	CHARLOTTE	NC		12/20/2018		123,376							729	729			
100030525	SHERWOOD	AR		12/20/2018		144,689							1,661	1,661			
100030526	HUMBLE	TX		12/20/2018		70,494											
100030528	COLUMBIA	SC		12/20/2018		67,765							1,347	1,347			
100030530	COLUMBIA	SC		12/20/2018		106,358							1,533	1,533			
100030531	HOUSTON	TX		12/20/2018		77,202							958	958			
100030532	RAYTOWN	MO		12/20/2018		94,096							970	970			
100030536	GAINESVILLE	GA		12/20/2018		57,753							864	864			
100030538	ACWORTH	GA		12/20/2018		112,578							1,085	1,085			
100030539	WALDORF	MD		12/20/2018		141,628							2,166	2,166			
100030540	INDEPENDENCE	MO		12/20/2018		69,294							691	691			
100030542	SUGAR LAND	TX		12/20/2018		108,206							1,331	1,331			
100030545	HOUSTON	TX		12/20/2018		63,528							915	915			
100030549	CHARLOTTE	NC		12/20/2018		89,009							653	653			
100030554	WOONSOCKET	RI		12/20/2018		124,861							879	879			
100030556	SACRAMENTO	CA		12/20/2018		144,523							2,145	2,145			
100030557	BOYNTON BEACH	FL		12/20/2018		164,013							2,112	2,112			
100030558	ORANGEBURG	SC		12/20/2018		49,127							1,775	1,775			
100030561	GASTONIA	NC		12/20/2018		52,557							1,194	1,194			
100030563	KANSAS CITY	MO		12/20/2018		83,272							762	762			
100030569	SURPRISE	AZ		12/20/2018		39,166							656	656			
100030573	PFLUGERVILLE	TX		12/20/2018		72,554							1,104	1,104			
100030582	LEAGUE CITY	TX		12/20/2018		156,106							476	476			
100030583	NEW BALTIMORE	MI		12/20/2018		153,004							1,779	1,779			
100030587	DETROIT	MI		12/20/2018		19,717							399	399			
100030590	REMBERT	SC		12/20/2018		34,190							739	739			
100030591	SMITHS GROVE	KY		12/20/2018		38,844							710	710			
100030595	CENTERPORT	NY		12/20/2018		235,135							1,104	1,104			
100030654	CHERRY HILL	NJ		04/09/2019		137,514							2,527	2,527			
100030655	VANCE	AL		04/09/2019		144,038							1,243	1,243			
100030658	AUBURN	WA		04/09/2019		201,708							642	642			
100030661	RIDGEFIELD	NJ		04/09/2019		388,593							1,490	1,490			
100030662	LAKELAND	FL		04/09/2019		164,485							538	538			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030665	MANASSAS	VA		04/09/2019		419,119							1,263	1,263			
100030666	CLAYTON	NC		04/09/2019		147,042							534	534			
100030668	LAS VEGAS	NV		04/09/2019		151,323							632	632			
100030670	MIDDLEVILLE	MI		04/09/2019		126,251							3,450	3,450			
100030671	DANVILLE	IN		04/09/2019		129,678							529	529			
100030672	CLINTON	MD		04/09/2019		220,174							1,146	1,146			
100030673	CUMBERLAND	RI		04/09/2019		104,188							1,169	1,169			
100030675	NORTHRIDGE	CA		04/09/2019		566,240							8,729	8,729			
100030678	WINTER PARK	FL		04/09/2019		146,727							809	809			
100030681	BROOKLYN	NY		04/09/2019		460,438							1,890	1,890			
100030683	SILVER SPRING	MD		04/09/2019		395,697							2,263	2,263			
100030687	MANALAPAN	NJ		04/09/2019		311,299							1,181	1,181			
100030688	HONOLULU	HI		04/09/2019		195,387							870	870			
100030692	RIO	WI		04/09/2019		123,367							491	491			
100030694	FORT WORTH	TX		04/09/2019		146,353							279	279			
100030696	MIAMI	FL		04/09/2019		296,637							1,298	1,298			
100030698	CARY	IL		04/09/2019		187,206							683	683			
100030699	POMONA	CA		04/09/2019		314,203							248	248			
100030701	WEST ROXBURY	MA		04/09/2019		637,923							1,796	1,796			
100030703	PORTER RANCH	CA		04/09/2019		497,303							2,371	2,371			
100030704	BRADENTON	FL		04/09/2019		231,654							817	817			
100030705	CLAYTON	NC		04/09/2019		124,651							1,226	1,226			
100030707	CHICAGO	IL		04/09/2019		260,530							643	643			
100030708	WEST COVINA	CA		04/09/2019		380,444							1,376	1,376			
100030709	SPRINGFIELD	VA		04/09/2019		277,332							1,188	1,188			
100030711	SAN DIEGO	CA		04/09/2019		368,658							1,408	1,408			
100030713	MAPLEWOOD	NJ		04/09/2019		200,835							1,857	1,857			
100030714	LAKEWOOD	CO		04/09/2019		252,821							2,003	2,003			
100030717	SAINT ALBANS	NY		04/09/2019		323,641							1,484	1,484			
100030718	WHITE PLAINS	NY		04/09/2019		239,866							1,223	1,223			
100030719	WAIPAHU	HI		04/09/2019		356,936							2,492	2,492			
100030721	BENICIA	CA		04/09/2019		449,807							2,861	2,861			
100030730	SACRAMENTO	CA		04/09/2019		196,528							689	689			
100030732	MOLT	MT		04/09/2019		293,552							1,147	1,147			
100030733	GAINESVILLE	VA		04/09/2019		187,319							645	645			
100030734	LOVELAND	OH		04/09/2019		135,885							581	581			
100030736	MURFREESBORO	TN		04/09/2019		138,189							1,146	1,146			
100030739	PLUMAS LAKE	CA		04/09/2019		204,097							1,184	1,184			
100030740	PORT ORANGE	FL		04/09/2019		168,403							716	716			
100030741	JAMAICA	NY		04/09/2019		202,367							571	571			
100030742	NORTH ROYALTON	OH		04/09/2019		80,969							6,099	6,099			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		373,509							1,584	1,584			
100030745	CHULA VISTA	CA		04/09/2019		222,944							746	746			
100030746	SILVER SPRING	MD		04/09/2019		394,751							2,887	2,887			
100030750	SIMPSONVILLE	SC		04/09/2019		112,848							957	957			
100030752	HIALEAH	FL		04/09/2019		276,305							1,773	1,773			
100030753	ANTIOCH	TN		04/09/2019		147,259							568	568			
100030754	BILLERICA	MA		04/09/2019		272,945							1,029	1,029			
100030755	DALLAS	TX		04/09/2019		204,366							808	808			
100030757	NEW RICHMOND	WI		04/09/2019		136,647							779	779			
100030759	AVENTURA	FL		04/09/2019		141,464							964	964			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030760	BOYNTON BEACH	FL		04/09/2019		156,103							681	681			
100030761	LAMONT	FL		04/09/2019		265,270							893	893			
100030765	STOCKBRIDGE	GA		04/09/2019		154,710							2,621	2,621			
100030766	POM FRET	MD		04/09/2019		276,646							3,072	3,072			
100030767	BROOKLYN	NY		04/09/2019		580,606							2,242	2,242			
100030770	ELK GROVE	CA		04/09/2019		413,104							2,302	2,302			
100030772	BARTLETT	IL		04/09/2019		226,449							900	900			
100030773	CLEARFIELD	UT		04/09/2019		161,751							409	409			
100030774	LOS ANGELES	CA		04/09/2019		1,377,581							6,271	6,271			
100030777	LAS VEGAS	NV		04/09/2019		195,591							575	575			
100030778	LA PINE	OR		04/09/2019		197,373							1,573	1,573			
100030779	PORT ST LUCIE	FL		04/09/2019		81,500							691	691			
100030781	OAKLAND	CA		04/09/2019		529,512							1,853	1,853			
100030783	CATHEDRAL CITY	CA		04/09/2019		156,174							647	647			
100030785	OKLAHOMA CITY	OK		04/09/2019		122,938							549	549			
100030787	SAN ANTONIO	TX		04/09/2019		153,317							606	606			
100030788	SECAUCUS	NJ		04/09/2019		318,181							1,127	1,127			
100030790	PASADENA	CA		04/09/2019		229,777							3,490	3,490			
100030791	WEST COVINA	CA		04/09/2019		298,417							2,572	2,572			
100030792	REDMOND	WA		04/09/2019		335,336							960	960			
100030795	NOVATO	CA		04/09/2019		299,388							1,323	1,323			
100030798	DURHAM	NC		04/09/2019		137,407							475	475			
100030799	WAIPAHU	HI		04/09/2019		441,246							2,170	2,170			
100030801	RIDGE	NY		04/09/2019		150,929							650	650			
100030802	SPRING HILL	FL		04/09/2019		129,706							488	488			
100030803	QUNICY	MA		04/09/2019		210,368							3,044	3,044			
100030806	CARMEL VALLEY	CA		04/09/2019		646,853							2,387	2,387			
100030809	BILLINGS	MT		04/09/2019		122,302							602	602			
100030811	STERLING	VA		04/09/2019		326,114							3,004	3,004			
100030812	ORANGE	CA		04/09/2019		470,135							1,092	1,092			
100030816	KISSIMMEE	FL		04/09/2019		126,374							624	624			
100030819	HAVERTOWN	PA		04/09/2019		217,402							831	831			
100030820	BRENTWOOD	CA		04/09/2019		312,492							1,090	1,090			
100030823	RANCHO SANTA FE	CA		04/09/2019		442,285							2,155	2,155			
100030824	NEWTON	MA		04/09/2019		550,417							2,257	2,257			
100030828	RIVERSIDE	CA		04/09/2019		308,273							1,628	1,628			
100030832	SALT LAKE CITY	UT		04/09/2019		157,156							725	725			
100030833	GRAND PRAIRIE	TX		04/09/2019		137,189							586	586			
100030834	LAS VEGAS	NV		04/09/2019		171,298							948	948			
100030838	STORMVILLE	NY		04/09/2019		177,242							620	620			
100030840	BAYSIDE	NY		04/09/2019		642,752							2,964	2,964			
100030841	JUPITER	FL		04/09/2019		163,423							248	248			
100030842	EVERETT	WA		04/09/2019		176,913							1,646	1,646			
100030843	COLORADO SPRINGS	CO		04/09/2019		114,292							1,449	1,449			
100030844	PASADENA	CA		04/09/2019		311,974							1,150	1,150			
100030845	STATEN ISLAND	NY		04/09/2019		194,864							1,120	1,120			
100030847	QUEENS VILLAGE	NY		04/09/2019		338,608							2,144	2,144			
100030848	BENBROOK	TX		04/09/2019		270,292							1,310	1,310			
100030851	GARDEN GROVE	CA		04/09/2019		365,216							1,342	1,342			
100030853	CHICAGO	IL		04/09/2019		204,755							1,155	1,155			
100030854	MORENO VALLEY	CA		04/09/2019		164,830							1,918	1,918			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030855	OCEANSIDE	CA		04/09/2019		350,265							5,234	5,234			
100030857	SOUTH OZONE PARK	NY		04/09/2019		271,910							690	690			
100030858	AUBURN	WA		04/09/2019		155,117							4,382	4,382			
100030859	MIAMI	FL		04/09/2019		168,991							644	644			
100030861	LONG BEACH	CA		04/09/2019		220,063							639	639			
100030862	NORTHBROOK	IL		04/09/2019		681,015							2,677	2,677			
100030863	WATSONVILLE	CA		04/09/2019		319,613							832	832			
100030866	SILVER SPRING	MD		04/09/2019		148,903							1,593	1,593			
100030867	CROTON ON HUDSON	NY		04/09/2019		502,636							5,808	5,808			
100030869	FLUSHING	NY		04/09/2019		354,407							3,493	3,493			
100030870	BROOKLYN	NY		04/09/2019		310,208							1,195	1,195			
100030872	UNION CITY	CA		04/09/2019		577,379							2,766	2,766			
100030874	COSTA MESA	CA		04/09/2019		263,277							1,903	1,903			
100030876	BRIARWOOD	NY		04/09/2019		276,229							1,238	1,238			
100030877	KENT	WA		04/09/2019		198,075							418	418			
100030878	BROOKLYN	NY		04/09/2019		278,581							1,016	1,016			
100031037	BERKELEY TOWNSHIP	NJ		03/29/2019		79,104							682	682			
100031038	FAIRFIELD	CA		03/29/2019		268,542							910	910			
100031039	CORONA	CA		03/29/2019		214,797							881	881			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		427,094							5,892	5,892			
100031042	COCONUT CREEK	FL		03/29/2019		285,634							3,611	3,611			
100031044	DES PLAINES	IL		03/29/2019		264,605							725	725			
100031051	TEWKSBURY	NJ		03/29/2019		320,993							1,845	1,845			
100031054	BANNING	CA		03/29/2019		178,405							821	821			
100031055	BAKERSFIELD	CA		03/29/2019		154,480							324	324			
100031056	LAUDERHILL	FL		03/29/2019		291,274							1,677	1,677			
100031057	SANTA MARIA	CA		03/29/2019		322,194							2,096	2,096			
100031058	WEST BABYLON	NY		03/29/2019		288,212							1,042	1,042			
100031060	FAIRFIELD	CA		03/29/2019		322,591							1,122	1,122			
100031061	SANTA ANA	CA		03/29/2019		537,632							2,256	2,256			
100031062	SACRAMENTO	CA		03/29/2019		290,291							1,749	1,749			
100031065	TAMPA	FL		03/29/2019		98,060							338	338			
100031067	CHULA VISTA	CA		03/29/2019		483,888							3,032	3,032			
100031068	LAKELAND	FL		03/29/2019		109,768							318	318			
100031069	ELK GROVE	CA		03/29/2019		398,434							1,891	1,891			
100031070	FONTANA	CA		03/29/2019		288,300							2,425	2,425			
100031071	SILVER SPRING	MD		03/29/2019		312,497							1,871	1,871			
100031072	DINUBA	CA		03/29/2019		140,443							609	609			
100031073	SACRAMENTO	CA		03/29/2019		161,965							1,615	1,615			
100031075	BAKERSFIELD	CA		03/29/2019		130,614							937	937			
100031077	CATONSVILLE	MD		03/29/2019		243,875							668	668			
100031078	LAKE WORTH	FL		03/29/2019		395,848							1,474	1,474			
100031079	ORANGEVALE	CA		03/29/2019		201,978							1,974	1,974			
100031080	PEMBROKE PINES	FL		03/29/2019		146,675							752	752			
100031081	HAMILTON TWP	NJ		03/29/2019		77,696							266	266			
100031083	MARGATE	FL		03/29/2019		192,009							3,758	3,758			
100031084	MORENO VALLEY	CA		03/29/2019		325,331							1,884	1,884			
100031086	MANTECA	CA		03/29/2019		334,217							1,270	1,270			
100031087	PHILADELPHIA	PA		03/29/2019		242,505							1,816	1,816			
100031089	CHICAGO	IL		03/29/2019		85,278							592	592			
100031091	CHICAGO	IL		03/29/2019		51,225							1,251	1,251			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031093	CHICAGO	IL		03/29/2019		137,918							526	526			
100031094	NAPLES	FL		03/29/2019		385,683							2,064	2,064			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		105,758							388	388			
100031098	COLTON	CA		03/29/2019		154,210							1,277	1,277			
100031099	DELRAY BEACH	FL		03/29/2019		296,020							929	929			
100031100	SANTA ANA	CA		03/29/2019		322,128							1,558	1,558			
100031101	SALIDA	CA		03/29/2019		223,324							815	815			
100031102	BOCA RATON	FL		03/29/2019		162,911							1,048	1,048			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		304,663							1,216	1,216			
100031105	PEMBROKE PINES	FL		03/29/2019		301,739							1,069	1,069			
100031107	BRENTWOOD	CA		03/29/2019		297,634							912	912			
100031108	SACRAMENTO	CA		03/29/2019		259,826							1,263	1,263			
100031111	SANTA MARIA	CA		03/29/2019		312,056							1,709	1,709			
100031112	WESLEY CHAPEL	FL		03/29/2019		234,590							1,162	1,162			
100031114	SACRAMENTO	CA		03/29/2019		271,243							1,302	1,302			
100031115	FAIRFIELD	CA		03/29/2019		265,099							1,192	1,192			
100031118	PALM COAST	FL		03/29/2019		133,649							415	415			
100031119	LAS VEGAS	NV		03/29/2019		114,745							354	354			
100031120	PEORIA	AZ		03/29/2019		111,877							735	735			
100031122	HAMPTON TWP	NJ		03/29/2019		158,024							793	793			
100031125	TAMARAC	FL		03/29/2019		143,028							550	550			
100031127	PARKLAND	FL		03/29/2019		513,313							1,845	1,845			
100031128	SILVER SPRING	MD		03/29/2019		267,262							1,664	1,664			
100031130	SIMI VALLEY	CA		03/29/2019		297,774							1,362	1,362			
100031131	TAMPA	FL		03/29/2019		272,055							3,317	3,317			
100031132	TUCSON	AZ		03/29/2019		57,935							317	317			
100031135	MERCED	CA		03/29/2019		412,385							1,382	1,382			
100031137	ATLANTIC BEACH	FL		03/29/2019		268,198							1,245	1,245			
100031138	SAN DIEGO	CA		03/29/2019		330,152							1,488	1,488			
100031139	POSEN	IL		03/29/2019		112,220							391	391			
100031143	SHAFTER	CA		03/29/2019		130,890							610	610			
100031144	NORTH HIGHLANDS	CA		03/29/2019		231,151							1,539	1,539			
100031146	FRANKFORT	IL		03/29/2019		239,220							1,162	1,162			
100031148	FOLSOM	CA		03/29/2019		273,184							1,324	1,324			
100031151	NAPLES	FL		03/29/2019		168,878							2,155	2,155			
100031154	BRICK	NJ		03/29/2019		516,542							2,142	2,142			
100031156	FONTANA	CA		03/29/2019		211,269							1,456	1,456			
100031157	DOVER	DE		03/29/2019		120,885							729	729			
100031159	FAIRFIELD	CA		03/29/2019		241,949							640	640			
100031160	APPLE VALLEY	CA		03/29/2019		135,566							701	701			
100031161	CLOVIS	CA		03/29/2019		170,316							1,278	1,278			
100031164	CORAL SPRINGS	FL		03/29/2019		92,932							1,211	1,211			
100031165	STOCKTON	CA		03/29/2019		201,827							741	741			
100031166	MIAMI	FL		03/29/2019		61,839							245	245			
100031167	STOCKTON	CA		03/29/2019		241,375							890	890			
100031168	MIAMI	FL		03/29/2019		309,044							3,140	3,140			
100031169	MARKHAM	IL		03/29/2019		86,291							424	424			
100031170	PALM BAY	FL		03/29/2019		119,154							1,512	1,512			
100031171	MIAMI	FL		03/29/2019		281,161							1,032	1,032			
100031172	STOCKTON	CA		03/29/2019		200,266							838	838			
100031174	LITHONIA	GA		03/29/2019		65,046							623	623			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031176	MIAMI	FL		03/29/2019		216,048							1,122	1,122			
100031177	BRADENTON	FL		03/29/2019		50,922							799	799			
100031178	HESPERIA	CA		03/29/2019		261,344							1,563	1,563			
100031179	RICHMOND	CA		03/29/2019		298,951							2,377	2,377			
100031180	DELRAY BEACH	FL		03/29/2019		119,289							702	702			
100031181	NAPLES	FL		03/29/2019		198,968							2,409	2,409			
100031182	LAS VEGAS	NV		03/29/2019		126,863							632	632			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		162,804							672	672			
100031185	SAINT PETERSBURG	FL		03/29/2019		304,833							1,412	1,412			
100031186	MORENO VALLEY	CA		03/29/2019		168,884							700	700			
100031187	LARGO	FL		03/29/2019		119,555							1,724	1,724			
100031188	MODESTO	CA		03/29/2019		262,448							1,057	1,057			
100031190	ORLANDO	FL		03/29/2019		148,148							478	478			
100031191	LOS ANGELES	CA		03/29/2019		288,364							872	872			
100031192	BAKERSFIELD	CA		03/29/2019		178,386							710	710			
100031193	LIVINGSTON	CA		03/29/2019		124,844							527	527			
100031194	ROSEVILLE	CA		03/29/2019		219,794							568	568			
100031195	COVINA	CA		03/29/2019		302,481							1,638	1,638			
100031196	EAST MEADOW	NY		03/29/2019		387,600							2,223	2,223			
100031197	SUNRISE	FL		03/29/2019		151,871							(1,098)	(1,098)			
100031198	DEERFIELD BEACH	FL		03/29/2019		159,675							688	688			
100031199	PLAINFIELD	IL		03/29/2019		150,694							775	775			
100031201	PALM SPRINGS	FL		03/29/2019		84,029							13,543	13,543			
100031202	DAVIE	FL		03/29/2019		175,622							2,318	2,318			
100031203	CORONA	CA		03/29/2019		312,841							1,654	1,654			
100031204	FRESNO	CA		03/29/2019		97,249							340	340			
100031205	SAN DIEGO	CA		03/29/2019		315,211							1,239	1,239			
100031208	LOS ANGELES	CA		03/29/2019		285,903							1,119	1,119			
100031210	LOS ANGELES	CA		03/29/2019		341,580							1,658	1,658			
100031211	DEERFIELD BEACH	FL		03/29/2019		61,652							684	684			
100031212	PATTERSON	CA		03/29/2019		154,218							533	533			
100031213	LOXAHATCHEE	FL		03/29/2019		226,651							513	513			
100031215	BAKERSFIELD	CA		03/29/2019		112,966							413	413			
100031216	HIALEAH	FL		03/29/2019		258,996							999	999			
100031220	CRANSTON	RI		03/29/2019		113,401							697	697			
100031221	WESTON	FL		03/29/2019		101,269							780	780			
100031222	APPLE VALLEY	CA		03/29/2019		160,562							882	882			
100031223	VALLEJO	CA		03/29/2019		312,349							1,381	1,381			
100031224	CORONA	CA		03/29/2019		290,180							1,381	1,381			
100031226	DELANO	CA		03/29/2019		124,909							783	783			
100031227	MERCED	CA		03/29/2019		371,272							1,950	1,950			
100031229	LOS ANGELES	CA		03/29/2019		384,995							1,770	1,770			
100031233	FORT WASHINGTON	MD		03/29/2019		323,999							2,614	2,614			
100031234	YARDLEY	PA		03/29/2019		326,318							1,615	1,615			
100031235	APOPKA	FL		03/29/2019		169,862							872	872			
100031236	SALINAS	CA		03/29/2019		296,434							1,331	1,331			
100031237	MAHWAH	NJ		03/29/2019		455,217							2,190	2,190			
100031238	DANIA	FL		03/29/2019		162,035							518	518			
100031239	MARLBORO	NJ		03/29/2019		255,787							1,429	1,429			
100031240	REDDING	CA		03/29/2019		314,995							972	972			
100031244	WHITTIER	CA		03/29/2019		276,984							2,730	2,730			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031246	ANTELOPE	CA		03/29/2019		264,952							1,399	1,399			
100031247	WINTER GARDEN	FL		03/29/2019		67,893							532	532			
100031248	MADERA	CA		03/29/2019		147,793							533	533			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		145,363							275	275			
100031250	SACRAMENTO	CA		03/29/2019		168,992							628	628			
100031254	GONZALES	CA		03/29/2019		339,495							1,932	1,932			
100031257	ESCONDIDO	CA		03/29/2019		452,652							1,666	1,666			
100031259	CARSON	CA		03/29/2019		376,199							956	956			
100031260	FRESNO	CA		03/29/2019		115,120							488	488			
100031261	YUBA CITY	CA		03/29/2019		169,910							964	964			
100031263	HESPERIA	CA		03/29/2019		201,735							762	762			
100031264	LAKE FOREST	CA		03/29/2019		378,535							1,727	1,727			
100031267	FONTANA	CA		03/29/2019		145,694							881	881			
100031268	ELK GROVE	CA		03/29/2019		294,574							1,178	1,178			
100031269	RAMONA	CA		03/29/2019		238,385							1,227	1,227			
100031271	MANVILLE	NJ		03/29/2019		156,663							729	729			
100031272	PEMBROKE PINES	FL		03/29/2019		219,005							1,269	1,269			
100031275	RENO	NV		03/29/2019		131,211							484	484			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		242,754							947	947			
100031277	SUNRISE	FL		03/29/2019		128,666							432	432			
100031278	MIAMI	FL		03/29/2019		229,249							890	890			
100031281	BAKERSFIELD	CA		03/29/2019		110,734							494	494			
100031283	GONZALES	CA		03/29/2019		206,471							2,704	2,704			
100031284	NORTHBROOK	IL		03/29/2019		524,064							2,537	2,537			
100031285	CORNING	CA		03/29/2019		123,473							1,065	1,065			
100031286	INDIALANTIC	FL		03/29/2019		138,265							934	934			
100031287	CLEARLAKE	CA		03/29/2019		79,461							1,284	1,284			
100031290	SACRAMENTO	CA		03/29/2019		199,072							1,159	1,159			
100031292	FREDERICK	MD		03/29/2019		298,412							3,508	3,508			
100031293	REDDING	CA		03/29/2019		145,156							3,766	3,766			
100031294	POMONA	CA		03/29/2019		255,475							1,172	1,172			
100031296	SALINAS	CA		03/29/2019		441,415							1,533	1,533			
100031299	CHULA VISTA	CA		03/29/2019		289,575							1,819	1,819			
100031300	NOGALES	AZ		03/29/2019		159,970							1,592	1,592			
100031301	CHICAGO	IL		03/29/2019		159,017							366	366			
100031302	SKOKIE	IL		03/29/2019		293,714							356	356			
100031303	JUPITER	FL		03/29/2019		141,184							1,322	1,322			
100031304	PITTSBURG	CA		03/29/2019		265,839							1,263	1,263			
100031305	SUNRISE	FL		03/29/2019		180,300							633	633			
100031306	PALMDALE	CA		03/29/2019		182,374							859	859			
100031307	EDGEWATER	MD		03/29/2019		166,906							943	943			
100031308	CONCORD	CA		03/29/2019		234,624							1,408	1,408			
100031312	ALTAMONTE SPRINGS	FL		03/29/2019		112,249							1,502	1,502			
100031313	SALINAS	CA		03/29/2019		303,303							1,863	1,863			
100031314	BENICIA	CA		03/29/2019		414,937							22,191	22,191			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		47,815							453	453			
100031317	ELIZABETH	NJ		03/29/2019		173,075							810	810			
100031318	GOLD CANYON	AZ		03/29/2019		132,275							676	676			
100031319	NEWBURY PARK	CA		03/29/2019		253,043							1,179	1,179			
100031320	VENICE	FL		03/29/2019		171,634							658	658			
100031322	ANTIOCH	CA		03/29/2019		256,184							761	761			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031323	YUCAIPA	CA		03/29/2019		357,137							625	625			
100031324	FRESNO	CA		03/29/2019		339,166							1,774	1,774			
100031326	MURRIETA	CA		03/29/2019		221,330							1,057	1,057			
100031328	RIVERSIDE	CA		03/29/2019		203,355							1,240	1,240			
100031330	OAKLEY	CA		03/29/2019		286,075							1,350	1,350			
100031331	FAIRFIELD	CA		03/29/2019		195,453							927	927			
100031333	FONTANA	CA		03/29/2019		226,196							1,215	1,215			
100031334	GARDENA	CA		03/29/2019		332,210							1,597	1,597			
100031335	ORLANDO	FL		03/29/2019		115,119							638	638			
100031336	MESA	AZ		03/29/2019		205,499							1,779	1,779			
100031340	CHINO HILLS	CA		03/29/2019		430,772							1,934	1,934			
100031341	ELGIN	IL		03/29/2019		95,590							331	331			
100031342	FRESNO	CA		03/29/2019		87,059							354	354			
100031345	SACRAMENTO	CA		03/29/2019		123,518							742	742			
100031347	BAKERSFIELD	CA		03/29/2019		131,306							483	483			
100031348	AURORA	IL		03/29/2019		58,635							377	377			
100031349	POMONA	CA		03/29/2019		234,405							3,474	3,474			
100031351	LONG BEACH	CA		03/29/2019		341,527							1,632	1,632			
100031352	BAKERSFIELD	CA		03/29/2019		101,392							601	601			
100031353	SEMINOLE	FL		03/29/2019		84,718							1,317	1,317			
100031354	WYANDANCH	NY		03/29/2019		224,156							1,152	1,152			
100031357	LONG BEACH	CA		03/29/2019		308,288							1,229	1,229			
100031358	SPRING HILL	FL		03/29/2019		120,959							225	225			
100031359	MAITLAND	FL		03/29/2019		178,953							936	936			
100031361	STOCKTON	CA		03/29/2019		163,638							811	811			
100031362	STOCKTON	CA		03/29/2019		180,744							996	996			
100031364	PHOENIX	AZ		03/29/2019		108,900							392	392			
100031365	NEWBURY PARK	CA		03/29/2019		172,878							985	985			
100031366	BENICIA	CA		03/29/2019		351,423							1,607	1,607			
100031367	OAKLAND PARK	FL		03/29/2019		264,506							929	929			
100031368	TURLOCK	CA		03/29/2019		298,241							1,828	1,828			
100031369	LONG BEACH	CA		03/29/2019		435,122							2,067	2,067			
100031371	MORENO VALLEY	CA		03/29/2019		184,625							1,318	1,318			
100031372	SAN LEANDRO	CA		03/29/2019		523,145							1,726	1,726			
100031373	RANCHO CUCAMONGA	CA		03/29/2019		249,097							1,266	1,266			
100031375	MIRAMAR	FL		03/29/2019		148,722							629	629			
100031376	PORT CHARLOTTE	FL		03/29/2019		128,742							1,820	1,820			
100031378	SACRAMENTO	CA		03/29/2019		167,978							1,174	1,174			
100031381	MODESTO	CA		03/29/2019		210,027							1,008	1,008			
100031382	OCEANSIDE	CA		03/29/2019		332,772							1,608	1,608			
100031383	KISSIMMEE	FL		03/29/2019		280,532							1,039	1,039			
100031386	HIGHLAND	CA		03/29/2019		169,093							833	833			
100031387	LONG BEACH	CA		03/29/2019		267,343							1,312	1,312			
100031388	LINCOLN	CA		03/29/2019		218,389							880	880			
100031389	FRESNO	CA		03/29/2019		94,386							412	412			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		146,009							881	881			
100031392	RIALTO	CA		03/29/2019		248,618							1,835	1,835			
100031393	NORWALK	CA		03/29/2019		255,749							1,364	1,364			
100031394	LA JOLLA	CA		03/29/2019		433,974							1,462	1,462			
100031397	BAKERSFIELD	CA		03/29/2019		72,131							352	352			
100031398	VALLEJO	CA		03/29/2019		212,223							1,625	1,625			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031399	FONTANA	CA		03/29/2019		183,347							889	889			
100031400	LAUDERHILL	FL		03/29/2019		78,570							308	308			
100031402	MORENO VALLEY	CA		03/29/2019		134,220							2,104	2,104			
100031403	ANDERSON	CA		03/29/2019		126,966							255	255			
100031404	FRESNO	CA		03/29/2019		96,794							561	561			
100031405	HERCULES	CA		03/29/2019		440,762							2,296	2,296			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		215,263							1,166	1,166			
100031410	PALM BAY	FL		03/29/2019		91,177							1,299	1,299			
100031411	INDIO	CA		03/29/2019		143,071							929	929			
100031413	STOCKTON	CA		03/29/2019		145,890							286	286			
100031416	SACRAMENTO	CA		03/29/2019		136,436							420	420			
100031417	STOCKTON	CA		03/29/2019		198,224							577	577			
100031418	HUNTINGTON STATION	NY		03/29/2019		212,320							800	800			
100031421	BAKERSFIELD	CA		03/29/2019		158,692							1,020	1,020			
100031422	MIAMI	FL		03/29/2019		313,247							2,483	2,483			
100031423	DAVIE	FL		03/29/2019		172,006							1,022	1,022			
100031424	ORLANDO	FL		03/29/2019		134,072							464	464			
100031425	VAN NUYS	CA		03/29/2019		323,797							1,562	1,562			
100031426	MARKHAM	IL		03/29/2019		22,835							442	442			
100031427	RIO VISTA	CA		03/29/2019		252,033							6,434	6,434			
100031428	VACAVILLE	CA		03/29/2019		196,317							1,175	1,175			
100031429	STOCKTON	CA		03/29/2019		194,725							655	655			
100031432	STOCKTON	CA		03/29/2019		212,532							1,403	1,403			
100031433	LA QUINTA	CA		03/29/2019		282,526							3,074	3,074			
100031435	CARSON	CA		03/29/2019		371,874							1,646	1,646			
100031436	STOCKTON	CA		03/29/2019		169,406							1,346	1,346			
100031437	TRACY	CA		03/29/2019		243,973							797	797			
100031438	NORTH BERGEN	NJ		03/29/2019		222,287							895	895			
100031439	FRESNO	CA		03/29/2019		101,561							1,430	1,430			
100031440	MORENO VALLEY	CA		03/29/2019		149,090							861	861			
100031441	FONTANA	CA		03/29/2019		215,798							524	524			
100031442	FAIRFIELD	CA		03/29/2019		270,488							576	576			
100031445	MC FARLAND	CA		03/29/2019		34,933							251	251			
100031447	REDLANDS	CA		03/29/2019		205,851							845	845			
100031448	BALDWIN PARK	CA		03/29/2019		246,435							961	961			
100031450	CHICAGO	IL		03/29/2019		224,301							334	334			
100031451	FAIRFIELD	CA		03/29/2019		228,062							1,351	1,351			
100031452	ANTIOCH	CA		03/29/2019		375,383							1,797	1,797			
100031453	LAUDERHILL	FL		03/29/2019		119,168							635	635			
100031454	LAKE WORTH	FL		03/29/2019		77,373							278	278			
100031455	FAIRFIELD	CA		03/29/2019		209,557							1,265	1,265			
100031457	SANTA BARBARA	CA		03/29/2019		504,215							2,547	2,547			
100031458	ALTAMONTE SPRINGS	FL		03/29/2019		85,305							344	344			
100031459	INDIO	CA		03/29/2019		197,684							902	902			
100031460	DUMONT	NJ		03/29/2019		287,670							1,040	1,040			
100031461	VISTA	CA		03/29/2019		318,766							1,648	1,648			
100031462	BAKERSFIELD	CA		03/29/2019		96,653							1,626	1,626			
100031463	RIPON	CA		03/29/2019		381,713							1,571	1,571			
100031465	VICTORVILLE	CA		03/29/2019		118,226							941	941			
100031466	BALDWIN PARK	CA		03/29/2019		239,813							1,441	1,441			
100031468	EL MONTE	CA		03/29/2019		296,528							1,461	1,461			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031471	EL CENTRO	CA		03/29/2019		136,516							1,622	1,622			
100031472	SACRAMENTO	CA		03/29/2019		117,975							474	474			
100031475	CHINO	CA		03/29/2019		365,027							1,654	1,654			
100031477	CHICAGO	IL		03/29/2019		143,846							1,474	1,474			
100031479	LANCASTER	CA		03/29/2019		191,067							920	920			
100031480	PALMDALE	CA		03/29/2019		182,021							1,312	1,312			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		60,766							831	831			
100031486	IRVINE	CA		03/29/2019		463,055							2,005	2,005			
100031487	RICHMOND	CA		03/29/2019		338,207							1,341	1,341			
100031488	SOUTH GATE	CA		03/29/2019		293,265							1,619	1,619			
100031490	SANTA ANA	CA		03/29/2019		303,505							1,830	1,830			
100031491	OAKLAND	CA		03/29/2019		441,367							5,758	5,758			
100031492	OAKLEY	CA		03/29/2019		348,072							3,474	3,474			
100031493	TAMPA	FL		03/29/2019		224,954							3,288	3,288			
100031494	MODESTO	CA		03/29/2019		69,986							1,579	1,579			
100031498	PORTERVILLE	CA		03/29/2019		105,997							603	603			
100031502	FRESNO	CA		03/29/2019		89,074							566	566			
100031503	NAPLES	FL		03/29/2019		295,593							1,310	1,310			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		362,810							1,506	1,506			
100031506	STATEN ISLAND	NY		03/29/2019		408,517							2,619	2,619			
100031507	SACRAMENTO	CA		03/29/2019		283,915							3,069	3,069			
100031508	NORTH HIGHLANDS	CA		03/29/2019		129,701							604	604			
100031510	LATHROP	CA		03/29/2019		141,814							1,179	1,179			
100035470	SOUTHERN PINES	NC		08/21/2019		116,140							774	774			
100035500	GALVESTON	TX		08/21/2019		149,744							578	578			
100035512	MOUNT PLEASANT	SC		08/21/2019		149,525							637	637			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		167,629							749	749			
100035637	CHICAGO	IL		08/21/2019		378,412							464	464			
100035708	WARWICK	RI		08/21/2019		129,891							766	766			
100035842	KAILUA KONA	HI		08/21/2019		567,734							2,677	2,677			
100035894	SAN ANTONIO	TX		08/21/2019		126,536							683	683			
100035896	SURPRISE	AZ		08/21/2019		163,172							901	901			
100035949	SAVAGE	MN		08/27/2019		174,182							671	671			
100036007	TOMBALL	TX		08/27/2019		138,875							598	598			
100036016	BLOOMINGTON	IN		08/27/2019		146,841							621	621			
100036022	DETROIT	MI		08/27/2019		111,420							494	494			
100036049	HANFORD	CA		08/27/2019		262,239							1,115	1,115			
100036249	MIAMI	FL		08/27/2019		127,643							866	866			
100036269	UPLAND	CA		08/27/2019		224,093							1,783	1,783			
100037852	TUCSON	AZ		09/16/2019		218,888							942	942			
100037893	PISCATAWAY	NJ		09/16/2019		157,478							759	759			
100037933	TAMPA	FL		09/16/2019		167,192							1,378	1,378			
100037945	MARLTON	NJ		09/16/2019		135,941							575	575			
100037993	TUCSON	AZ		09/16/2019		135,137							568	568			
100038037	MONTEBELLO	CA		11/15/2019		350,118							1,495	1,495			
100038040	BOISE	ID		11/15/2019		259,120							1,298	1,298			
100038055	TUCSON	AZ		11/15/2019		143,594							603	603			
100038071	OCRACOKE	NC		11/15/2019		137,693							1,173	1,173			
100038117	MAMMOTH LAKES	CA		11/15/2019		238,820							1,085	1,085			
100038197	YPSILANTI	MI		11/15/2019		123,047							501	501			
100038232	WILLIAMSON	GA		11/15/2019		115,733							562	562			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038233	WILLIAMSON	GA		11/15/2019		122,598							595	595			
100038249	SOUTH HOLLAND	IL		11/15/2019		114,419							447	447			
100038258	RIVERVIEW	FL		11/15/2019		116,104							651	651			
100038360	FOUNTAIN	CO		11/15/2019		140,581							644	644			
100038393	ELK RIVER	MN		11/15/2019		131,336							654	654			
100038404	GULF SHORES	AL		11/15/2019		402,008							1,521	1,521			
100039733	MINNEAPOLIS	MN		10/28/2019		118,128							561	561			
100039759	SCHAUMBURG	IL		10/28/2019		118,167							1,459	1,459			
100039809	HURST	TX		10/28/2019		148,268							609	609			
100039874	LAS VEGAS	NV		10/28/2019		234,551							912	912			
100040097	CLARKSTON	GA		01/28/2020		155,542							1,176	1,176			
100040098	CLARKSTON	GA		01/28/2020		162,198							897	897			
100040099	PENDLETON	IN		01/28/2020		125,969							3,384	3,384			
100040106	MARIETTA	GA		01/28/2020		133,219							516	516			
100041193	DURHAM	NC		03/02/2020		161,999							766	766			
100041209	YUMA	AZ		03/02/2020		191,797							725	725			
100041680	KATY	TX		03/02/2020		136,478							802	802			
100042927	MIRAMAR	FL		05/28/2020		216,255							4,010	4,010			
100042929	NEW BEDFORD	MA		05/28/2020		160,593							653	653			
100042931	NORTH LAS VEGAS	NV		05/28/2020		93,732							621	621			
100042932	WHITTIER	CA		05/28/2020		196,274							1,170	1,170			
100042933	ROSEVILLE	CA		05/28/2020		118,100							1,852	1,852			
100042934	SACRAMENTO	CA		05/28/2020		62,034							165	165			
100042935	OAKLAND	CA		05/28/2020		454,593							1,846	1,846			
100042936	SOMERS POINT	NJ		05/28/2020		62,383							1,929	1,929			
100042939	ALBUQUERQUE	NM		05/28/2020		80,291							920	920			
100042943	FREDERICKSBURG	VA		05/28/2020		102,974							1,320	1,320			
100042944	MODESTO	CA		05/28/2020		97,604							1,520	1,520			
100042945	FRANKLIN PARK	IL		05/28/2020		93,959							700	700			
100042947	FAYETTEVILLE	GA		05/28/2020		106,197							2,107	2,107			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		83,996							1,051	1,051			
100042952	RHINEBECK	NY		05/28/2020		155,831							351	351			
100042953	NEW CASTLE	DE		05/28/2020		84,016							1,207	1,207			
100042955	IMPERIAL BEACH	CA		05/28/2020		330,430							4,544	4,544			
100042959	OXNARD	CA		05/28/2020		371,081							1,884	1,884			
100042963	OAKLAND	CA		05/28/2020		291,831							1,319	1,319			
100042964	SIMI VALLEY	CA		05/28/2020		336,894							1,263	1,263			
100042965	SACRAMENTO	CA		05/28/2020		115,505							1,631	1,631			
100042966	PEARL CITY	HI		05/28/2020		202,534							163,355	163,355			
100042968	NORTON	OH		05/28/2020		120,777							896	896			
100042969	SAN DIEGO	CA		05/28/2020		250,415							1,300	1,300			
100042970	CHICAGO	IL		05/28/2020		150,162							1,628	1,628			
100042971	BENICIA	CA		05/28/2020		175,516							710	710			
100042972	MAYODAN	NC		05/28/2020		100,259							647	647			
100042973	SIMI VALLEY	CA		05/28/2020		342,615							1,092	1,092			
100042975	BURLINGTON	CT		05/28/2020		140,843							321	321			
100042976	WESTLAKE VILLAGE	CA		05/28/2020		577,327							2,537	2,537			
100042978	GERMANTOWN	MD		05/28/2020		340,971							829	829			
100042983	SAN DIEGO	CA		05/28/2020		354,730							1,660	1,660			
100042985	SANTA ANA	CA		05/28/2020		331,583							2,244	2,244			
100042989	CUTLER	CA		05/28/2020		71,738							633	633			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100042992	INGLEWOOD	CA		05/28/2020		258,477							916	916			
100042994	LIBERTY	IN		05/28/2020		46,727							1,313	1,313			
100042996	PICO RIVERA	CA		05/28/2020		255,887							3,843	3,843			
100042997	DIAMOND BAR	CA		05/28/2020		186,589							1,340	1,340			
100042998	SAN ANTONIO	FL		05/28/2020		37,889							1,734	1,734			
100043001	CARSON	CA		05/28/2020		373,729							4,587	4,587			
100043002	ORLANDO	FL		05/28/2020		58,763							2,898	2,898			
100043004	OSAGE BEACH	MO		05/28/2020		157,805							1,281	1,281			
100043005	INMAN	SC		05/28/2020		199,174							1,305	1,305			
100043007	TULARE	CA		05/28/2020		133,277							667	667			
100043008	PLACENTIA	CA		05/28/2020		160,318							1,161	1,161			
100043014	ASHEBORO	NC		05/28/2020		91,835							1,515	1,515			
100043015	EASTON	PA		05/28/2020		188,342							2,265	2,265			
100043018	DELRAY BEACH	FL		05/28/2020		124,576							710	710			
100043019	OAK GROVE	MN		05/28/2020		421,886							6,725	6,725			
100043026	SPRINGFIELD	MA		05/28/2020		116,411							454	454			
100043027	WINDSOR	CA		05/28/2020		188,238							842	842			
100043028	FRESNO	CA		05/28/2020		197,860							741	741			
100043029	SHAKER HEIGHTS	OH		05/28/2020		88,861							2,034	2,034			
100043031	WEST TOWNSEND	MA		05/28/2020		169,710							2,315	2,315			
100043032	ALBUQUERQUE	NM		05/28/2020		47,861							946	946			
100043034	BENICIA	CA		05/28/2020		380,701							3,257	3,257			
100043037	DEL REY	CA		05/28/2020		42,674							261	261			
100043038	PLANTATION	FL		05/28/2020		224,680							3,027	3,027			
100043041	CHICAGO	IL		05/28/2020		252,967							442	442			
100043042	RICHMOND	VA		05/28/2020		91,490							908	908			
100043043	FOUNTAIN HILLS	AZ		05/28/2020		470,034							632	632			
100043044	HONOKAA	HI		05/28/2020		190,831							1,296	1,296			
100043047	DAVENPORT	FL		05/28/2020		137,910							489	489			
100043048	DALLAS	TX		05/28/2020		59,106							225	225			
100043049	MAITLAND	FL		05/28/2020		96,763							1,372	1,372			
100043050	ASTORIA	NY		05/28/2020		511,885							3,569	3,569			
100043051	MONROE	NC		05/28/2020		47,469							450	450			
100043054	MORENO VALLEY	CA		05/28/2020		130,678							1,225	1,225			
100043056	GRANADA HILLS	CA		05/28/2020		259,860							3,983	3,983			
100043057	ANTIOCH	CA		05/28/2020		175,802							874	874			
100043058	MIRAMAR	FL		05/28/2020		200,649							1,670	1,670			
100043059	BRICK	NJ		05/28/2020		244,074							1,153	1,153			
100043060	WEST PALM BEACH	FL		05/28/2020		192,548							1,388	1,388			
100043062	ASHEVILLE	NC		05/28/2020		94,803							324	324			
100043064	HYATTSVILLE	MD		05/28/2020		139,669							1,007	1,007			
100043067	GLEN ALLEN	VA		05/28/2020		475,922							1,160	1,160			
100043068	CHICAGO	IL		05/28/2020		209,382							843	843			
100043070	BROOKLYN PARK	MN		05/28/2020		73,871							1,554	1,554			
100043072	LORTON	VA		05/28/2020		268,925							2,245	2,245			
100043074	WESTON	FL		05/28/2020		134,915							996	996			
100043077	EAST PALO ALTO	CA		05/28/2020		478,170							1,409	1,409			
100043078	MIAMI	FL		05/28/2020		232,468							560	560			
100043080	JACKSON	MI		05/28/2020		33,108							423	423			
100043081	COMPTON	CA		05/28/2020		167,377							932	932			
100043083	POWDER SPRINGS	GA		05/28/2020		261,045							1,303	1,303			

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100043086	LAKEPORT	CA		05/28/2020		124,672							832	832			
100043088	PERRIS	CA		05/28/2020		202,536							411	411			
100043089	NATIONAL CITY	CA		05/28/2020		145,320							893	893			
100043090	MIRAMAR	FL		05/28/2020		177,839							779	779			
100043092	NASHVILLE	TN		05/28/2020		107,820							1,142	1,142			
100043094	ROME	OH		05/28/2020		127,463							547	547			
100043095	PARLIER	CA		05/28/2020		172,677							932	932			
100043100	CEDARBURG	WI		05/28/2020		92,635							1,735	1,735			
100043102	CARLISLE	PA		05/28/2020		52,474							111	111			
100043103	SALINAS	CA		05/28/2020		268,780							1,281	1,281			
100043105	LAURENS	SC		05/28/2020		53,742							60	60			
100043106	NEWARK	NJ		05/28/2020		161,126							2,259	2,259			
100043107	ELK GROVE	CA		05/28/2020		217,710							1,701	1,701			
100043109	LA HABRA	CA		05/28/2020		188,447							536	536			
100043110	BURBANK	CA		05/28/2020		524,253							1,795	1,795			
100043112	WARREN	NJ		05/28/2020		243,981							3,013	3,013			
100043113	PEARLAND	TX		05/28/2020		94,259							851	851			
100043114	BELLINGHAM	WA		05/28/2020		184,076							1,182	1,182			
100043115	EAU CLAIRE	WI		05/28/2020		94,617							1,771	1,771			
100043116	STREETSBORO	OH		05/28/2020		70,713							1,791	1,791			
100043117	WARWICK	NY		05/28/2020		190,639							3,164	3,164			
100043118	WINNETKA	CA		05/28/2020		246,316							2,330	2,330			
100043119	CLAYTON	NC		05/28/2020		76,607							1,129	1,129			
100043120	AVENTURA	FL		05/28/2020		134,354							2,363	2,363			
100043121	BOILING SPRINGS	SC		05/28/2020		59,901							741	741			
100043123	SALEM	UT		05/28/2020		138,823							2,447	2,447			
100043124	PUEBLO	CO		05/28/2020		141,854							650	650			
100043127	SAN FRANCISCO	CA		05/28/2020		413,034							4,129	4,129			
100043128	ELK GROVE	CA		05/28/2020		142,316							1,573	1,573			
100043129	LOS ANGELES	CA		05/28/2020		158,573							658	658			
100043130	SALEM	VA		05/28/2020		127,171							1,872	1,872			
100043133	JACKSONVILLE	FL		05/28/2020		102,914							484	484			
100043134	GLASTONBURY	CT		05/28/2020		238,566							3,247	3,247			
100043135	HENDERSON	NV		05/28/2020		126,232							943	943			
100043136	CATHEDRAL CITY	CA		05/28/2020		120,939							963	963			
100043137	SCHRIEVER	LA		05/28/2020		16,068							1,779	1,779			
100043138	MASSAPEQUA	NY		05/28/2020		300,078							1,274	1,274			
100043141	GALT	CA		05/28/2020		87,448							1,171	1,171			
100043144	SANDIA PARK	NM		05/28/2020		90,294							704	704			
100043145	COVINA	CA		05/28/2020		321,084							1,563	1,563			
100043146	LIVERMORE	CA		05/28/2020		139,342							2,620	2,620			
100043149	NEBRASKA CITY	NE		05/28/2020		54,222							395	395			
100043151	WOODBURY	MN		05/28/2020		166,086							2,022	2,022			
100043152	SOUTH ELGIN	IL		05/28/2020		144,563							1,394	1,394			
100043154	MABLETOWN	GA		05/28/2020		151,581							3,121	3,121			
100043156	LAKESIDE	CA		05/28/2020		182,040							1,936	1,936			
100043157	PARIS	MO		05/28/2020		17,610							775	775			
100043158	GARDEN GROVE	CA		05/28/2020		320,032							1,426	1,426			
100043159	GUILFORD	IN		05/28/2020		99,665							149	149			
100043160	LODI	CA		05/28/2020		366,103							1,476	1,476			
100043162	VALLEJO	CA		05/28/2020		340,286							745	745			

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100043163	DOYLESTOWN	PA		05/28/2020		126,828							2,365	2,365			
100043164	ZEPHYRHILLS	FL		05/28/2020		119,822							2,183	2,183			
100043166	HAYWARD	CA		05/28/2020		479,748							1,337	1,337			
100043167	SANTA FE SPRINGS	CA		05/28/2020		311,075							608	608			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		144,083							1,601	1,601			
100043171	ORLANDO	FL		05/28/2020		217,266							2,967	2,967			
100043172	FORT WORTH	TX		05/28/2020		42,564							610	610			
100043173	PLYMOUTH	MA		05/28/2020		255,315							1,676	1,676			
100043174	PLEASANT HILL	CA		05/28/2020		277,131							1,491	1,491			
100043175	AURORA	CO		05/28/2020		84,434							1,650	1,650			
100043178	MENOMONEE FALLS	WI		05/28/2020		158,668							1,706	1,706			
100043179	CHESAPEAKE	VA		05/28/2020		118,151							112	112			
100043180	MCLEAN	VA		05/28/2020		181,557							1,344	1,344			
100043181	KISSIMMEE	FL		05/28/2020		120,930							1,635	1,635			
100043182	NORWALK	CA		05/28/2020		157,650							1,209	1,209			
100043183	REDDING	CA		05/28/2020		142,233							1,336	1,336			
100043184	ISSAQUAH	WA		05/28/2020		160,534							1,132	1,132			
100043185	ALBUQUERQUE	NM		05/28/2020		69,286							1,131	1,131			
100043187	SANTA ROSA	CA		05/28/2020		142,265							412	412			
100043188	MASSAPEQUA	NY		05/28/2020		262,265							2,081	2,081			
100043189	CORONA	CA		05/28/2020		290,976							2,359	2,359			
100043190	PAROWAN	UT		05/28/2020		108,114							(717)	(717)			
100043193	OCEANSIDE	CA		05/28/2020		92,668							667	667			
100043194	MURFREESBORO	TN		05/28/2020		71,371							334	334			
100043195	SAN ANTONIO	TX		05/28/2020		73,202							8,345	8,345			
100043196	HOWELL	MI		05/28/2020		82,292							1,039	1,039			
100043197	VANCOUVER	WA		05/28/2020		167,895							891	891			
100043198	BELLE PLAINE	MN		05/28/2020		146,494							767	767			
100043199	BRIGANTINE	NJ		08/13/2020		534,907							3,414	3,414			
100043200	KANSAS CITY	MO		08/13/2020		193,351							1,934	1,934			
100043201	ORLANDO	FL		08/13/2020		258,689							1,979	1,979			
100043203	DUNCANVILLE	TX		08/13/2020		101,839							208	208			
100043204	CLARKTON	NC		08/13/2020		143,200							2,046	2,046			
100043209	DESERT HOT SPRINGS	CA		08/13/2020		175,459							534	534			
100043210	MT PLEASANT	SC		08/13/2020		88,255							389	389			
100043211	PASADENA	TX		08/13/2020		71,266							280	280			
100043214	BOISE	ID		08/13/2020		127,134							563	563			
100043217	BRIDGEWATER	NJ		08/13/2020		362,413							1,176	1,176			
100043219	CHULA VISTA	CA		08/13/2020		329,517							2,668	2,668			
100043222	PHOENIXVILLE	PA		08/13/2020		235,980							692	692			
100043224	KATY	TX		08/13/2020		97,882							306	306			
100043225	SPRING VALLEY	NY		08/13/2020		247,955							1,330	1,330			
100043230	KENNER	LA		08/13/2020		195,484							728	728			
100043231	POUGHQUAG	NY		08/13/2020		236,559							997	997			
100043232	WASHINGTON	DC		08/13/2020		402,917							1,675	1,675			
100043233	ARLINGTON	TX		08/13/2020		72,511							1,182	1,182			
100043235	PHOENIX	AZ		08/13/2020		120,636							310	310			
100043239	MIRAMAR	FL		08/13/2020		166,775							727	727			
100043240	EXETER	NH		08/13/2020		213,812							462	462			
100043241	MACOMB	MI		08/13/2020		167,693							786	786			
100043242	BELLINGHAM	WA		08/13/2020		212,122							521	521			

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100043246	BRONX	NY		08/13/2020		172,841							1,781	1,781			
100043247	BOTHELL	WA		08/13/2020		195,950							1,670	1,670			
100043248	FLINT	MI		08/13/2020		50,245							336	336			
100043250	CANTON	GA		08/13/2020		182,179							559	559			
100043251	DES MOINES	IA		08/13/2020		113,379							1,247	1,247			
100043252	LACONIA	NH		08/13/2020		61,384							4,041	4,041			
100043254	HOUSTON	TX		08/13/2020		79,896							364	364			
100043255	ELGIN	TX		08/13/2020		98,190							536	536			
100043256	BELLFLOWER	CA		08/13/2020		295,446							992	992			
100043258	ACWORTH	GA		08/13/2020		189,551							1,194	1,194			
100043260	HOUSTON	TX		08/13/2020		64,653							269	269			
100043261	BATTLE CREEK	MI		08/13/2020		87,395							287	287			
100043263	GREENVILLE	SC		08/13/2020		48,855							944	944			
100043264	MONROE	MI		08/13/2020		100,262							879	879			
100043266	SAINT CHARLES	MO		08/13/2020		98,290							732	732			
100043267	COSHOCTON	OH		08/13/2020		36,748							1,240	1,240			
100043271	INDIANAPOLIS	IN		08/13/2020		106,020							1,102	1,102			
100043272	VALPARAISO	IN		08/13/2020		42,126							3,282	3,282			
100043273	WARSAW	NC		08/13/2020		45,984							1,389	1,389			
100043274	NEW KENSINGTON	PA		08/13/2020		61,185							821	821			
100043275	EAST BERNARD	TX		08/13/2020		77,495							76	76			
100043276	CANTON	MI		08/13/2020		164,685							305	305			
100043277	MADISONVILLE	TN		08/13/2020		134,058							278	278			
100043278	KINGSLEY	PA		08/13/2020		47,093							2,059	2,059			
100043284	N HUNTINGDON	PA		08/13/2020		71,044							150	150			
100043285	ROCKY MOUNT	NC		08/13/2020		58,238							783	783			
100043286	KELSO	WA		08/13/2020		88,876							1,345	1,345			
100043288	CHINOVALLEY	AZ		08/13/2020		106,986							1,024	1,024			
100043290	LAS VEGAS	NV		08/13/2020		255,276							1,262	1,262			
100043291	DOWNEY	CA		08/13/2020		87,007							916	916			
100043296	HAGERMAN	NM		08/13/2020		63,776							143	143			
100043303	PLAINFIELD	IL		08/13/2020		236,543							276	276			
100043304	BREMEN	IN		08/13/2020		501,186							7,872	7,872			
100043307	CEDAR HILL	MO		08/13/2020		150,898							697	697			
100043308	TAYLORS FALLS	MN		08/13/2020		120,226							558	558			
100043309	SUMMERVILLE	SC		08/13/2020		97,794							195	195			
100043311	BLYTHEWOOD	SC		08/13/2020		258,635							1,512	1,512			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		674,975							2,468	2,468			
100043313	ROCK HILL	SC		08/13/2020		79,048							162	162			
100043314	MIDDLETOWN	NY		08/13/2020		258,502							441	441			
100043321	CHICAGO	IL		08/13/2020		171,911							712	712			
100043324	WESTFORD	MA		08/13/2020		180,503							512	512			
100043325	RIVERDALE	MD		08/13/2020		242,184							1,377	1,377			
100043327	DUBLIN	OH		08/13/2020		224,314							439	439			
100043328	MANSFIELD	TX		08/13/2020		222,143							630	630			
100043331	LITHONIA	GA		08/13/2020		148,160							801	801			
100043332	WASHINGTON	DC		08/13/2020		224,859							718	718			
100043335	PHOENIX	AZ		08/13/2020		183,417							1,539	1,539			
100043336	CAMERON	NC		08/13/2020		121,948							790	790			
100043337	WISC RAPIDS	WI		08/13/2020		92,796							1,629	1,629			
100043339	FORT ATKINSON	WI		08/13/2020		45,678							759	759			

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100043340	HOUSTON	TX		08/13/2020		100,936							448	448			
100043341	VERO BEACH	FL		08/13/2020		79,208							526	526			
100043342	WALKERSVILLE	MD		08/13/2020		181,788							1,212	1,212			
100043344	LITHONIA	GA		08/13/2020		72,160							1,193	1,193			
100043346	COVENTRY	RI		08/13/2020		129,003							526	526			
100043347	WASHINGTON	DC		08/13/2020		371,662							1,325	1,325			
100043350	BURLINGTON	NJ		08/13/2020		73,532							507	507			
100043352	FRESNO	CA		08/13/2020		99,328							392	392			
100043353	MIAMI	FL		08/13/2020		112,425							2,538	2,538			
100043356	CANTON	GA		08/13/2020		103,980							1,066	1,066			
100043357	SCOTTDALE	PA		08/13/2020		45,956							825	825			
100043358	MINNEAPOLIS	MN		08/13/2020		74,160							1,106	1,106			
100043359	WATERLOO	SC		08/13/2020		66,983							1,482	1,482			
100043360	SICKLERVILLE	NJ		08/13/2020		70,870							731	731			
100043361	NEW ORLEANS	LA		08/13/2020		66,758							722	722			
100043362	NIXA	MO		08/13/2020		81,757							980	980			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		136,175							438	438			
100043365	FARIBAULT	MN		08/13/2020		137,571							822	822			
100043366	GEISMAR	LA		08/13/2020		99,294							1,184	1,184			
100043367	LAREDO	TX		08/13/2020		70,770							800	800			
100043370	OKLAHOMA CITY	OK		08/13/2020		65,763							701	701			
100043371	GRAND PRAIRIE	TX		08/13/2020		116,353							943	943			
100043375	FELTON	CA		08/13/2020		243,858							3,152	3,152			
100043376	OAK PARK	CA		08/13/2020		238,440							961	961			
100043377	NORFOLK	VA		08/13/2020		65,501							1,517	1,517			
100043378	LOMA LINDA	CA		08/13/2020		234,903							2,476	2,476			
100043380	ROSEVILLE	CA		08/13/2020		329,028							597	597			
100043386	BEAVER CROSSING	NE		08/13/2020		94,410							108	108			
100043388	HIALEAH	FL		08/13/2020		593,246							1,277	1,277			
100043389	PHILADELPHIA	PA		08/13/2020		64,277							340	340			
100043390	PORT SAINT LUCIE	FL		08/13/2020		182,959							510	510			
100043391	CHICAGO	IL		08/13/2020		208,417							714	714			
100043393	PROVIDENCE	RI		08/13/2020		168,035							580	580			
100043394	VIRGINIA BEACH	VA		08/13/2020		183,021							672	672			
100043396	WASHINGTON	DC		08/13/2020		221,366							823	823			
100043399	RALEIGH	NC		08/13/2020		246,035							769	769			
100043401	BOWIE	MD		08/13/2020		351,004							1,782	1,782			
100043403	ARLINGTON	TX		08/13/2020		114,071							637	637			
100043404	VISALIA	CA		08/13/2020		145,666							610	610			
100043419	JONESBORO	GA		08/13/2020		57,985							955	955			
100043420	MC LOUTH	KS		08/13/2020		54,118							661	661			
100043421	PHILADELPHIA	PA		08/13/2020		86,731							245	245			
100043426	LONG BEACH	CA		08/13/2020		187,752							1,531	1,531			
100043427	RANCHO CUCAMONGA	CA		08/13/2020		130,390							833	833			
100043428	HOUSTON	TX		08/13/2020		67,623							553	553			
100043429	WILKESBORO	NC		08/13/2020		58,580							400	400			
100043430	MONCKS CORNER	SC		08/13/2020		78,903							569	569			
100043431	BALL	LA		08/13/2020		55,052							805	805			
100043432	GRAND RAPIDS	MI		08/13/2020		115,138							415	415			
100043433	CARTHAGE	TX		08/13/2020		231,052							2,069	2,069			
100043435	COATESVILLE	PA		08/13/2020		91,192							465	465			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043437	NORTH HUNTINGDON	PA		08/13/2020		124,183							295	295			
100043438	HAYWARD	CA		08/13/2020		289,119											
100043441	CENTRAL SQUARE	NY		08/13/2020		41,031							451	451			
100043442	PIEDMONT	SC		08/13/2020		25,517							89	89			
100043444	QUINCY	MA		08/13/2020		409,454							1,626	1,626			
100043448	SIMPSONVILLE	SC		08/13/2020		311,698							2,105	2,105			
100043453	KALAMAZOO	MI		08/13/2020		82,867							326	326			
100043454	NEW CASTLE	DE		08/13/2020		93,643							408	408			
100043457	WOODBRIDGE	VA		08/13/2020		279,563							1,186	1,186			
100043458	JUPITER	FL		08/13/2020		155,135							645	645			
100043459	MEMPHIS	TN		08/13/2020		189,050							856	856			
100043466	AURORA	CO		08/13/2020		175,916							764	764			
100043467	MIAMI	FL		08/13/2020		227,796							920	920			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		159,910							652	652			
100043469	FT LAUDERDALE	FL		08/13/2020		190,991							1,172	1,172			
100043470	MILWAUKEE	WI		08/13/2020		104,101											
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		278,994							1,377	1,377			
100043472	HOMESTEAD	FL		08/13/2020		223,055							973	973			
100043474	CHICAGO	IL		08/13/2020		189,687							1,056	1,056			
100043479	BROOKLYN	NY		08/13/2020		538,009							2,191	2,191			
100043484	LAKEWOOD	CA		08/13/2020		468,479							2,184	2,184			
100043485	RIVERSIDE	CA		08/13/2020		227,274							2,353	2,353			
100043486	DELTONA	FL		08/13/2020		142,769							431	431			
100043487	MIAMI	FL		08/13/2020		291,465							731	731			
100043488	MIRAMAR	FL		08/13/2020		216,848							445	445			
100043492	BOXBOROUGH	MA		08/13/2020		72,191							272	272			
100043496	JACKSONVILLE	FL		08/13/2020		114,354							260	260			
100043497	OREM	UT		08/13/2020		152,254							358	358			
100043499	FORT WAYNE	IN		08/13/2020		72,326							183	183			
100043500	TAMPA	FL		08/13/2020		72,051							118	118			
100043502	RUTHERFORDTON	NC		08/13/2020		171,315							486	486			
100043503	LANCASTER	NY		08/13/2020		114,545							263	263			
100043504	SAINT CHARLES	MO		08/13/2020		59,256							993	993			
100043508	CLERMONT	FL		08/13/2020		238,340							194	194			
100043512	SOUTH DAYTONA	FL		08/13/2020		73,650							582	582			
100043513	YUCCA VALLEY	CA		08/13/2020		101,306							301	301			
100043515	SANFORD	FL		08/13/2020		65,281							297	297			
100043516	DANBURY	CT		08/13/2020		169,672							659	659			
100043517	EATONVILLE	FL		08/13/2020		75,654							193	193			
100043519	INDIANAPOLIS	IN		08/13/2020		68,330							585	585			
100043520	TAMPA	FL		08/13/2020		94,021							342	342			
100043522	ORLANDO	FL		08/13/2020		75,881							219	219			
100043526	BIRMINGHAM	AL		08/13/2020		51,355							418	418			
100043532	FARMVILLE	NC		08/13/2020		236,696							464	464			
100043539	RALEIGH	NC		08/13/2020		154,605							672	672			
100043542	LOUISBURG	NC		08/13/2020		84,324							360	360			
100043546	PORT ST LUCIE	FL		08/13/2020		126,072							226	226			
100043547	MIAMI	FL		08/13/2020		88,283							1,203	1,203			
100043548	ORLANDO	FL		08/13/2020		192,845							389	389			
100043549	SAN BERNARDINO	CA		08/13/2020		314,187							774	774			
100043550	ST PETERSBURG	FL		08/13/2020		94,443							242	242			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043551	MILWAUKEE	WI		08/13/2020		89,578							212	212			
100043553	ORLANDO	FL		08/13/2020		251,093							814	814			
100043555	KISSIMMEE	FL		08/13/2020		159,843							591	591			
100043556	MIAMI	FL		08/13/2020		304,433							733	733			
100043559	DAVIE	FL		08/13/2020		428,909							1,381	1,381			
100043563	LYONS	NY		08/13/2020		88,985							941	941			
100043566	JACKSONVILLE	FL		08/13/2020		56,799							170	170			
100043570	SAUGUS	MA		08/13/2020		310,496							630	630			
100043571	JAMAICA	NY		08/13/2020		292,440							593	593			
100043572	HOUSTON	TX		08/13/2020		74,879							181	181			
100043579	SCARSDALE	NY		08/13/2020		490,856							1,145	1,145			
100043580	HIGH POINT	NC		08/13/2020		67,372							109	109			
100043581	RANDOLPH	MA		08/13/2020		164,349							408	408			
100043582	ROCKLAND	MA		08/13/2020		230,224							1,439	1,439			
100043584	ASHEVILLE	NC		08/13/2020		97,700							199	199			
100043585	GIG HARBOR	WA		08/13/2020		141,015							161	161			
100043587	NESCONSET	NY		08/13/2020		264,794							1,646	1,646			
100043588	ORLANDO	FL		08/13/2020		106,729							277	277			
100043591	SATELLITE BCH	FL		08/13/2020		195,003							345	345			
100043594	TALALA	OK		08/13/2020		282,772							637	637			
100043597	HENRICO	VA		08/13/2020		93,817							354	354			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		246,480							558	558			
100043603	BURNSVILLE	MN		08/13/2020		115,261							1,675	1,675			
100043605	IDAHO FALLS	ID		08/13/2020		192,694							491	491			
100043606	SIMPSONVILLE	SC		08/13/2020		78,243							128	128			
100043607	SANTA FE	NM		08/13/2020		337,881							815	815			
100043609	SUNNYSIDE	WA		08/13/2020		74,556							154	154			
100043610	SPRINGFIELD	MO		08/13/2020		533,647							402	402			
100043611	PHILADELPHIA	PA		08/13/2020		65,507							95	95			
100043613	SAN JOSE	CA		08/13/2020		535,459							2,844	2,844			
100043614	CUMMING	GA		08/13/2020		193,293							1,798	1,798			
100043618	DECATUR	GA		08/13/2020		70,763							960	960			
100043619	SALISBURY	NC		08/13/2020		69,488							629	629			
100043622	MIAMI	FL		08/13/2020		180,343							663	663			
100043626	GARLAND	TX		08/13/2020		66,928							359	359			
100043628	WESTBURY	NY		08/13/2020		162,378							1,655	1,655			
100043630	GILBERTVILLE	IA		08/13/2020		64,338							511	511			
100043631	BLOOMFIELD	WI		08/13/2020		91,114							1,658	1,658			
100043634	SELMA	CA		08/13/2020		154,256							1,806	1,806			
100043640	GARLAND	TX		08/13/2020		95,790							1,270	1,270			
100043641	SAN DIEGO	CA		08/13/2020		389,851							3,218	3,218			
100043642	CLEVELAND	TN		08/13/2020		82,594							625	625			
100043643	AVON	MA		08/13/2020		301,218							3,514	3,514			
100043644	CHICAGO	IL		08/13/2020		98,710							484	484			
100043647	LEONARDO	NJ		08/13/2020		116,540							319	319			
100043649	CHILTON	WI		08/13/2020		112,405							284	284			
100043650	HUNTSVILLE	TX		08/13/2020		63,590							392	392			
100043651	GILLETTE	WY		08/13/2020		251,535							387	387			
100043654	FLEETWOOD	PA		08/13/2020		62,763							111	111			
100043655	WESTWEGO	LA		08/13/2020		76,913							276	276			
100043661	ATLANTA	GA		08/13/2020		89,249							311	311			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043666	APOPKA	FL		08/13/2020		90,145							135	135			
100043667	BROOKHAVEN	PA		08/13/2020		58,499							215	215			
100043668	CHARLESTON	SC		08/13/2020		93,644							166	166			
100043669	SAN GABRIEL	CA		08/13/2020		305,301							1,190	1,190			
100043670	TAMPA	FL		08/13/2020		87,608							777	777			
100043673	YPSILANTI	MI		08/13/2020		71,137							118	118			
100043676	RICH CREEK	VA		08/13/2020		53,377							133	133			
100043677	PALOS HEIGHTS	IL		08/13/2020		116,712							549	549			
100043680	CINCINNATI	OH		08/13/2020		78,521							248	248			
100043681	CARROLLTON	TX		08/13/2020		85,038							1,064	1,064			
100043683	PHOENIX	AZ		08/13/2020		86,309							957	957			
100043688	PORT RICHEY	FL		08/13/2020		69,884							102	102			
100043689	DES MOINES	IA		08/13/2020		117,786							140	140			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		53,207							1,913	1,913			
100043693	ARLINGTON	TX		08/13/2020		91,572							1,096	1,096			
100043694	TAFT	CA		08/13/2020		137,472							370	370			
100043695	HOLLYWOOD	FL		08/13/2020		148,449							362	362			
100043700	TEMECULA	CA		08/13/2020		148,469							2,158	2,158			
100043702	PULASKI	TN		08/13/2020		53,444							423	423			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		173,760							407	407			
100043704	GREENWOOD LAKE	NY		08/13/2020		62,640							140	140			
100043706	CLARKSBURG	MD		08/13/2020		105,789							238	238			
100043707	ANSONIA	CT		08/13/2020		160,572							427	427			
100043709	BOCA RATON	FL		08/13/2020		114,563							208	208			
100043713	FORT WORTH	TX		08/13/2020		48,699							366	366			
100043717	MOUNT PLEASANT	SC		08/13/2020		171,481							408	408			
100043719	CHANDLER	AZ		08/13/2020		136,177							340	340			
100043721	RIVIERA BEACH	FL		08/13/2020		89,490							184	184			
100043723	FALL RIVER	MA		08/13/2020		250,424							587	587			
100043724	SAINT CLAIR SHORES	MI		08/13/2020		86,370							1,505	1,505			
100043727	TROY	MO		08/13/2020		76,142							790	790			
100043729	SEVIERVILLE	TN		08/13/2020		165,792							393	393			
100043731	WINTER PARK	FL		08/13/2020		151,379							499	499			
100043736	OZONE PARK	NY		08/13/2020		762,883							1,841	1,841			
100043737	COCOA	FL		08/13/2020		61,599							144	144			
100043739	SAYREVILLE	NJ		08/13/2020		217,936							467	467			
100043741	HICKORY	NC		08/13/2020		226,442							669	669			
100043742	DEVILLE	LA		08/13/2020		87,550							460	460			
100043743	SAYREVILLE	NJ		08/13/2020		161,448							1,244	1,244			
100043746	SAN RAMON	CA		08/13/2020		725,678							1,484	1,484			
100043754	BRENTWOOD	CA		08/13/2020		701,733							1,924	1,924			
100043758	DALLAS	TX		08/13/2020		63,437							187	187			
100043759	DALLAS	TX		08/13/2020		83,979							1,003	1,003			
100043764	SALT LAKE CITY	UT		08/13/2020		107,963							713	713			
100043767	LAWRENCVILLE	GA		08/13/2020		110,715							(3,521)	(3,521)			
100043768	JAMAICA	NY		08/13/2020		420,800							1,053	1,053			
100043771	OCEANSIDE	CA		08/13/2020		167,868							2,084	2,084			
100043775	STOCKTON	CA		08/13/2020		178,503							500	500			
100043777	NATIONAL CITY	CA		08/13/2020		225,582							1,648	1,648			
100043784	DENVER	CO		08/13/2020		116,201							597	597			
100043786	LEVITTOWN	PA		08/13/2020		119,956							685	685			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043789	CHICAGO	IL		08/13/2020		179,400							3,032	3,032			
100043794	LOS BANOS	CA		08/13/2020		193,110							700	700			
100043795	SAINT PAUL	MN		08/13/2020		209,874							707	707			
100043798	PORTLAND	OR		08/13/2020		134,901							134,436	134,436			
100043800	VANCOUVER	WA		08/13/2020		189,638							800	800			
100043805	SOUTH DENNIS	MA		08/13/2020		227,412							963	963			
100043806	EVERETT	MA		08/13/2020		247,437							1,063	1,063			
100043813	CRANSTON	RI		08/13/2020		73,430							74,130	74,130			
100043817	NEW BRUNSWICK	NJ		08/13/2020		185,289							1,479	1,479			
100043819	GLOUCESTER TOWNSHIP	NJ		08/13/2020		154,287							758	758			
100043820	DAYTONA BEACH	FL		08/13/2020		82,023							1,198	1,198			
100043821	VENTURA	CA		08/13/2020		295,706							3,070	3,070			
100043823	OAKLAND	CA		08/13/2020		181,752							202	202			
100043825	NEW BERLIN	WI		08/13/2020		87,036							791	791			
100043826	SAN JOSE	CA		08/13/2020		341,263							2,828	2,828			
100043828	MERRITT ISLAND	FL		08/13/2020		110,834							394	394			
100043830	SANTA MARIA	CA		08/19/2020		169,232							1,077	1,077			
100043832	ALHAMBRA	CA		08/19/2020		313,741							987	987			
100043834	HARLINGEN	TX		08/19/2020		52,516							799	799			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		159,121							532	532			
100043837	QUEENS VILLAGE	NY		08/19/2020		333,636							524	524			
100043838	COMPTON	CA		08/19/2020		261,591							917	917			
100043839	PLACERVILLE	CA		08/19/2020		500,712							1,199	1,199			
100043843	BERWYN	IL		08/19/2020		116,517							346	346			
100043847	ANAHEIM	CA		08/19/2020		240,790							2,170	2,170			
100043850	NEWNAN	GA		08/19/2020		83,941							1,052	1,052			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		423,246							2,446	2,446			
100043855	SAN JOSE	CA		08/19/2020		359,910							7,488	7,488			
100043857	HAYWARD	CA		08/19/2020		404,016							1,694	1,694			
100043861	SANTA ROSA	CA		08/19/2020		328,188							1,021	1,021			
100043862	HACKETTSTOWN	NJ		08/19/2020		131,476							450	450			
100043864	LOS ANGELES	CA		08/19/2020		383,906							1,594	1,594			
100043865	WINTERS	CA		08/19/2020		213,862							332	332			
100043867	FLANDERS	NY		08/19/2020		245,177							649	649			
100043869	FORT WORTH	TX		08/19/2020		80,780							242	242			
100043871	DELRAY BEACH	FL		08/19/2020		96,316							275	275			
100043872	MARINA	CA		08/19/2020		279,308							1,428	1,428			
100043873	ROSEMEAD	CA		08/19/2020		390,165							1,754	1,754			
100043880	VALLEJO	CA		08/19/2020		402,801							2,340	2,340			
100043884	DILLON	SC		08/19/2020		166,326							486	486			
100043887	CHEEKTOWAGA	NY		08/19/2020		40,873							224	224			
100043888	LITTLE ROCK	AR		08/19/2020		27,849							159	159			
100043893	TACOMA	WA		08/19/2020		220,466							311	311			
100043894	HARRISBURG	PA		08/19/2020		99,539							823	823			
100043897	WINTER PARK	FL		08/19/2020		85,507							1,003	1,003			
100043898	JACKSONVILLE	FL		08/19/2020		105,115							236	236			
100043901	CHISHOLM	MN		08/19/2020		73,638							1,092	1,092			
100043906	SAN PABLO	CA		08/19/2020		190,015							650	650			
100043907	WHITEHALL	PA		08/19/2020		281,956							2,829	2,829			
100043910	SWANNANOA	NC		08/19/2020		88,898							620	620			
100043911	SOUTH GATE	CA		08/19/2020		303,011							866	866			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043912	PEMBROKE PINES	FL		08/19/2020		298,367							1,009	1,009			
100043915	SHREVE	OH		08/19/2020		76,669							1,129	1,129			
100043917	FORT PIERCE	FL		08/19/2020		97,810							1,238	1,238			
100043925	SWANNANOA	NC		08/19/2020		122,071							1,146	1,146			
100043926	NORFOLK	VA		08/19/2020		143,288							1,434	1,434			
100043928	MIAMI	FL		08/19/2020		246,613							1,015	1,015			
100043931	NEPTUNE	NJ		08/19/2020		201,407							681	681			
100043935	BOBTOWN	PA		08/19/2020		23,976							13	13			
100043936	MILPITAS	CA		08/19/2020		390,813							1,233	1,233			
100043937	DINUBA	CA		08/19/2020		138,903							469	469			
100043939	SACRAMENTO	CA		08/19/2020		321,468							1,177	1,177			
100043940	RIVERDALE	CA		08/19/2020		150,117							1,990	1,990			
100043943	LANCASTER	CA		08/19/2020		223,143							738	738			
100043945	CHINA GROVE	NC		08/19/2020		50,804							511	511			
100043946	FARMINGDALE	NY		08/19/2020		602,739							31,250	31,250			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		201,598							872	872			
100043949	MIAMI	FL		08/19/2020		46,457							913	913			
100043950	ADVANCE	NC		08/19/2020		92,556							526	526			
100043951	BROOKLYN PARK	MN		08/19/2020		119,330							170	170			
100043952	GRIFFIN	GA		08/19/2020		67,492							151	151			
100043953	BELMONT	NC		08/19/2020		94,005							1,002	1,002			
100043959	EAST CHICAGO	IN		08/19/2020		33,763							1,225	1,225			
100043964	PALM COAST	FL		08/19/2020		131,284							441	441			
100043965	SACRAMENTO	CA		08/19/2020		326,490							1,192	1,192			
100043969	MESA	AZ		08/19/2020		289,664							1,022	1,022			
100043971	DES PLAINES	IL		08/19/2020		65,080							447	447			
100043974	NEWMARKET	NH		08/19/2020		117,843							159	159			
100043976	DALLAS	TX		08/19/2020		82,794							676	676			
100043977	RANCHOS DE TAOS	NM		08/19/2020		148,835							598	598			
100043981	NORCROSS	GA		08/19/2020		66,809							1,604	1,604			
100043987	SUTHERLIN	OR		08/19/2020		143,519							617	617			
100043989	ONTARIO	CA		08/19/2020		292,808							1,204	1,204			
100043990	FONTANA	CA		08/19/2020		349,140							1,444	1,444			
100043992	FORT WORTH	TX		08/19/2020		85,121							399	399			
100043994	TYLER	TX		08/19/2020		42,812							365	365			
100043995	COLUMBUS	OH		08/19/2020		58,889							516	516			
100043997	PHOENIX	AZ		08/19/2020		54,854							147	147			
100043998	WOONSOCKET	RI		08/19/2020		242,263							307	307			
100043999	OROVILLE	CA		08/19/2020		115,812							520	520			
100044001	TYNER	NC		08/19/2020		43,134							864	864			
100044003	SUNNYVALE	CA		08/19/2020		502,041							887	887			
100044005	LAFAYETTE	GA		08/19/2020		40,807							167	167			
100044010	CORCORAN	CA		08/19/2020		80,281							746	746			
100044014	LONG BEACH	NY		08/19/2020		353,279							910	910			
100044015	BAYTOWN	TX		08/19/2020		111,477							5,120	5,120			
100044017	TUSCALOOSA	AL		08/19/2020		101,214							177	177			
100044020	RIALTO	CA		08/19/2020		148,370							2,206	2,206			
100044029	ANTIOCH	CA		08/19/2020		216,980							1,051	1,051			
100044035	SHORELINE	WA		08/19/2020		324,173							(388)	(388)			
100044039	CHICAGO	IL		08/19/2020		111,009							281	281			
100044042	FRESNO	CA		08/19/2020		87,628							707	707			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044043	ROHNERT PARK	CA		08/19/2020		114,986							1,338	1,338			
100044045	VILLA RICA	GA		08/19/2020		66,709							305	305			
100044051	WYMORE	NE		08/19/2020		14,863							150	150			
100044053	CARSON	CA		08/19/2020		210,975							4,187	4,187			
100044059	RIALTO	CA		08/19/2020		198,438							1,314	1,314			
100044063	LOS ANGELES	CA		08/19/2020		162,091							317	317			
100044064	CONCORD	CA		08/19/2020		181,828							1,167	1,167			
100044065	OCEANSIDE	CA		08/19/2020		297,558							1,464	1,464			
100044066	RIVERBANK	CA		08/19/2020		195,235							1,149	1,149			
100044067	RIALTO	CA		08/19/2020		135,756							1,535	1,535			
100044070	PITTSBURG	CA		08/19/2020		255,181							2,002	2,002			
100044071	FONTANA	CA		08/19/2020		197,516							346	346			
100044072	LANTANA	FL		08/19/2020		111,262							401	401			
100044074	ORANGE	CA		08/19/2020		435,441							1,484	1,484			
100044080	CORAL SPRINGS	FL		08/19/2020		178,210							277	277			
100044083	PERRIS	CA		08/19/2020		183,263							1,081	1,081			
100044085	OJAI	CA		08/19/2020		942,277							8,985	8,985			
100044087	LONG BEACH	CA		08/19/2020		251,864							2,194	2,194			
100044090	GEORGETOWN	KY		08/19/2020		117,472							310	310			
100044093	CULVER CITY	CA		08/19/2020		269,796							1,272	1,272			
100044098	PLEASANT HILL	CA		08/19/2020		400,359							1,088	1,088			
100044103	COVINA	CA		08/19/2020		250,551							1,380	1,380			
100044108	MESQUITE	TX		08/19/2020		153,495							966	966			
100044112	FAIRFIELD	CA		08/19/2020		280,063							1,429	1,429			
100044117	RESEDA	CA		08/19/2020		227,139							1,234	1,234			
100044118	MILLBURUY	OH		08/19/2020		95,575							951	951			
100044120	GARDENA	CA		08/19/2020		255,662							1,659	1,659			
100044123	MINNEAPOLIS	MN		08/19/2020		134,105							1,048	1,048			
100044125	MERCED	CA		08/19/2020		75,360							1,648	1,648			
100044126	SANTA ROSA	CA		08/19/2020		461,379							1,420	1,420			
100044128	BRONX	NY		08/19/2020		459,496							7,920	7,920			
100044131	GLENDORA	CA		08/19/2020		344,639							2,761	2,761			
100044134	WILLMAR	MN		08/19/2020		94,860							410	410			
100044138	SEATTLE	WA		08/19/2020		245,397							1,261	1,261			
100044141	EL CENTRO	CA		08/19/2020		225,486							888	888			
100044142	BLUE SPRINGS	MO		08/19/2020		227,618							2,856	2,856			
100044143	REMINGTON	VA		08/19/2020		111,571							468	468			
100044144	STAFFORD	VA		08/19/2020		110,629							1,706	1,706			
100044147	QUARTZ HILL	CA		08/19/2020		231,993							4,041	4,041			
100044148	SUNLAND	CA		08/19/2020		149,747							900	900			
100044149	FRESNO	CA		08/19/2020		105,661							1,580	1,580			
100044150	ALTADENA	CA		08/19/2020		647,178							2,373	2,373			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		319,223							1,313	1,313			
100044158	RICHMOND HILLS	NY		08/19/2020		155,404							460	460			
100044161	HOUSTON	TX		08/19/2020		61,366							541	541			
100044162	RIVERSIDE	CA		08/19/2020		130,244							1,364	1,364			
100044164	CHULA VISTA	CA		08/19/2020		341,753							2,997	2,997			
100044167	SARASOTA	FL		08/19/2020		478,126							2,244	2,244			
100044168	ENCINO	CA		08/19/2020		259,775							988	988			
100044171	GREENVILLE	SC		08/19/2020		59,674							723	723			
100044172	STATEN ISLAND	NY		08/19/2020		291,990							2,658	2,658			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044173	TINTON FALLS	NJ		08/19/2020		79,252							1,125	1,125			
100044174	SOUTH OZONE PARK	NY		08/19/2020		596,230							1,193	1,193			
100044175	LAS VEGAS	NV		08/19/2020		248,353							926	926			
100044176	RICHLAND	IN		08/19/2020		33,357							472	472			
100044177	LONGWOOD	FL		08/19/2020		87,811							312	312			
100044179	SAN DIEGO	CA		08/19/2020		323,844							1,724	1,724			
100044182	PALM HARBOR	FL		08/19/2020		100,346							558	558			
100044183	WHITTIER	CA		08/19/2020		229,553							839	839			
100044184	SAN PABLO	CA		08/19/2020		327,740							3,165	3,165			
100044186	FONTANA	CA		08/19/2020		233,001							4,174	4,174			
100044191	SAN DIEGO	CA		08/19/2020		288,559							1,719	1,719			
100044194	WILMINGTON	CA		08/19/2020		256,557							881	881			
100044196	FREMONT	CA		08/19/2020		385,871											
100044197	FRESNO	CA		08/19/2020		2,373							2,239	2,239			
100044198	DELTONA	FL		08/19/2020		172,888							315	315			
100044202	OLIVEHURST	CA		08/19/2020		138,478							630	630			
100044203	BOULDER	CO		08/19/2020		331,446							964	964			
100044206	CHULA VISTA	CA		08/19/2020		281,348							4,724	4,724			
100044207	GLENPOOL	OK		08/19/2020		100,902							225	225			
100044208	BOWIE	MD		08/19/2020		224,262							526	526			
100044211	TAUTON	MA		08/19/2020		252,462							1,278	1,278			
100044214	LIVERMORE	CA		08/19/2020		403,628							1,937	1,937			
100044216	RIVERSIDE	CA		08/19/2020		202,367							918	918			
100044217	BRIGHTON	MA		08/19/2020		386,793							3,109	3,109			
100044223	EAST CHICAGO	IN		08/19/2020		56,809							1,653	1,653			
100044224	ALBUQUERQUE	NM		08/19/2020		75,164							369	369			
100044226	ONTARIO	CA		08/19/2020		287,371							929	929			
100044227	LOS ANGELES	CA		08/19/2020		450,085							1,794	1,794			
100044229	MABELVALE	AR		08/19/2020		66,702							175	175			
100044231	CATHEDRAL CITY	CA		08/19/2020		200,899							834	834			
100044233	VISTA	CA		08/19/2020		282,513							1,404	1,404			
100044236	SAN BERNARDINO	CA		08/19/2020		146,959							837	837			
100044237	PASADENA	CA		08/19/2020		249,643							1,776	1,776			
100044238	ATCHISON	KS		08/19/2020		217,200							551	551			
100044240	BARRINGTON	IL		08/19/2020		180,741							2,000	2,000			
100044243	LAS VEGAS	NV		08/19/2020		120,444							342	342			
100044246	FREEDOM	CA		08/19/2020		292,560							1,947	1,947			
100044249	MOORHEAD	MN		08/19/2020		78,983							261	261			
100044251	ROOSEVELT	NY		08/19/2020		185,969							836	836			
100044252	PALMDALE	CA		08/19/2020		112,263							340	340			
100044254	WATSONVILLE	CA		08/19/2020		234,090							1,062	1,062			
100044255	SWEDESBORO	NJ		08/19/2020		138,225							1,099	1,099			
100044256	CLAYTON	NC		08/19/2020		84,686							335	335			
100044260	KEW GARDENS	NY		08/19/2020		884,929							1,836	1,836			
100044262	CARSON	CA		08/19/2020		266,341							1,956	1,956			
100044263	BALDWIN PARK	CA		08/19/2020		316,774							1,380	1,380			
100044264	STERLING	VA		08/19/2020		132,499							1,208	1,208			
100044271	ENCINITAS	CA		08/19/2020		155,072							1,125	1,125			
100044275	FLORISSANT	MO		08/19/2020		121,215							1,471	1,471			
100044279	SACRAMENTO	CA		08/19/2020		241,366							685	685			
100044280	SAN FRANCISCO	CA		08/19/2020		551,433							2,463	2,463			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044285	DEFORD	MI		08/19/2020		54,826							199	199			
100044286	SYOSSET	NY		08/19/2020		202,447							809	809			
100044287	SACRAMENTO	CA		08/19/2020		157,467							1,384	1,384			
100044288	SACRAMENTO	CA		08/19/2020		207,541							779	779			
100044289	RICHMOND	CA		08/19/2020		221,906							492	492			
100044290	VIRGINIA BEACH	VA		08/19/2020		320,050							986	986			
100044291	SALINAS	CA		08/19/2020		351,719							1,064	1,064			
100044293	MOKELUMNE HILL	CA		08/19/2020		175,530							930	930			
100044300	OKLAHOMA CITY	OK		08/19/2020		56,571							534	534			
100044302	GARY	IN		08/19/2020		20,633							513	513			
100044309	SAG HARBOR	NY		08/04/2020		689,874							145,234	145,234			
100044311	BROOKLYN	NY		08/04/2020		300,149							4,613	4,613			
100044322	COLUMBUS	MI		08/04/2020		276,187							991	991			
100044355	LOS ANGELES	CA		11/19/2020		677,766							8,224	8,224			
100044366	LAYTON	UT		11/19/2020		124,957							541	541			
100044372	MONROE	LA		11/19/2020		90,447							200	200			
100044382	YONKERS	NY		11/19/2020		323,574							656	656			
100044387	ENCINITAS	CA		11/19/2020		569,428							714	714		7,188	7,188
100044395	PHILADELPHIA	PA		11/19/2020		79,040							118	118			
100044405	ALEXANDRIA	VA		11/19/2020		384,609							1,601	1,601			
100044410	TULSA	OK		11/19/2020		46,925							229	229			
100044420	HERCULES	CA		11/19/2020		441,875							1,393	1,393			
100044421	BROWNSVILLE	OH		11/19/2020		107,640							164	164			
100044431	TARPON SPRINGS	FL		11/19/2020		198,184							1,084	1,084			
100044439	ORINDA	CA		11/19/2020		595,210							2,116	2,116			
100044445	SHERMAN OAKS	CA		11/19/2020		630,478							1,880	1,880			
100044449	STEVENSVILLE	MT		11/19/2020		314,931							450	450			
100044450	UNION CITY	CA		11/19/2020		452,039							1,888	1,888			
100044460	CHARLOTTE	NC		11/19/2020		79,779							359	359			
100044475	FREMONT	CA		11/19/2020		468,568							1,643	1,643			
100044482	VENTURA	CA		11/19/2020		536,869							2,147	2,147			
100044493	HOUSTON	TX		11/19/2020		63,911							1,071	1,071			
100044498	CRESTLINE	CA		11/19/2020		163,413							1,584	1,584			
100044504	PAWTUCKET	RI		11/19/2020		156,302							781	781			
100044512	OAKLEY	CA		11/19/2020		261,281							3,379	3,379			
100044513	ACUSHNET	MA		11/19/2020		216,172							1,042	1,042			
100044517	SANTA ROSA	CA		11/19/2020		367,226							2,743	2,743			
100044522	GRANADA HILLS	CA		11/19/2020		424,153							1,983	1,983			
100044523	LOS ANGELES	CA		11/19/2020		341,998							4,406	4,406			
100044526	SAN DIEGO	CA		11/19/2020		304,051							738	738			
100044531	RIVERSIDE	CA		11/19/2020		203,389							480	480			
100044540	MONROVIA	CA		11/19/2020		396,016							2,293	2,293			
100044560	CHULA VISTA	CA		11/19/2020		406,140							1,263	1,263			
100044585	ANTIOCH	CA		11/19/2020		331,735							1,682	1,682			
100044601	BROOKHAVEN	PA		11/19/2020		74,162							901	901			
100044603	COLFAX	CA		11/19/2020		226,354							1,793	1,793			
100044607	SAN LORENZO	CA		11/19/2020		326,071							2,419	2,419			
100044610	NATIONAL CITY	CA		11/19/2020		299,645							5,845	5,845			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		402,665							553	553			
100044613	MONTEBELLO	CA		11/19/2020		371,483							1,603	1,603			
100044619	FORT LEE	NJ		11/19/2020		600,143							2,866	2,866			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044620	AUBURN	CA		11/19/2020		193,667							769	769			
100044630	AVON	CT		11/19/2020		276,362							1,271	1,271			
100044644	RAMSEY	NJ		11/19/2020		193,766							3,014	3,014			
100044667	ELIZABETH	NJ		11/19/2020		171,990							1,081	1,081			
100044671	WEST VALLEY CITY	UT		11/19/2020		214,537							204	204			
100044674	FREDERICK	MD		11/19/2020		230,796							599	599			
100044707	HOLBROOK	MA		11/19/2020		138,277							1,997	1,997			
100044717	GRETNA	FL		11/19/2020		85,894							2,266	2,266			
100044718	FOX LAKE	IL		11/19/2020		72,592							1,313	1,313			
100044726	SUMMERFIELD	NC		11/19/2020		247,882							844	844			
100044731	APPLE CREEK	OH		11/19/2020		67,596							926	926			
100044734	MOHNTON	PA		11/19/2020		284,318							780	780			
100044737	WHITTIER	CA		11/19/2020		193,337							1,179	1,179			
100044742	HAWTHORN WOODS	IL		11/19/2020		552,198							1,352	1,352			
100044751	LINDEN	NJ		11/19/2020		287,074							541	541			
100044755	BOCA RATON	FL		11/19/2020		213,113							843	843			
100044785	ALBUQUERQUE	NM		11/19/2020		95,775							158	158			
100044795	SAINT PETERSBURG	FL		11/19/2020		405,978							10,165	10,165			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		175,394							488	488			
100044803	MIAMI	FL		11/19/2020		492,730							1,137	1,137			
100044807	IRVINGTON	NJ		11/19/2020		117,711							312	312			
100044815	CHICAGO	IL		11/19/2020		69,430							1,315	1,315			
100044823	VALRICO	FL		11/19/2020		98,773							419	419			
100044829	LOS ANGELES	CA		11/19/2020		262,612							1,661	1,661			
100044843	CHARLOTTE	NC		11/19/2020		78,019							422	422			
100044848	MIAMI	FL		11/19/2020		150,637							1,759	1,759			
100044852	MINNEAPOLIS	MN		11/19/2020		201,508							648	648			
100044856	NORTH LAS VEGAS	NV		11/19/2020		305,382							2,259	2,259			
100044866	FREEPORT	NY		11/19/2020		157,030							1,564	1,564			
100044868	TOMBALL	TX		11/19/2020		157,781							320	320			
100044870	GAITHERSBURG	MD		11/19/2020		514,471							3,232	3,232			
100044877	DOUGLAS	MA		11/19/2020		192,479							913	913			
100044880	HOUSTON	TX		11/19/2020		53,042							310	310			
100044881	TULSA	OK		11/19/2020		65,779							410	410			
100044883	PLACERVILLE	CA		11/19/2020		154,113							417	417			
100044902	STONE MOUNTAIN	GA		11/19/2020		103,944							2,131	2,131			
100044903	PROVIDENCE	RI		11/19/2020		138,386							800	800			
100044918	ELDORADO	WI		11/19/2020		110,783							762	762			
100044923	SPARKS	NV		11/19/2020		154,730							829	829			
100044925	HOUSTON	TX		11/19/2020		133,132							438	438			
100044927	FINDLAY	OH		11/19/2020		62,332							346	346			
100044930	HIGHLAND MILLS	NY		11/19/2020		191,061							797	797			
100044931	OLATHE	KS		11/19/2020		112,507							640	640			
100044938	LAKE WORTH	FL		11/19/2020		62,670							878	878			
100044953	SAINT CHARLES	MO		11/19/2020		119,618							458	458			
100044956	BALLWIN	MO		11/19/2020		74,293							532	532			
100044967	ELGIN	IL		11/19/2020		115,405							456	456			
100044971	ALBUQUERQUE	NM		11/19/2020		116,920							705	705			
100044981	RIVERDALE	GA		11/19/2020		64,829							1,008	1,008			
100044990	PATERSON	NJ		11/19/2020		212,239							3,045	3,045			
100044996	FLOSSMOOR	IL		11/19/2020		244,356							4,558	4,558			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045002	AKRON	OH		11/19/2020		72,098							1,033	1,033			
100045003	COLLEGE PARK	GA		11/19/2020		46,253							4,199	4,199			
100045007	HILLIARD	OH		11/19/2020		99,464							745	745			
100045030	WINTER SPRINGS	FL		11/19/2020		212,216							667	667			
100045032	OPA LOCKA	FL		11/19/2020		90,739							301	301			
100045038	HURON	OH		11/19/2020		74,237							1,527	1,527			
100045052	BLAINE	MN		11/19/2020		109,819							674	674			
100045053	MEMPHIS	TN		11/19/2020		98,230							294	294			
100045080	JOLIET	IL		11/19/2020		74,375							1,104	1,104			
100045086	PALM DESERT	CA		11/19/2020		155,159							1,715	1,715			
100045097	FORT WORTH	TX		11/19/2020		122,185							883	883			
100045101	PALM HARBOR	FL		11/19/2020		232,169							1,252	1,252			
100045113	KISSIMMEE	FL		11/19/2020		392,230							1,849	1,849			
100045124	BIRMINGHAM	AL		11/25/2020		29,978							463	463			
100045144	GREENVILLE	SC		11/25/2020		68,392							275	275			
100045159	JEFFERSON CITY	TN		11/25/2020		100,511							1,181	1,181			
100045172	CLEVELAND	VA		11/25/2020		40,281							178	178			
100045176	MILWAUKEE	WI		11/25/2020		159,554							2,356	2,356			
100045180	SAINT CLOUD	FL		11/25/2020		77,915							62	62			
100045182	MESA	AZ		11/25/2020		154,911							1,002	1,002			
100045185	CINCINNATI	OH		11/25/2020		93,281							758	758			
100045193	AVONDALE	AZ		11/25/2020		204,709							870	870			
100045207	DINGMANS FERRY	PA		11/25/2020		91,073							344	344			
100045220	TRENTON	FL		11/25/2020		37,195							63	63			
100045229	ARDMORE	OK		11/25/2020		121,486							500	500			
100045235	BOULDER	CO		11/25/2020		335,491							2,075	2,075			
100045243	ATLANTA	GA		11/25/2020		219,778							809	809			
100045250	CORDOVA	TN		11/25/2020		187,397							805	805			
100045253	RAYMONDVILLE	TX		11/25/2020		12,348							654	654			
100045267	FERNLEY	NV		11/25/2020		153,207							540	540			
100045278	OMAHA	NE		11/25/2020		31,548							276	276			
100045287	PHILADELPHIA	PA		11/25/2020		339,426							1,004	1,004			
100045288	SODDY DAISY	TN		11/25/2020		94,948							774	774			
100045305	LADY LAKE	FL		11/25/2020		100,697							334	334			
100045312	BONANZA	OR		11/25/2020		138,802							341	341			
100045314	CROYDON	PA		11/25/2020		145,399							523	523			
100045325	BELVIDERE	IL		11/25/2020		114,518							1,828	1,828			
100045334	CONVERSE	IN		11/25/2020		88,146							690	690			
100045362	LOGAN	OH		11/25/2020		93,759							334	334			
100045366	DETROIT	MI		11/25/2020		37,327							702	702			
100045368	GASTON	SC		11/25/2020		75,603							84	84			
100045369	WASECA	MN		11/25/2020		66,488							386	386			
100045373	WEST COVINA	CA		11/25/2020		293,795							1,274	1,274			
100045375	HIGHLAND PARK	MI		11/25/2020		34,114							140	140			
100045378	KINGMAN	IN		11/25/2020		29,365							469	469			
100045380	SYLMAR	CA		11/25/2020		206,221							968	968			
100045385	SANTA ROSA	CA		11/25/2020		313,299							1,821	1,821			
100045397	BROOME	NY		11/25/2020		102,248							735	735			
100045399	ATLANTA	GA		11/25/2020		161,678							2,513	2,513			
100045401	EL PASO	TX		11/25/2020		78,856							892	892			
100045411	CHICAGO	IL		11/25/2020		99,231							468	468			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045416	BARBOURSVILLE	WV		11/25/2020		92,276							227	227			
100045427	BINGHAMTON	NY		11/25/2020		127,124							191	191			
100045432	KINGSTREE	SC		11/25/2020		117,455							1,027	1,027			
100045442	DALTON	GA		11/25/2020		87,771							460	460			
100045447	HAMPTON	GA		11/25/2020		88,509							371	371			
100045459	GRAND BAY	AL		11/25/2020		138,825							672	672			
100045467	COLLEGE PARK	GA		11/25/2020		120,708							634	634			
100045474	CHICAGO	IL		11/25/2020		159,025							2,104	2,104			
100045482	ALLENTOWN	PA		11/25/2020		144,347							788	788			
100045489	YORK	SC		11/25/2020		86,198							155	155			
100045494	MISSOURI CITY	TX		11/25/2020		115,148							462	462			
100045519	CHULA VISTA	CA		11/25/2020		368,428							1,776	1,776			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		376,558							1,473	1,473			
100045544	LANSING	MI		11/25/2020		61,238							271	271			
100045547	DULUTH	MN		11/25/2020		89,828							299	299			
100045548	SAINT ALBANS	VT		11/25/2020		157,683							854	854			
100045554	MONTGOMERY	AL		11/25/2020		28,829							305	305			
100045562	TOLEDO	OH		11/25/2020		29,637							35	35			
100045579	ROSEBUSH	MI		11/25/2020		47,942							739	739			
100045583	PERU	IN		11/25/2020		23,467							456	456			
100045600	AURORA	IL		11/25/2020		93,690							448	448			
100045610	NAPOLEONVILLE	LA		11/25/2020		23,155							995	995			
100045615	CONNELLY SPRINGS	NC		11/25/2020		77,135							823	823			
100045621	FONTANA	CA		11/25/2020		290,100							1,063	1,063			
100045626	MARLBOROUGH	MA		11/25/2020		129,916							572	572			
100045634	ROCHESTER	NY		11/25/2020		120,957							304	304			
100045635	FENTON	MI		11/25/2020		300,424							1,369	1,369			
100045647	HUDSON	NC		11/25/2020		64,925							296	296			
100045651	BYRON	MI		11/25/2020		92,987							142	142			
100045656	KANSAS CITY	MO		11/25/2020		46,251							374	374			
100045669	LONG BEACH	CA		11/25/2020		287,355							355	355			
100045670	GREENSBURG	KY		11/25/2020		39,337							45	45			
100045685	KOKOMO	IN		11/25/2020		50,369							183	183			
100045699	SAINT PETERSBURG	FL		11/25/2020		228,096							634	634			
100045704	KOKOMO	IN		11/25/2020		94,174							494	494			
100045707	LANSING	MI		11/25/2020		104,017							1,845	1,845			
100045716	SOUTH BOSTON	VA		11/25/2020		33,680							203	203			
100045724	BRENTWOOD	CA		11/25/2020		444,608							1,225	1,225			
100045725	DILLON	SC		11/25/2020		48,429							324	324			
100045741	MIDDLETOWN	NJ		11/25/2020		350,228							1,347	1,347			
100045743	SPOTSWOOD	NJ		11/25/2020		255,488							750	750			
100045745	EVANSTON	IL		11/25/2020		465,121							1,644	1,644			
100045753	KINGSLAND	GA		11/25/2020		196,766							623	623			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		244,003							927	927			
100045768	PLANT CITY	FL		11/25/2020		143,575							1,250	1,250		3,466	3,466
100045782	PENNINGTON GAP	VA		11/25/2020		42,504							268	268			
100045784	RIPLEY	NY		11/25/2020		80,713							257	257			
100045787	KENT LAKES	NY		11/25/2020		158,643							720	720			
100045796	HENDERSON	NV		11/25/2020		255,903							978	978			
100045800	HAM LAKE	MN		11/25/2020		246,344							281	281			
100045803	NEWTON	NJ		11/25/2020		201,775							705	705			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045817	SALLEY	SC		11/25/2020		34,185							188	188			
100045820	LAS VEGAS	NV		11/25/2020		125,798							296	296			
100045833	CANTON	MA		11/25/2020		132,730							1,151	1,151			
100045837	MAHOPAC	NY		11/25/2020		401,538							2,053	2,053			
100045858	ALLENTOWN	PA		11/25/2020		98,461							490	490			
100045873	POWAY	CA		11/25/2020		174,618							1,150	1,150			
100045887	CORDOVA	TN		11/25/2020		224,755							735	735			
100045903	E SPENCER	NC		11/25/2020		23,148							110	110			
100045906	LITHONIA	GA		11/25/2020		120,746							329	329			
100045914	ROGERS	AR		11/25/2020		48,687							524	524			
100045939	GRAND RAPIDS	MI		11/25/2020		59,435							298	298			
100045940	EAST STROUDSBURG	PA		11/25/2020		38,067							725	725			
100045941	SALISBURY	MD		11/25/2020		134,796							604	604			
100045958	HOLLYWOOD	FL		11/25/2020		274,708							975	975			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		45,961							183	183			
100045967	OCALA	FL		11/25/2020		81,010							546	546			
100045981	MCALLEN	TX		11/25/2020		236,200							1,361	1,361			
100045983	PETERSBURG	VA		11/25/2020		199,418							430	430		531	531
100045985	TEWKSBURY	MA		11/25/2020		224,596							1,328	1,328			
100045989	SAN ANTONIO	TX		11/25/2020		54,689							71	71			
100045991	TULSA	OK		11/25/2020		28,291							660	660			
100045993	NASHPORT	OH		11/25/2020		246,878							226	226			
100046013	ALBEMARLE	NC		11/25/2020		54,036							117	117			
100046056	DUNDALK	MD		11/25/2020		93,528							291	291			
100046060	VIRGINIA BEACH	VA		11/25/2020		328,963							1,380	1,380			
100046062	LAKE WORTH	FL		11/25/2020		117,112							167	167			
100046066	AUGUSTA	GA		11/25/2020		62,621							268	268			
100046073	CATAWBA	SC		11/25/2020		192,616							71	71			
100046075	BEDFORD	IA		11/25/2020		50,437							524	524			
100046078	RIVIERA BEACH	FL		11/25/2020		124,186							1,292	1,292			
100046080	ORLANDO	FL		11/25/2020		150,655							1,253	1,253			
100046118	BERLIN	NJ		11/25/2020		136,308							668	668			
100046130	WALNUT CREEK	CA		11/25/2020		583,992							2,024	2,024			
100046132	INDEPENDENCE	MO		11/25/2020		59,109							825	825			
100046152	POCATELLO	ID		11/25/2020		34,463							539	539			
100046155	IRVING	TX		11/25/2020		93,358							1,132	1,132			
100046168	DENTON	MD		11/25/2020		258,603							500	500			
100046186	SEAMAN	OH		11/25/2020		181,895							143	143			
100046196	NAUGATUCK	CT		11/25/2020		100,453							425	425			
100046199	MANCHESTER	TN		11/25/2020		68,746							217	217			
100046204	BEAVERTON	OR		11/25/2020		143,587							495	495			
100046211	LAWRENCEBURG	IN		11/25/2020		156,353							793	793			
100046214	EAST BRIDGEWATER	MA		11/25/2020		239,166							690	690			
100046226	LEXINGTON	SC		11/25/2020		159,955							1,328	1,328			
100046228	CHICAGO	IL		11/25/2020		97,321							991	991			
100046234	JACKSONVILLE	FL		11/25/2020		129,587							1,500	1,500			
100046246	TALLAHASSEE	FL		11/25/2020		103,457							379	379			
100046248	SOUTH BEND	IN		11/25/2020		17,312							795	795			
100046252	SOUTHBOROUGH	MA		11/25/2020		359,403							1,205	1,205			
100046257	EL PASO	TX		11/25/2020		14,609							1,943	1,943			
100046264	CHICAGO	IL		11/25/2020		66,304							522	522			

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100046275	ISHPEMING	MI		11/25/2020		49,467							210	210			
100046291	SNOQUALMIE	WA		11/25/2020		313,195							1,310	1,310			
100046297	SAN ANTONIO	TX		11/25/2020		51,391							203	203			
100046323	SUGARLOAF	PA		11/25/2020		123,522							790	790			
100046325	PROVIDENCE	RI		11/25/2020		121,100							407	407			
100046326	FLINT	MI		11/25/2020		35,363							247	247			
100046327	NEPTUNE	NJ		11/25/2020		218,655							328	328			
100046338	VINELAND	NJ		11/25/2020		104,974							574	574			
100046339	LINDENHURST	NY		11/25/2020		296,179							1,061	1,061			
100046351	CUMMING	GA		11/25/2020		127,013							2,364	2,364			
100046353	TAMPA	FL		11/25/2020		134,596							281	281			
100046356	WASHINGTON	IL		11/25/2020		139,564							1,695	1,695			
100046358	WEST DOVER	VT		11/25/2020		148,398							276	276			
100046360	ELDRED	NY		11/25/2020		85,453							442	442			
100046391	RIALTO	CA		11/25/2020		175,844							732	732			
100046393	LAS VEGAS	NV		11/25/2020		224,825							763	763			
100046431	SYLMAR	CA		11/25/2020		330,624							1,512	1,512			
100046432	RIVERSIDE	CA		11/25/2020		233,138							401	401			
100046434	MILWAUKEE	WI		11/25/2020		144,745							357	357			
100046437	EAST PEORIA	IL		11/25/2020		74,881							457	457			
100046457	SPRINGFIELD	MO		11/25/2020		84,161							297	297			
100046464	ELLERBE	NC		11/25/2020		57,111							141	141			
100046467	JACKSONVILLE	FL		11/25/2020		68,746							212	212			
100046470	DECATUR	GA		11/25/2020		94,785							471	471			
100046475	SAN TAN VALLEY	AZ		11/25/2020		176,460							2,506	2,506			
100046492	LAREDO	TX		11/25/2020		29,658							393	393			
100046506	SOUTH AMBOY	NJ		11/25/2020		233,663							814	814			
100046508	WAVERLY	IL		11/25/2020		33,360							143	143			
100046516	ENFIELD	CT		11/25/2020		221,892							588	588			
100046525	SACRAMENTO	CA		11/25/2020		223,670							867	867			
100046539	ELDON	MO		11/25/2020		80,067							131	131			
100046541	ORLANDO	FL		11/25/2020		166,516							683	683			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		313,727							1,366	1,366			
100046564	CAPE GIRARDEAU	MO		11/25/2020		30,641							892	892			
100046566	GREENTOWN	IN		11/25/2020		34,553							122	122			
100046582	ALLIANCE	OH		11/25/2020		33,411							213	213			
100046610	TRACY	CA		11/25/2020		264,644							762	762			
100046611	LEXINGTON TOWNS	MI		11/25/2020		74,282							326	326			
100046612	BOSSIER CITY	LA		11/25/2020		51,359							111	111			
100046618	JONESBORO	GA		11/25/2020		113,379							261	261			
100046624	SILVERTON	OR		11/25/2020		319,599							1,092	1,092			
100046634	GRAND BLANC	MI		11/25/2020		228,790							837	837			
100046648	HINSDALE	NY		11/25/2020		41,282							169	169			
100046655	CONVOY	OH		11/25/2020		32,870							80	80			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		408,032							2,618	2,618			
100046670	MIAMI GARDENS	FL		11/25/2020		159,237							1,728	1,728			
100046677	BOISE	ID		11/25/2020		171,807							686	686			
100046736	WAVERLY	OH		11/20/2020		26,836							857	857			
100046742	ROSWELL	NM		11/20/2020		28,240							208	208			
100046744	LAKELAND	FL		11/20/2020		31,139							430	430			
100046809	CLEVELAND	OH		11/20/2020		47,351							30	30			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046810	HILLIARD	OH		11/20/2020		60,201							289	289			
100046814	MCHENRY	IL		11/20/2020		81,927							501	501			
100046859	MCDONOUGH	GA		11/20/2020		48,155							244	244			
100046908	DODGE CITY	KS		11/20/2020		55,205							1,605	1,605			
100046929	MERIDEN	CT		11/20/2020		30,911							36	36			
100046956	KENNESAW	GA		11/20/2020		134,253							615	615			
100046964	LEWIS CENTER	OH		11/20/2020		148,430							343	343			
100046974	LAS VEGAS	NV		11/20/2020		48,089							1,270	1,270			
100047007	DETROIT	MI		11/20/2020		48,179							1,598	1,598			
100047021	GREENFIELD	OH		11/20/2020		81,882							270	270			
100047029	CLEMSON	SC		11/20/2020		108,336							666	666			
100047050	WATKINSVILLE	GA		11/20/2020		27,785							815	815			
100047056	MAUMEE	OH		11/20/2020		51,062							1,307	1,307			
100047069	HOBOKEN	NJ		11/20/2020		90,973							1,740	1,740			
100047078	EASTOVER	SC		11/20/2020		65,824							331	331			
100047083	SALISBURY	NC		11/20/2020		63,739							266	266			
100047085	NIAGARA FALLS	NY		11/20/2020		27,559							591	591			
100047087	BANCROFT	MI		11/20/2020		34,229							1,066	1,066			
100047089	GADSDEN	AL		11/20/2020		29,734							426	426			
100047092	ALEXANDRIA	LA		11/20/2020		122,676							824	824			
100047097	WORTHVILLE	KY		11/20/2020		66,786							1,546	1,546			
100047108	GURNEE	IL		11/20/2020		162,397							1,271	1,271			
100047109	WOODRUFF	SC		11/20/2020		80,898							981	981			
100047114	HENDERSON	NV		11/20/2020		175,146							394	394			
100047118	ANDERSON	IN		11/20/2020		127,146							2,425	2,425			
100047122	ROCHESTER	NY		11/20/2020		41,358							87	87			
100047134	OWASSO	OK		11/20/2020		77,758							71	71			
100047135	COCONUT CREEK	FL		11/20/2020		61,905							132	132			
100047142	LAKE WORTH	FL		11/20/2020		275,197							846	846			
100047143	AURORA	OH		11/20/2020		142,712							196	196			
100047144	HAMPTONVILLE	NC		11/20/2020		48,606							837	837			
100047151	HOUSTON	TX		11/20/2020		74,262							692	692			
100047152	RAMONA	CA		11/20/2020		220,693							405	405			
100047153	BUSHKILL	PA		11/20/2020		47,795							860	860			
100047158	HIALEAH	FL		11/20/2020		200,226							1,475	1,475			
100047161	VILLA RICA	GA		11/20/2020		174,836							1,731	1,731			
100047166	LITHONIA	GA		11/20/2020		47,787							1,192	1,192			
100047168	FLOWERY BRANCH	GA		11/20/2020		89,554							272	272			
100047172	SARASOTA	FL		11/20/2020		88,054							1,414	1,414			
100047179	FRISCO	TX		11/20/2020		101,897							763	763			
100047182	HOLLYWOOD	FL		11/20/2020		98,898							1,821	1,821			
100047186	VISALIA	CA		11/20/2020		97,897							255	255			
100047187	WANTAGH	NY		11/20/2020		205,061							1,073	1,073			
100047191	GREENSBORO	NC		11/20/2020		145,580							716	716			
100047209	ORLANDO	FL		11/20/2020		140,742							7,319	7,319			
100047214	SANDY SPRINGS	GA		11/20/2020		74,129							289	289			
100047216	COLUMBIA CITY	IN		11/20/2020		105,126							211	211			
100047227	PAWTUCKET	RI		11/20/2020		86,787							163	163			
100047242	AMERICAN FALLS	ID		11/20/2020		74,041							1,283	1,283			
100047253	WEST PALM BEACH	FL		11/20/2020		266,247							4,032	4,032			
100047264	BRISTOL	CT		11/20/2020		94,107							168	168			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047276	JAMAICA	NY		11/20/2020		225,417							476	476			
100047284	PORTAGE	IN		11/20/2020		66,710							1,027	1,027			
100047291	HUNTINGTON	MA		11/20/2020		134,457							252	252			
100047296	SAGINAW	MI		11/20/2020		29,439							551	551			
100047318	LITTLE ELM	TX		11/20/2020		151,306							651	651			
100047327	LIVONIA	MI		11/20/2020		77,395							338	338			
100047329	NORTH PORT	FL		11/20/2020		51,970							961	961			
100047336	DETROIT	MI		11/20/2020		18,176							979	979			
100047339	WEYMOUTH	MA		11/20/2020		183,062							1,785	1,785			
100047345	ELK GROVE	CA		11/20/2020		177,714							713	713			
100047365	HENDERSON	NV		11/20/2020		54,327							1,038	1,038			
100047367	MUSKEGON	MI		11/20/2020		94,314							167	167			
100047372	AURORA	CO		11/20/2020		74,757							722	722			
100047384	SULTAN	WA		11/20/2020		208,550							747	747			
100047385	EVERETT	WA		11/20/2020		151,255							583	583			
100047391	WIND GAP	PA		11/20/2020		102,338							1,746	1,746			
100047393	SAINT PETERSBURG	FL		11/20/2020		93,018							497	497			
100047394	GREENSBORO	NC		11/20/2020		69,063							1,229	1,229			
100047395	SNELLVILLE	GA		11/20/2020		75,415							1,951	1,951			
100047409	DETROIT	MI		11/20/2020		93,107							431	431			
100047410	SALEM	MA		11/20/2020		180,326							2,968	2,968			
100047422	SACRAMENTO	CA		11/20/2020		124,355							2,228	2,228			
100047432	CHESTER	SC		11/20/2020		43,114							856	856			
100047439	LAS VEGAS	NV		11/20/2020		84,153							193	193			
100047444	TOLEDO	OH		11/20/2020		50,706							751	751			
100047446	HOLLY	MI		11/20/2020		46,441							2,601	2,601			
100047457	PLYMOUTH	MA		11/20/2020		276,018							675	675			
100047469	MOUNT PLEASANT	SC		11/20/2020		110,768							363	363			
100047471	SPRINGFIELD	OR		11/20/2020		118,230							259	259			
100047477	LAS VEGAS	NV		11/20/2020		124,552							463	463			
100047483	FORT LAUDERDALE	FL		11/20/2020		27,840							198	198			
100047485	PEN ARGYL	PA		11/20/2020		49,090							691	691			
100047487	OLD BRIDGE	NJ		11/20/2020		94,619							1,522	1,522			
100047493	GRIFFIN	GA		11/20/2020		66,043							685	685			
100047500	PRINCETON	MN		11/20/2020		158,758							2,860	2,860			
100047504	WILMINGTON	MA		11/20/2020		169,845							570	570			
100047512	SMYRNA	GA		11/20/2020		108,646							437	437			
100047515	MCDONOUGH	GA		11/20/2020		225,699							841	841			
100047518	ELGIN	IL		11/20/2020		68,993							1,050	1,050			
100047533	NILES	OH		11/20/2020		62,950							357	357			
100047534	ELIZABETH	NJ		11/20/2020		77,886							1,257	1,257			
100047537	WINFIELD	MO		11/20/2020		88,781							368	368			
100047543	COOL	CA		11/20/2020		200,380							1,305	1,305			
100047544	PALATINE	IL		11/20/2020		63,432							685	685			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		110,160							247	247			
100047569	HAMMOND	IN		11/20/2020		67,379							1,040	1,040			
100047576	LOCKHART	TX		11/20/2020		136,378							1,401	1,401			
100047578	CAVE CREEK	AZ		11/20/2020		161,218							559	559			
100047587	WOODBRIDGE	VA		11/20/2020		52,967							1,136	1,136			
100047589	OTSEGO	MN		11/20/2020		125,822							2,493	2,493			
100047601	BOSCOBEL	WI		11/20/2020		83,282							1,102	1,102			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047603	OCONOMOWOC	WI		11/20/2020		97,913							13,036	13,036			
100047604	ATLANTA	GA		11/20/2020		228,586							957	957			
100047607	OWEGO	NY		11/20/2020		46,071							643	643			
100047609	TRAFFORD	PA		11/20/2020		113,658							502	502			
100047617	MILTON	WI		11/20/2020		48,226							798	798			
100047618	PITTSBURG	CA		11/20/2020		144,126							623	623			
100047628	MAULDIN	SC		11/20/2020		108,540							250	250			
100047638	CAPE CORAL	FL		11/20/2020		183,264							603	603			
100047642	DETROIT	MI		11/20/2020		30,887							181	181			
100047657	PARK RIDGE	IL		11/20/2020		158,737							1,141	1,141			
100047660	LAS VEGAS	NV		11/20/2020		104,569							1,845	1,845			
100047662	SOUTHFIELD	MI		11/20/2020		121,692							650	650			
100047663	MUSKEGON	MI		11/20/2020		102,404							469	469			
100047671	ORLANDO	FL		11/20/2020		255,504							963	963			
100047697	SUMMERTOWN	TN		11/20/2020		64,535							2,139	2,139			
100047698	ELMWOOD PARK	IL		11/20/2020		103,511							423	423			
100047699	MIAMI	FL		11/20/2020		184,918							923	923			
100047704	BARRE	MA		11/20/2020		174,981							605	605			
100047712	LAS VEGAS	NV		11/20/2020		129,458							2,411	2,411			
100047725	SAN FERNANDO	CA		11/20/2020		72,997							1,109	1,109			
100047726	WINSTON SALEM	NC		11/20/2020		57,771							683	683			
100047742	TRACY	CA		11/20/2020		261,667							1,147	1,147			
100047747	CLEVELAND	OH		11/20/2020		78,711							270	270			
100047748	EAST NORTHPORT	NY		11/20/2020		274,081							935	935			
100047754	UPLAND	CA		11/20/2020		136,487							502	502			
100047762	STERLING HEIGHTS	MI		11/20/2020		85,431							1,020	1,020			
100047764	COLONIA	NJ		11/20/2020		133,183							2,094	2,094			
100047765	CARPENTERSVILLE	IL		11/20/2020		63,044							3,088	3,088			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		41,003							713	713			
100047782	EATONTOWN	NJ		11/20/2020		188,459							366	366			
100047783	LONG BEACH	CA		11/20/2020		247,497							1,233	1,233			
100047789	USK	WA		11/20/2020		125,518							414	414			
100047798	WEST HAVEN	CT		11/20/2020		131,122							672	672			
100047799	SEWAREN	NJ		11/20/2020		153,546							812	812			
100047804	SANTA FE	NM		11/20/2020		230,615							802	802			
100047816	CHURCHVILLE	MD		11/20/2020		206,148							443	443			
100047823	INWOOD	NY		11/20/2020		210,295							913	913			
100047826	OSWEGO	IL		11/20/2020		111,377							1,840	1,840			
100047827	WARRENVILLE	IL		11/20/2020		205,593							2,369	2,369			
100047834	STOCKBRIDGE	GA		11/20/2020		78,416							1,104	1,104			
100047842	MINEOLA	NY		11/20/2020		242,271							1,073	1,073			
100047845	NORTH CHICAGO	IL		11/20/2020		128,619							949	949			
100047848	SAN MARCOS	CA		11/20/2020		186,003							2,312	2,312			
100047851	GREEN BAY	WI		11/20/2020		86,906							262	262			
100047871	HENDERSON	NV		11/20/2020		142,757							319	319			
100047877	GRAND RAPIDS	MI		11/20/2020		50,975							969	969			
100047892	SAINT CLAIR SHORES	MI		11/20/2020		86,903							759	759			
100047895	WEARE	NH		11/20/2020		111,970							1,853	1,853			
100047901	PORT SAINT LUCIE	FL		11/20/2020		89,652							430	430			
100047908	WEST PALM BEACH	FL		11/20/2020		125,377							538	538			
100047909	LILBURN	GA		11/20/2020		161,084							588	588			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047910	RANDOLPH	MA		11/20/2020		186,460							832	832			
100047912	GLEN BURNIE	MD		11/20/2020		128,559							609	609			
100047913	LAKE WORTH	FL		11/20/2020		329,866							1,114	1,114			
100047927	VENTURA	CA		11/20/2020		236,066							1,027	1,027			
100047930	FORT LAUDERDALE	FL		11/20/2020		171,910							1,842	1,842			
100047933	PITTSBURG	CA		11/20/2020		310,927							1,222	1,222			
100047949	VALLEJO	CA		11/20/2020		271,154							877	877			
100047951	TORRANCE	CA		11/20/2020		21,204							5,684	5,684			
100047952	FAIRBURN	GA		11/20/2020		88,647							1,314	1,314			
100047955	LITTLE ROCK	AR		11/20/2020		81,918							158	158			
100047967	BENSENVILLE	IL		11/20/2020		152,339							1,077	1,077			
100047985	LAKE PANASOFFKEE	FL		11/20/2020		162,847							1,335	1,335			
100047990	ANKENY	IA		11/20/2020		106,398							393	393			
100047994	STAMFORD	CT		11/20/2020		161,110							644	644			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		97,644							956	956			
100048011	GRASS VALLEY	CA		11/20/2020		172,858							1,969	1,969			
100048027	MURRIETA	CA		11/20/2020		259,771							971	971			
100048029	EASLEY	SC		11/20/2020		71,678							124	124			
100048033	PILLAGER	MN		11/20/2020		232,237							1,127	1,127			
100048037	ORLANDO	FL		11/20/2020		139,882							967	967			
100048043	DEKALB	IL		11/20/2020		114,835							1,028	1,028			
100048056	NORTH BERGEN	NJ		11/20/2020		294,500							940	940			
100048064	NAPLES	FL		11/20/2020		149,735							339	339			
100048072	SCHILLER PARK	IL		11/20/2020		100,991							466	466			
100048077	LAS VEGAS	NV		11/20/2020		291,445							1,143	1,143			
100048083	LYNNWOOD	WA		11/20/2020		63,297							1,276	1,276			
100048109	ADA	MI		11/20/2020		263,586							1,080	1,080			
100048113	PALMDALE	CA		11/20/2020		93,775							1,452	1,452			
100048116	CITRUS HEIGHTS	CA		11/20/2020		149,444							400	400			
100048117	WINTER SPRINGS	FL		11/20/2020		127,708							433	433			
100048118	LANHAM	MD		11/20/2020		103,782							364	364			
100048121	WEST BABYLON	NY		11/20/2020		315,219							1,391	1,391			
100048136	LITTLE ELM	TX		11/20/2020		88,679							439	439			
100048137	CHICAGO	IL		11/20/2020		221,560							875	875			
100048148	UNION	KY		11/20/2020		286,145							1,472	1,472			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		163,522							631	631			
100048155	DUDLEY	MA		11/20/2020		139,313							933	933			
100048157	MINNEAPOLIS	MN		11/20/2020		100,162							1,313	1,313			
100048170	LANGHORNE	PA		11/20/2020		62,993							829	829			
100048173	HOLBROOK	NY		11/20/2020		163,460							1,448	1,448			
100048188	HENRICO	VA		11/20/2020		96,532							1,301	1,301			
100048189	FRESH MEADOWS	NY		11/20/2020		312,443							2,211	2,211			
100048191	PALMDALE	CA		11/20/2020		330,706							1,173	1,173			
100048194	ORLANDO	FL		11/20/2020		147,685							158	158			
100048196	FORT LAUDERDALE	FL		11/20/2020		157,213							810	810			
100048198	WARRENSBURG	MO		11/20/2020		39,322							250	250			
100048204	RENO	NV		11/20/2020		258,955							1,043	1,043			
100048217	OAKWOOD HILLS	IL		11/20/2020		120,022							1,774	1,774			
100048220	COPAKE	NY		11/20/2020		145,133							355	355			
100048223	SACRAMENTO	CA		11/20/2020		122,089							1,752	1,752			
100048227	PORT SAINT LUCIE	FL		11/20/2020		169,153							691	691			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048233	PERRIS	CA		11/20/2020		185,717							3,027	3,027			
100048236	MIAMI	FL		11/20/2020		113,188							1,786	1,786			
100048238	FORT LAUDERDALE	FL		11/20/2020		117,753							1,468	1,468			
100048239	WESTBURY	NY		11/20/2020		224,654							1,023	1,023			
100048242	POLLOCK PINES	CA		11/20/2020		220,229							911	911			
100048246	MORENO VALLEY	CA		11/20/2020		257,318							(714)	(714)			
100048256	TAMPA	FL		11/20/2020		120,025							639	639			
100048257	OXNARD	CA		11/20/2020		236,346							1,335	1,335			
100048259	VENICE	FL		11/20/2020		148,898							644	644			
100048262	HUNTLEY	IL		11/20/2020		317,241							1,638	1,638			
100048264	FORT LAUDERDALE	FL		11/20/2020		155,223							2,249	2,249			
100048265	NEW YORK	NY		11/20/2020		262,365							979	979			
100048296	BRICK	NJ		11/20/2020		341,910							1,368	1,368			
100048300	PALMDALE	CA		11/20/2020		254,299							1,699	1,699			
100048307	SUN VALLEY	CA		11/20/2020		238,464							866	866			
100048308	BURNSVILLE	MN		11/20/2020		193,766							306	306			
100048310	FRESNO	CA		11/20/2020		237,537							763	763			
100048313	MIAMI	FL		11/20/2020		232,808							866	866			
100048314	CHESTERFIELD	VA		11/20/2020		108,873							233	233			
100048319	CLEARWATER	FL		11/20/2020		185,986							811	811			
100048321	BATON ROUGE	LA		11/20/2020		76,104							1,029	1,029			
100048322	REDLANDS	CA		11/20/2020		276,348							966	966			
100048330	STAMFORD	CT		11/20/2020		197,645							652	652			
100048342	LAS VEGAS	NV		11/20/2020		68,867							476	476			
100048344	FORT WORTH	TX		11/20/2020		84,748							1,099	1,099			
100048350	MIDDLEVILLE	MI		11/20/2020		96,407							541	541			
100048352	POMPANO BEACH	FL		11/20/2020		300,655							1,237	1,237			
100048359	UNIONDALE	NY		11/20/2020		261,892							892	892			
100048368	MAPLE SHADE	NJ		11/20/2020		88,274							367	367			
100048382	SUCCASUNNA	NJ		11/20/2020		288,253							833	833			
100048385	JAMAICA	NY		11/20/2020		211,446							2,194	2,194			
100048394	SLEEPY HOLLOW	IL		11/20/2020		245,964							368	368			
100048396	RIVERSIDE	CA		11/20/2020		99,093							482	482			
100048400	MIAMI	FL		11/20/2020		205,252							619	619			
100048411	SOUTHFIELD	MI		11/20/2020		224,121							727	727			
100048412	FRESNO	CA		11/20/2020		261,735							391	391			
100048413	MIAMI	FL		11/20/2020		302,355							1,130	1,130			
100048448	STUART	FL		11/20/2020		119,610							298	298			
100048449	SOMERSET	NJ		11/20/2020		184,220							2,128	2,128			
100048455	YUMA	AZ		11/20/2020		92,691							657	657			
100048456	BERWYN	IL		11/20/2020		135,270							775	775			
100048462	RENO	NV		11/20/2020		163,091							491	491			
100048463	RIVERSIDE	CA		11/20/2020		151,346							714	714			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		271,257							2,234	2,234			
100048474	CANYON COUNTRY	CA		11/20/2020		484,609							1,504	1,504			
100048486	KERMAN	CA		11/20/2020		215,365							1,877	1,877			
100048490	JUPITER	FL		11/20/2020		175,239							2,113	2,113			
100048492	BRENTWOOD	CA		11/20/2020		335,074							3,756	3,756			
100048493	DAVISON	MI		11/20/2020		98,483							1,615	1,615			
100048498	MIAMI	FL		11/20/2020		182,404							433	433			
100048500	ANTIOCH	CA		11/20/2020		295,555							1,989	1,989			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048501	RIALTO	CA		11/20/2020		62,951							4,902	4,902			
100048506	SAN BERNARDINO	CA		11/20/2020		232,984							685	685			
100048509	KISSIMMEE	FL		11/20/2020		113,117							207	207			
100048514	LOS ANGELES	CA		11/20/2020		261,456							1,079	1,079			
100048515	DELRAY BEACH	FL		11/20/2020		166,970							1,039	1,039			
100048517	HIGHTSTOWN	NJ		11/20/2020		88,957							542	542			
100048518	LAKEWOOD	CA		11/20/2020		389,297							1,424	1,424			
100048519	INDIALANTIC	FL		11/20/2020		345,304							1,454	1,454			
100048521	QUEENS VILLAGE	NY		11/20/2020		334,238							1,638	1,638			
100048526	MACUNGIE	PA		11/20/2020		171,288							339	339			
100048529	MERRIMACK	NH		11/20/2020		163,852							659	659			
100048534	BEVERLY HILLS	MI		11/20/2020		122,802							626	626			
100048536	POCONO SUMMIT	PA		11/20/2020		115,578							396	396			
100048537	ORMOND BEACH	FL		11/20/2020		214,338							1,018	1,018			
100048540	POMPANO BEACH	FL		11/20/2020		141,938							380	380			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		264,870							1,239	1,239			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		184,297							868	868			
100048562	MINNEAPOLIS	MN		11/20/2020		208,654							730	730			
100048575	BARTOW	FL		11/20/2020		259,047							994	994			
100048577	WHITTIER	CA		11/20/2020		212,542							2,566	2,566			
100048580	FONTANA	CA		11/20/2020		302,686							982	982			
100048583	BALTIMORE	MD		11/20/2020		135,618							609	609			
100048600	MIAMI	FL		11/20/2020		146,555							1,903	1,903			
100048606	WEST ORANGE	NJ		11/20/2020		314,633							1,553	1,553			
100048616	CARY	NC		11/20/2020		329,246							966	966			
100048619	ROCK HILL	SC		11/20/2020		93,424							949	949			
100048620	FARMINGTON	CT		11/20/2020		147,603							531	531			
100048621	VICTORVILLE	CA		11/20/2020		207,519							679	679			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		187,804							925	925			
100048629	WINSTON SALEM	NC		11/20/2020		65,596							726	726			
100048633	WILDWOOD	NJ		11/20/2020		144,999							2,301	2,301			
100048638	STREET	MD		11/20/2020		215,368							379	379			
100048644	GEORGETOWN	KY		11/20/2020		151,003							561	561			
100048652	CHICAGO RIDGE	IL		11/20/2020		104,517							433	433			
100048655	POMPANO BEACH	FL		11/20/2020		104,706							303	303			
100048662	BOWIE	MD		11/20/2020		284,588							2,217	2,217			
100048674	CHARLOTTE	NC		11/20/2020		153,537							637	637			
100048677	OLYMPIA	WA		11/20/2020		197,207							719	719			
100048689	CHARLOTTESVILLE	VA		11/20/2020		132,101							394	394			
100048696	SPRING VALLEY	NY		11/20/2020		233,933							2,232	2,232			
100048699	EVERETT	WA		11/20/2020		221,826							801	801			
100048701	GILBERT	AZ		11/20/2020		213,122							1,962	1,962			
100048709	SALT LAKE CITY	UT		11/20/2020		121,679							524	524			
100048717	MABELVALE	AR		11/20/2020		209,351							2,972	2,972			
100048718	AUBURN	AL		11/20/2020		159,684							570	570			
100048723	VAN NUYS	CA		11/20/2020		343,874							950	950			
100048731	ROYAL PALM BEACH	FL		11/20/2020		270,144							822	822			
100048745	CAPITOL HEIGHTS	MD		11/20/2020		77,823							264	264			
100048746	UNIONDALE	NY		11/20/2020		175,736							740	740			
100048747	CARSON	CA		11/20/2020		421,423							1,464	1,464			
100048749	JOLIET	IL		11/20/2020		197,980							864	864			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048752	RANCHO CUCAMONGA	CA		11/20/2020		233,635							3,283	3,283			
100048757	BROOKLYN	NY		11/20/2020		452,484							1,279	1,279			
100048759	LAKEWOOD	WA		11/20/2020		182,088							1,701	1,701			
100048767	FIREBAUGH	CA		11/20/2020		68,161							54	54			
100048768	CHESAPEAKE	VA		11/20/2020		177,839							2,044	2,044			
100048773	SAINT PAUL	MN		11/20/2020		111,394							1,388	1,388			
100048774	BROOKLYN	NY		11/20/2020		480,460							1,585	1,585			
100048775	BRANDON	FL		11/20/2020		191,105							695	695			
100048778	WINTER PARK	FL		11/20/2020		137,306							519	519			
100048780	WOODHAVEN	NY		11/20/2020		190,335							6,788	6,788			
100048782	SALT LAKE CITY	UT		11/20/2020		116,895							9,026	9,026			
100048784	GYPSUM	CO		11/20/2020		286,457							894	894			
100048788	OPA LOCKA	FL		11/20/2020		204,143							533	533			
100048790	HAUPPAUGE	NY		11/20/2020		257,479							1,156	1,156			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		352,014							1,175	1,175			
100048823	TALLMADGE	OH		11/20/2020		98,823							771	771			
100048831	BAKERSFIELD	CA		11/20/2020		113,029							628	628			
100048833	EFFORT	PA		11/20/2020		175,675							619	619			
100048839	KINGS PARK	NY		11/20/2020		285,411							655	655			
100048842	MATTHEWS	NC		11/20/2020		115,905							1,467	1,467			
100048854	CHICAGO	IL		11/20/2020		106,724							643	643			
100048859	HEMPSTEAD	NY		11/20/2020		283,479							1,260	1,260			
100048873	REX	GA		11/20/2020		95,727							188	188			
100048882	MENIFEE	CA		11/20/2020		159,445							1,911	1,911			
100048886	BABYLON	NY		11/20/2020		319,376							1,089	1,089			
100048903	JACKSON	MI		11/20/2020		130,891							396	396			
100048905	LURAY	VA		11/20/2020		111,634							328	328			
100048918	CONYERS	GA		11/20/2020		147,217							306	306			
100048932	BEAUMONT	CA		11/20/2020		259,642							596	596			
100048934	PORTLAND	OR		11/20/2020		116,145							1,914	1,914			
100048938	CHICAGO	IL		11/20/2020		253,250							844	844			
100048941	BRONX	NY		11/20/2020		519,528							2,419	2,419			
100048943	HIALEAH	FL		11/20/2020		127,570							1,871	1,871			
100048952	FILLMORE	CA		11/20/2020		192,436							9,202	9,202			
100048959	VENICE	FL		11/20/2020		168,978							759	759			
100048960	CATHEDRAL CITY	CA		11/20/2020		273,412							628	628			
100048965	FORT WORTH	TX		11/20/2020		125,309							832	832			
100048970	DEERFIELD	IL		11/20/2020		128,250							8,416	8,416			
100048976	LODI	NJ		11/20/2020		285,785							1,947	1,947			
100048978	CONYERS	GA		11/20/2020		91,515							477	477			
100048979	MIAMI	FL		11/20/2020		225,196							758	758			
100048983	LESTER PRAIRIE	MN		11/20/2020		112,971							378	378			
100048989	RIO RANCHO	NM		11/20/2020		113,106							593	593			
100048996	BALTIMORE	MD		11/20/2020		204,686							860	860			
100049005	SAINT GEORGE	UT		11/20/2020		247,828							888	888			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		144,687							489	489			
100049023	LAKELAND	FL		11/20/2020		204,945							601	601			
100049035	CARSON	CA		11/20/2020		286,226							1,320	1,320			
100049037	HOPE MILLS	NC		11/20/2020		88,698							411	411			
100049040	ATHOL	MA		11/20/2020		164,853							521	521			
100049042	WINTER PARK	FL		11/20/2020		196,636							758	758			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049043	CORONA	NY		11/20/2020		516,111							1,548	1,548			
100049050	LAS VEGAS	NV		11/20/2020		190,830							1,670	1,670			
100049055	NORTH AUGUSTA	SC		11/20/2020		159,050							585	585			
100049057	RONKONKOMA	NY		11/20/2020		160,501							2,281	2,281			
100049071	ORLANDO	FL		11/20/2020		151,630							1,020	1,020			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		326,548							516	516			
100049080	DUNCANNON	PA		11/20/2020		330,127							1,720	1,720			
100049083	MIAMI	FL		11/20/2020		165,458							765	765			
100049092	BETHLEHEM	PA		11/20/2020		142,279							1,318	1,318			
100049100	STOCKTON	CA		11/20/2020		129,434							478	478			
100049117	BROCKTON	MA		11/20/2020		175,467							569	569			
100049129	SUISUN CITY	CA		11/20/2020		284,165							769	769			
100049140	RESTON	VA		11/20/2020		180,239							1,754	1,754			
100049142	ADDISON	IL		11/20/2020		186,009							1,900	1,900			
100049143	MIAMI	FL		11/20/2020		399,327							1,464	1,464			
100049149	BEAVERTON	OR		11/20/2020		111,317							835	835			
100049163	MOAPA	NV		11/20/2020		241,854							847	847			
100049176	FRAZIER PARK	CA		11/20/2020		251,902							584	584			
100049178	ROUND LAKE BEACH	IL		11/20/2020		106,907							525	525			
100049181	NEW IBERIA	LA		11/20/2020		66,048							1,050	1,050			
100049184	COMPTON	CA		11/20/2020		270,536							1,342	1,342			
100049190	FOUNTAIN	CO		11/20/2020		128,820							733	733			
100049197	MIAMI	FL		11/20/2020		176,956							921	921			
100049204	CANTONMENT	FL		11/20/2020		143,114							677	677			
100049209	MIAMI	FL		11/20/2020		172,442							573	573			
100049213	POMONA	CA		11/20/2020		291,162							876	876			
100049216	DUNDEE	IL		11/20/2020		329,813							1,109	1,109			
100049223	PASADENA	MD		11/20/2020		241,559							484	484			
100049229	STAMFORD	CT		11/20/2020		204,981							734	734			
100049234	RICHMOND HILL	NY		11/20/2020		361,931							1,190	1,190			
100049243	FREEPORT	NY		11/20/2020		251,138							1,090	1,090			
100049246	WARWICK	NY		11/20/2020		409,887							3,177	3,177			
100049251	MYRTLE BEACH	SC		11/20/2020		235,196							1,150	1,150			
100049254	ROANOKE	VA		11/20/2020		98,725							524	524			
100049256	ARVIN	CA		11/20/2020		118,338							650	650			
100049257	MELROSE PARK	IL		11/20/2020		193,797							2,107	2,107			
100049258	LAND O LAKES	FL		11/20/2020		153,204							499	499			
100049261	OXNARD	CA		11/20/2020		398,517							1,215	1,215			
100049271	WAYNE	MI		11/20/2020		104,523							380	380			
100049273	MIAMI	FL		11/20/2020		303,731							789	789			
100049275	MASTIC	NY		11/20/2020		204,954							560	560			
100049284	DADE CITY	FL		11/20/2020		113,969							386	386			
100049285	HARRISBURG	NC		11/20/2020		405,805							1,811	1,811			
100049294	COSTA MESA	CA		11/20/2020		126,785							2,302	2,302			
100049296	HALIFAX	MA		11/20/2020		134,232							1,204	1,204			
100049300	SAINT LOUIS	MO		11/20/2020		82,615							1,309	1,309			
100049302	MOORESVILLE	NC		11/20/2020		136,848							543	543			
100049303	FRESNO	CA		11/20/2020		140,554							772	772			
100049310	JOLIET	IL		11/20/2020		148,158							1,032	1,032			
100049312	SAN DIEGO	CA		11/20/2020		285,302							2,300	2,300			
100049328	LANCASTER	CA		11/20/2020		90,632							377	377			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049331	CERES	CA		11/20/2020		279,569							304	304			
100049334	BELLINGHAM	MA		11/20/2020		232,881							999	999			
100049338	MIDDLE RIVER	MD		11/20/2020		161,025							640	640			
100049340	PLEASANTVILLE	NJ		11/20/2020		101,785							392	392			
100049351	MIAMI	FL		11/20/2020		286,155							1,133	1,133			
100049355	SILVER SPRING	MD		11/20/2020		172,248							1,108	1,108			
100049378	CUTLER BAY	FL		11/20/2020		348,314							1,595	1,595			
100049379	PASADENA	MD		11/20/2020		163,891							2,633	2,633			
100049383	LOS ANGELES	CA		11/20/2020		211,194							2,794	2,794			
100049385	LYNWOOD	CA		11/20/2020		279,717							1,101	1,101			
100049391	SAN ANTONIO	TX		11/20/2020		64,567							1,249	1,249			
100049395	STUART	FL		11/20/2020		92,318							1,482	1,482			
100049398	CHICAGO	IL		11/20/2020		238,726							1,346	1,346			
100049405	BRAINTREE	MA		11/20/2020		97,431							1,090	1,090			
100049412	HOLTSVILLE	NY		11/20/2020		229,092							1,002	1,002			
100049418	BARTLETT	IL		11/20/2020		290,028							979	979			
100049436	LAS VEGAS	NV		11/20/2020		243,550							836	836			
100049439	SHELTON	CT		11/20/2020		293,511							2,262	2,262			
100049440	UTICA	MI		11/20/2020		76,305							866	866			
100049450	ONTARIO	CA		11/20/2020		181,904							1,645	1,645			
100049453	COVINA	CA		11/20/2020		234,866							977	977			
100049457	DENVER	CO		11/20/2020		123,226							998	998			
100049472	MIAMI	FL		11/20/2020		232,093							793	793			
100049475	STERLING HEIGHTS	MI		11/20/2020		201,970							398	398			
100049477	ELMONT	NY		11/20/2020		190,116							676	676			
100049480	LANSING	IL		11/20/2020		53,876							938	938			
100049485	ORLANDO	FL		11/20/2020		121,988							798	798			
100049487	LOS ANGELES	CA		11/20/2020		288,542							1,893	1,893			
100049489	UPPER MARLBORO	MD		11/20/2020		186,904							2,057	2,057			
100049490	SAN BERNARDINO	CA		11/20/2020		182,592							604	604			
100049491	LITHONIA	GA		11/20/2020		97,930							291	291			
100049492	OAKLAND	CA		11/20/2020		285,535							1,289	1,289			
100049495	ALABASTER	AL		11/20/2020		102,437							873	873			
100049498	BURBANK	IL		11/20/2020		144,736							548	548			
100049513	SAINT PETERSBURG	FL		11/20/2020		142,846							628	628			
100049514	LONG BEACH	CA		11/20/2020		294,361							988	988			
100049515	BAKERSFIELD	CA		11/20/2020		85,801							469	469			
100049519	WINTHROP HARBOR	IL		11/20/2020		207,234							2,766	2,766			
100049522	GRAND RAPIDS	MI		11/20/2020		49,836							479	479			
100049526	RONKONKOMA	NY		11/20/2020		174,226							1,413	1,413			
100049530	BREMEN	GA		11/20/2020		97,776							1,768	1,768			
100049534	ORANGE	CA		11/20/2020		285,127							3,312	3,312			
100049538	HOUSTON	TX		11/20/2020		90,684							645	645			
100049539	KAHULUI	HI		11/20/2020		413,000							1,740	1,740			
100049557	HYATTSVILLE	MD		11/20/2020		152,130							2,101	2,101			
100049560	SEATTLE	WA		11/20/2020		231,767							767	767			
100049561	FRESNO	CA		11/20/2020		176,225							717	717			
100049568	SACRAMENTO	CA		11/20/2020		199,059							876	876			
100049569	SEATTLE	WA		11/20/2020		300,067							2,189	2,189			
100049570	FAYETTEVILLE	GA		11/20/2020		170,500							1,317	1,317			
100049576	PHOENIX	AZ		11/20/2020		128,748							357	357			

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100049577	CHICAGO	IL		11/20/2020		247,276							758	758			
100049582	MINERVA	OH		11/20/2020		65,116							791	791			
100049598	LAWRENCEVILLE	GA		11/20/2020		133,372							460	460			
100049611	SAN ANTONIO	TX		11/20/2020		117,476							210	210			
100049614	ROSEDALE	NY		11/20/2020		291,990							890	890			
100049622	FLORISSANT	MO		11/20/2020		227,041							750	750			
100049624	PADUCAH	KY		11/20/2020		94,136							335	335			
100049627	SIMI VALLEY	CA		11/20/2020		329,906							2,591	2,591			
100049636	BALA CYNWYD	PA		11/20/2020		172,596							556	556			
100049643	RIALTO	CA		11/20/2020		286,936							972	972			
100049644	MIDLAND	TX		11/20/2020		45,931							79	79			
100049646	LAS VEGAS	NV		11/20/2020		224,722							1,513	1,513			
100049648	GRESHAM	OR		11/20/2020		144,799							926	926			
100049649	DOUGLAS	MA		11/20/2020		232,026							948	948			
100049651	LEESBURG	FL		11/20/2020		249,118							718	718			
100049653	SOLEDAD	CA		11/20/2020		174,721							740	740			
100049658	DEARBORN	MI		11/20/2020		133,879							522	522			
100049662	ORLANDO	FL		11/20/2020		441,929							13,091	13,091			
100049664	NORFOLK	VA		11/20/2020		185,726							989	989			
100049666	LANHAM	MD		11/20/2020		236,521							2,597	2,597			
100049676	LEXINGTON	SC		11/20/2020		209,201							1,126	1,126			
100049677	HIALEAH	FL		11/20/2020		141,484							372	372			
100049680	WALDORF	MD		11/20/2020		446,599							1,793	1,793			
100049690	WILDOMAR	CA		11/20/2020		248,219							627	627			
100049694	FAIRFIELD	CA		11/20/2020		241,156							821	821			
100049696	LANCASTER	CA		11/20/2020		175,574							688	688			
100049697	FEDERAL WAY	WA		11/20/2020		356,527							1,332	1,332			
100049698	INDIANAPOLIS	IN		11/20/2020		86,582							105	105			
100049710	TRUMBULL	CT		11/20/2020		327,892							1,030	1,030			
100049728	BOLINGBROOK	IL		11/20/2020		145,944							455	455			
100049729	PLAINFIELD	NJ		11/20/2020		272,623							677	677			
100049736	CHICAGO	IL		11/20/2020		159,516							2,002	2,002			
100049739	TARZANA	CA		11/20/2020		277,374							1,000	1,000			
100049746	COVINA	CA		11/20/2020		188,959							605	605			
100049747	GARDENA	CA		11/20/2020		331,949							1,614	1,614			
100049748	GARDEN GROVE	CA		11/20/2020		274,409							1,044	1,044			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		327,568							1,318	1,318			
100049789	RIO RANCHO	NM		11/20/2020		136,011							567	567			
100049805	COTTAGE GROVE	OR		11/20/2020		169,964							711	711			
100049812	LYNWOOD	CA		11/20/2020		322,055							1,554	1,554			
100049819	ROSELLE	NJ		11/20/2020		204,485							826	826			
100049824	RICHTON PARK	IL		11/20/2020		82,221							1,038	1,038			
100049829	MIAMI	FL		11/20/2020		122,119							359	359			
100049830	HOLLYWOOD	FL		11/20/2020		85,862							1,084	1,084			
100049836	LEESVILLE	SC		11/20/2020		85,512							533	533			
100049841	MIAMI	FL		11/20/2020		175,193							742	742			
100049854	HIGHLAND	CA		11/20/2020		125,694							1,264	1,264			
100049870	WHARTON	NJ		11/20/2020		201,300							732	732			
100049871	ELGIN	IL		11/20/2020		272,953							814	814			
100049878	FILLMORE	CA		11/20/2020		386,361							1,321	1,321			
100049883	MOUNT VERNON	WA		11/20/2020		238,812							836	836			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049887	MELROSE PARK	IL		11/20/2020		172,161							519	519			
100049891	BONNEY LAKE	WA		11/20/2020		259,409							826	826			
100049892	VALPARAISO	IN		11/20/2020		127,025							1,016	1,016			
100049899	FEDERAL WAY	WA		11/20/2020		188,123							2,260	2,260			
100049910	AUSTIN	TX		11/20/2020		130,682							596	596			
100049913	MONTCLAIR	CA		11/20/2020		351,489							1,367	1,367			
100049914	STATEN ISLAND	NY		11/20/2020		315,706							1,461	1,461			
100049918	BALTIMORE	MD		11/20/2020		128,954							580	580			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		54,087							235	235			
100049932	HILLSIDE	NJ		11/20/2020		282,457							841	841			
100049936	BOTHELL	WA		11/20/2020		194,587							2,317	2,317			
100049942	PALOS HEIGHTS	IL		11/20/2020		226,797							1,174	1,174			
100049953	LESLIE	MO		11/20/2020		328,832							862	862			
100049966	BROOKLYN	NY		11/20/2020		401,015							1,200	1,200			
100049968	TULSA	OK		11/20/2020		195,063							519	519			
100049979	OWOSSO	MI		11/20/2020		84,973							305	305			
100049989	STONE MOUNTAIN	GA		11/20/2020		129,769							306	306			
100049999	HOFFMAN ESTATES	IL		11/20/2020		278,955							1,069	1,069			
100050001	CHESTER	VA		11/20/2020		267,926							4,056	4,056			
100050005	WATERVILLE	OH		11/20/2020		163,489							400	400			
100050008	CULPEPPER	VA		11/20/2020		96,840							257	257			
100050013	CHICAGO	IL		11/20/2020		209,715							541	541			
100050019	ROCKVILLE	MD		11/20/2020		86,536							10,654	10,654			
100050023	ELKTON	MD		11/20/2020		49,387							2,993	2,993			
100050026	NEW ORLEANS	LA		11/20/2020		122,879							463	463			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		162,321							818	818			
100050033	PARRISH	FL		11/20/2020		300,442							752	752			
100050035	CALIFORNIA CITY	CA		11/20/2020		54,134							416	416			
100050036	CINCINNATI	OH		11/20/2020		128,312							459	459			
100050037	BANNING	CA		11/20/2020		155,444							535	535			
100050046	WILMINGTON	NC		11/20/2020		202,541							1,914	1,914			
100050058	ROCHESTER	NY		11/20/2020		29,832							1,371	1,371			
100050064	CROFTON	MD		11/20/2020		241,799							934	934			
100050067	DELAND	FL		11/20/2020		108,434							288	288			
100050092	WASHINGTON	DC		11/20/2020		323,446							1,201	1,201			
100050095	COLUMBIANA	AL		11/20/2020		14,031							1,078	1,078			
100050104	BIRMINGHAM	AL		11/20/2020		82,400							265	265			
100050141	DAYTON	OH		11/20/2020		83,715							478	478			
100050155	OLD FORGE	PA		11/20/2020		76,706							1,150	1,150			
100050165	CINCINNATI	OH		11/20/2020		92,976							1,131	1,131			
100050176	LAWRENCEVILLE	GA		11/20/2020		115,738							1,249	1,249			
100050189	BRISTOL	CT		11/20/2020		177,106							1,956	1,956			
100050192	BAY SHORE	NY		11/20/2020		248,902							2,381	2,381			
100050195	MURFREESBORO	TN		11/20/2020		148,876							299	299			
100050197	CORTLAND	OH		11/20/2020		100,850							385	385			
100050198	BOSSIER CITY	LA		11/20/2020		70,418							105	105			
100050201	LAKE VILLA	IL		11/20/2020		102,112							823	823			
100050210	BISHOP	CA		11/20/2020		232,824							798	798			
100050212	BROKEN ARROW	OK		11/20/2020		60,736							388	388			
100050214	SLIDELL	LA		11/20/2020		116,818							442	442			
100050220	SPARKS	NV		11/20/2020		144,827							339	339			

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100050223	LYNNWOOD	WA		11/20/2020		264,862							1,191	1,191			
100050224	MIAMI	FL		11/20/2020		109,535							1,412	1,412			
100050226	NOTTINGHAM	PA		11/20/2020		67,785							1,861	1,861			
100050228	VENETA	OR		11/20/2020		149,380							1,437	1,437			
100050235	BURGAW	NC		11/20/2020		94,303							349	349			
100050236	NEWBURGH	NY		11/20/2020		107,245							496	496			
100050241	CHICOPEE	MA		11/20/2020		165,429							535	535			
100050249	STONE MOUNTAIN	GA		11/20/2020		84,752							1,284	1,284			
100050252	FALL RIVER	MA		11/20/2020		113,856							702	702			
100050253	FORT LAUDERDALE	FL		11/20/2020		80,605							733	733			
100050254	TUCSON	AZ		11/20/2020		80,574							287	287			
100050258	CINCINNATI	OH		11/20/2020		66,116							832	832			
100050263	PACIFIC JUNCTION	IA		11/20/2020		65,246							1,663	1,663			
100050265	CAPE CORAL	FL		11/20/2020		104,397							14,716	14,716			
100050274	MIAMI	FL		11/20/2020		281,080							1,327	1,327			
100050276	XENIA	OH		11/20/2020		143,271							530	530			
100050286	CENTREVILLE	VA		11/20/2020		492,065							1,904	1,904			
100050291	SAN BERNARDINO	CA		11/20/2020		159,727							1,706	1,706			
100050294	MARYVILLE	TN		11/20/2020		88,851							600	600			
100050295	LEESBURG	FL		11/20/2020		149,702							646	646			
100050298	HOWELL	NJ		11/20/2020		351,970							1,746	1,746			
100050308	HILLSBOROUGH	NJ		11/20/2020		169,171							1,155	1,155			
100050310	ROOSEVELT	NY		11/20/2020		190,184							2,206	2,206			
100050311	SYLMAR	CA		11/20/2020		330,274							3,529	3,529			
100050321	TAMPA	FL		11/20/2020		215,897							691	691			
100050323	PHOENIX	AZ		11/20/2020		107,134							607	607			
100050325	MIAMI	FL		11/20/2020		168,446							1,235	1,235			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		160,906							1,353	1,353			
100050330	DAVENPORT	FL		11/20/2020		146,524							634	634			
100050332	HIALEAH	FL		11/20/2020		207,006							855	855			
100050334	TUCSON	AZ		11/20/2020		105,064							294	294			
100050337	FLORAL PARK	NY		11/20/2020		455,572							1,774	1,774			
100050339	ROTONDA WEST	FL		11/20/2020		124,229							613	613			
100050340	BRIDGEPORT	CT		11/20/2020		195,961							1,605	1,605			
100050363	CHESTERFIELD	NH		11/20/2020		154,254							1,208	1,208			
100050375	HUNTINGTON PARK	CA		11/20/2020		338,226							1,101	1,101			
100050387	WEST HILLS	CA		01/20/2021		626,837							4,214	4,214			
100050667	EAST OF ENGLAND	GBR		03/02/2021		418,199							(37)	(37)	(37)		(37)
100050684	GREATER LONDON	GBR		03/02/2021		157,826							38	38	38		38
100050715	GREATER LONDON	GBR		03/02/2021		186,773							(28)	(28)	(28)		(28)
100050733	GREATER LONDON	GBR		03/02/2021		1,043,459							(148)	(148)	(148)		(148)
100050734	GREATER LONDON	GBR		03/02/2021		95,986											
100050736	GREATER LONDON	GBR		03/02/2021		346,168							29	29	29		29
100050738	SOUTH EAST	GBR		03/02/2021		683,227							128,473	128,473	(17,144)		(17,144)
100050742	GREATER LONDON	GBR		03/02/2021		563,771							(50)	(50)	(50)		(50)
100053346	POMFRET CENTER	CT		03/23/2021		403,279							2,410	2,410			
100053347	ENID	OK		03/23/2021		202,270							965	965			
100053349	LAKE FOREST	CA		03/23/2021		354,776							541	541			
100053350	BROCKTON	MA		03/23/2021		196,588							1,774	1,774			
100053352	ORO VALLEY	AZ		03/23/2021		224,772							9,322	9,322			
100053355	INMAN	SC		03/23/2021		161,982							552	552			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053356	ARLETA	CA		03/23/2021		304,004							3,596	3,596			
100053358	KERNERSVILLE	NC		03/23/2021		92,706							993	993			
100053360	VAN NUYS	CA		03/23/2021		304,417							741	741			
100053361	KINGSTON	WA		03/23/2021		473,239							714	714			
100053362	MONTAGUE	MI		03/23/2021		81,143							126	126			
100053363	MESA	AZ		03/23/2021		343,477							2,813	2,813			
100053366	SINKS GROVE	WV		03/23/2021		54,696							789	789			
100053369	WEST DEPTFORD	NJ		03/23/2021		60,898							882	882			
100053370	PHILADELPHIA	PA		03/23/2021		58,312							493	493			
100053372	NORMAL	IL		03/23/2021		64,108							1,079	1,079			
100053374	LAKELAND	FL		03/23/2021		115,278							1,373	1,373			
100053377	WHITTIER	CA		03/23/2021		84,735							1,338	1,338			
100053378	KOKOMO	IN		03/23/2021		41,812							526	526			
100053382	SANTA CRUZ	CA		03/23/2021		337,289							4,022	4,022			
100053385	TAYLORSVILLE	NC		03/23/2021		75,262							742	742			
100053389	BLUE ISLAND	IL		03/23/2021		98,890							521	521			
100053390	EVANSVILLE	IN		03/23/2021		47,230							786	786			
100053396	CANYON COUNTRY	CA		03/23/2021		300,574							4,140	4,140			
100053397	SAN DIEGO	CA		03/23/2021		340,227							2,991	2,991			
100053398	MOUNDSVILLE	WV		03/23/2021		136,880							790	790			
100053399	SUFFOLK	VA		03/23/2021		121,398							1,205	1,205			
100053401	MIAMI	FL		03/23/2021		352,038							2,309	2,309			
100053405	YUMA	AZ		03/23/2021		229,535							819	819			
100053406	SAN DIEGO	CA		03/23/2021		179,633							1,324	1,324			
100053407	STERLING	VA		03/23/2021		245,261							2,928	2,928			
100053408	WAYNESVILLE	GA		03/23/2021		20,242							616	616			
100053411	ARNOLD	MO		03/23/2021		79,885							668	668			
100053414	TACOMA	WA		03/23/2021		253,576							853	853		1,891	1,891
100053416	TURTLE LAKE	WI		03/23/2021		167,950							1,232	1,232			
100053419	TUSKEGEE	AL		03/23/2021		23,844							628	628			
100053422	MOBILE	AL		03/23/2021		164,295							750	750			
100053426	LANSDOWNE	PA		03/23/2021		110,300							27	27			
100053429	MUSKEGON	MI		03/23/2021		50,959							826	826			
100053430	ASHLAND	OR		03/23/2021		294,933							1,355	1,355			
100053431	NORMAL	IL		03/23/2021		208,843							1,322	1,322			
100053439	SAN DIEGO	CA		03/23/2021		152,868							2,660	2,660			
100053440	PLACERVILLE	CA		03/23/2021		187,069							1,102	1,102			
100053441	GRANGER	IN		03/23/2021		60,813							1,060	1,060			
100053442	HALIFAX	MA		03/23/2021		263,640							1,175	1,175			
100053445	DETROIT	MI		03/23/2021		49,867							1,024	1,024			
100053448	GALENA PARK	TX		03/23/2021		48,264							3,703	3,703			
100053449	HOWELL	MI		03/23/2021		123,264							1,676	1,676			
100053453	FRIES	VA		03/23/2021		73,685							160	160			
100053456	BECKLEY	WV		03/23/2021		33,535							491	491			
100053458	HENRYETTA	OK		03/23/2021		26,353							433	433			
100053461	MYRTLE BEACH	SC		03/23/2021		102,579							870	870			
100053465	PHILADELPHIA	PA		03/23/2021		71,779							257	257			
100053467	SICKLERVILLE	NJ		03/23/2021		173,736							1,162	1,162			
100053469	SOMERS POINT	NJ		03/23/2021		150,752							1,918	1,918			
100053473	CASTLETON	NY		03/23/2021		207,226							1,104	1,104			
100053474	APPLING	GA		03/23/2021		209,561							1,195	1,195			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053475	SMYRNA	DE		03/23/2021		85,513							133	133			
100053477	RUTLEDGE	GA		03/23/2021		132,362							764	764			
100053479	ROSHARON	TX		03/23/2021		363,264							907	907			
100053484	LAKELAND	FL		03/23/2021		81,845							428	428			
100053494	ISELIN	NJ		03/23/2021		145,888							507	507			
100053495	HAWTHORNE	CA		03/23/2021		513,824							1,374	1,374			
100053497	LANSDOWNE	PA		03/23/2021		107,067							1,975	1,975			
100053500	THOMASVILLE	GA		03/23/2021		124,380							229	229			
100053501	PAOLA	KS		03/23/2021		87,741							1,392	1,392			
100053503	CEDAR HILL	MO		03/23/2021		66,637							1,260	1,260			
100053504	ROCKY MOUNT	NC		03/23/2021		118,064							358	358			
100053509	AKRON	OH		03/23/2021		64,801							141	141			
100053511	BENSALEM	PA		03/23/2021		144,314							1,227	1,227			
100053518	BIGGS	CA		03/23/2021		198,520							4,494	4,494			
100053519	GARY	IN		03/23/2021		99,460							89	89			
100053521	DEPAUW	IN		03/23/2021		64,810							98	98			
100053523	CEDAR RAPIDS	IA		03/23/2021		127,386							176	176			
100053524	MIAMI	FL		03/23/2021		238,695							1,082	1,082			
100053525	CRESCO	PA		03/23/2021		137,874							2,216	2,216			
100053526	NEWVILLE	PA		03/23/2021		72,376							1,392	1,392			
100053527	RIDLEY PARK	PA		03/23/2021		194,593							1,399	1,399			
100053536	STAMFORD	CT		03/23/2021		348,336							1,187	1,187			
100053537	ALBANY	GA		03/23/2021		66,855							136	136			
100053538	WINSTON SALEM	NC		03/23/2021		100,347							1,152	1,152			
100053541	BUFFALO	NY		03/23/2021		46,681							74	74			
100053543	GREENSBORO	NC		03/23/2021		174,544							816	816			
100053546	RICHTON PARK	IL		03/23/2021		312,726							1,220	1,220			
100053550	GREENVILLE	NC		03/23/2021		99,022							492	492			
100053552	VASS	NC		03/23/2021		150,456											
100053555	SAN ANTONIO	TX		03/23/2021		119,028							178	178			
100053556	ROANOKE	VA		03/23/2021		70,948							366	366			
100053558	CANUTILLO	TX		03/23/2021		124,497							1,735	1,735			
100053559	POST FALLS	ID		03/23/2021		195,874							672	672			
100053560	HATFIELD	PA		03/23/2021		158,596							2,233	2,233			
100053568	AYNOR	SC		03/23/2021		268,737							1,049	1,049			
100053570	RIALTO	CA		03/23/2021		259,166							738	738			
100053571	GAFFNEY	SC		03/23/2021		50,974							204	204			
100053573	WAYNE	NJ		03/23/2021		403,503							2,299	2,299			
100053574	BRIDGEVILLE	PA		03/23/2021		116,545							1,184	1,184			
100053575	EL PASO	TX		03/23/2021		117,351							215	215			
100053577	SOMERSET	NJ		03/23/2021		234,430							744	744			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		282,956							3,276	3,276			
100053585	LEAGUE CITY	TX		03/23/2021		94,912							980	980			
100053587	FINLAYSON	MN		03/23/2021		115,819							332	332			
100053588	BROOKLYN	NY		03/23/2021		132,665							2,739	2,739			
100053589	SHOREHAM	NY		03/23/2021		512,063							1,769	1,769			
100053593	CUMMING	GA		03/23/2021		139,360							992	992			
100053596	YORBA LINDA	CA		03/23/2021		486,357							3,369	3,369			
100053597	STANHOPE	NJ		03/23/2021		155,532							1,790	1,790			
100053598	KANSAS CITY	KS		03/23/2021		62,818							1,114	1,114			
100053603	HENDERSON	NV		03/23/2021		198,772							3,350	3,350			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053605	RALEIGH	NC		03/23/2021		87,029							340	340			
100053607	HENDERSON	NV		03/23/2021		120,814							323	323			
100053610	BAYONNE	NJ		03/23/2021		395,580							1,120	1,120			
100053612	BUFFALO	NY		03/23/2021		109,793							407	407			
100053614	ELMORE	OH		03/23/2021		61,984							1,400	1,400			
100053615	PAINESVILLE	OH		03/23/2021		165,947							284	284			
100053617	WHITE OAK	PA		03/23/2021		52,932							542	542			
100053623	CLEVELAND	OK		03/23/2021		129,437							181	181			
100053626	CRESWELL	NC		03/23/2021		75,851							314	314			
100053627	BLOOMFIELD	NJ		03/23/2021		283,988							930	930			
100053630	WILMINGTON	DE		03/23/2021		67,597							761	761			
100053638	SAINT LOUIS	MO		03/23/2021		28,930							349	349			
100053640	PHILADELPHIA	PA		03/23/2021		128,803							293	293			
100053642	CLEVELAND	OH		03/23/2021		89,042							139	139			
100053645	SCOTT	AR		03/23/2021		153,316							(632)	(632)			
100053646	OMAHA	NE		03/23/2021		5,713							1,068	1,068			
100053647	WESTWEGO	LA		03/23/2021		83,089							1,235	1,235			
100053650	ASHEBORO	NC		03/23/2021		107,478							305	305			
100053654	GRAND JUNCTION	CO		03/23/2021		382,395							1,175	1,175			
100053659	GREENVILLE	SC		03/23/2021		102,288							925	925			
100053660	VANCEBORO	NC		03/23/2021		138,461							455	455			
100053661	HEBER	CA		03/23/2021		291,846							743	743			
100053663	TAKOMA PARK	MD		03/23/2021		279,589							1,693	1,693			
100053664	ADDISON	IL		03/23/2021		121,536							685	685			
100053665	HURRICANE	UT		03/23/2021		316,546							1,265	1,265			
100053666	STONINGTON	CT		03/23/2021		285,414							1,004	1,004			
100053667	FORT LAUDERDALE	FL		03/23/2021		269,723							1,034	1,034			
100053669	HYDE PARK	MA		03/23/2021		180,113							515	515			
100053670	SALEM	OR		03/23/2021		210,954							574	574			
100053671	FAR ROCKAWAY	NY		03/23/2021		411,989							1,062	1,062			
100053674	ADRIAN	MI		03/23/2021		71,670							257	257			
100053676	FORT LAUDERDALE	FL		03/23/2021		167,919							2,050	2,050			
100053678	PITTSBURG	KS		03/23/2021		105,627							428	428			
100053681	HOLLYWOOD	FL		03/23/2021		135,972							2,016	2,016			
100053683	LA GRANGE	IL		03/23/2021		218,934							430	430			
100053685	DENHAM SPRINGS	LA		03/23/2021		98,992							373	373			
100053686	LONG BEACH	CA		03/23/2021		639,664							2,070	2,070			
100053687	MCALLEN	TX		03/23/2021		86,758							57	57			
100053689	LAURELTON	NY		03/23/2021		405,868							675	675			
100053691	CONNELLSVILLE	PA		03/23/2021		24,823							835	835			
100053692	AMELIA CT HSE	VA		03/23/2021		99,731							1,083	1,083		837	837
100053696	SAINT LOUIS	MO		03/23/2021		89,242							593	593			
100053698	PHILADELPHIA	PA		03/23/2021		127,014							363	363			
100053699	CLEVELAND	OH		03/23/2021		30,747							450	450			
100053701	DETROIT	MI		03/23/2021		43,328							236	236			
100053702	LOUISVILLE	KY		03/23/2021		83,310							167	167			
100053704	ROCHESTER	NY		03/23/2021		49,557							108	108			
100053705	JACKSONVILLE	FL		03/23/2021		100,323							287	287			
100053707	EAST PEORIA	IL		03/23/2021		28,362							491	491			
100053708	KEENE	TX		03/23/2021		63,354							385	385			
100053709	CARLISLE	OH		03/23/2021		166,118							334	334			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053715	EAST SAINT LOUIS	IL		03/23/2021		29,483							213	213			
100053726	MISSOULA	MT		03/23/2021		415,353							1,568	1,568			
100053728	REHOBOTH	MA		03/23/2021		262,706							2,126	2,126			
100053730	MARTHASVILLE	MO		03/23/2021		266,873							880	880			
100053731	BOWIE	MD		03/23/2021		311,127							2,083	2,083			
100053735	ASHEVILLE	NC		03/23/2021		364,956							1,363	1,363			
100053736	KEENE	NH		03/23/2021		117,425							701	701			
100053737	STATEN ISLAND	NY		03/23/2021		208,288							503	503			
100053741	SARATOGA SPRINGS	NY		03/23/2021		397,818							771	771			
100053742	MADRID	IA		03/23/2021		137,430							381	381			
100053744	WYOMING	MN		03/23/2021		200,617							384	384			
100053746	O FALLON	MO		03/23/2021		182,971							554	554			
100053747	CHULA VISTA	CA		03/23/2021		361,959							648	648			
100053752	PASADENA	TX		03/23/2021		47,310							772	772			
100053757	SCOTTSVILLE	KY		03/23/2021		54,399							264	264			
100053760	TURTLE LAKE	WI		03/23/2021		60,437							522	522			
100053763	CANTON	GA		03/23/2021		201,784							912	912			
100053765	BUFORD	GA		03/23/2021		141,580							695	695			
100053768	POTTSVILLE	PA		03/23/2021		52,490							61	61			
100053769	EASTON	PA		03/23/2021		247,062							1,056	1,056			
100053770	LANCASTER	CA		03/23/2021		284,674							605	605			
100053771	CHATTANOOGA	TN		03/23/2021		85,671							935	935			
100053772	INDIANAPOLIS	IN		03/23/2021		29,721							44	44			
100053775	CHICAGO	IL		03/23/2021		36,901							486	486			
100053776	CARLISLE	PA		03/23/2021		108,883							402	402			
100053777	HANFORD	CA		03/23/2021		284,682							92	92		5,535	5,535
100053779	BELPRE	OH		03/23/2021		116,175							51	51			
100053781	WAYNE	NJ		03/23/2021		342,079							1,189	1,189			
100053782	DUNDALK	MD		03/23/2021		259,416							1,129	1,129			
100053784	SAINT LOUIS	MO		03/23/2021		121,445							477	477			
100053785	GLOCESTER	RI		03/23/2021		265,144							883	883			
100053786	KILLEEN	TX		03/23/2021		68,265							36	36			
100053788	OMAHA	NE		03/23/2021		65,754							589	589			
100053790	ABERDEEN	SD		03/23/2021		100,617							131	131			
100053792	CAMP HILL	AL		03/23/2021		44,273							902	902			
100053794	ROSWELL	NM		03/23/2021		46,511							149	149			
100053795	MATTAPONI	VA		03/23/2021		248,610							344	344			
100053796	TOPEKA	KS		03/23/2021		46,854							239	239			
100053801	LAREDO	TX		03/23/2021		42,461							52	52			
100053802	BRANDON	FL		03/23/2021		437,979							1,269	1,269			
100053813	PARKVILLE	MD		03/23/2021		207,296							605	605			
100053814	HARRISBURG	PA		03/23/2021		46,244							1,077	1,077			
100053815	HESPERIA	CA		03/23/2021		149,748							1,157	1,157			
100053816	WYNNE	AR		03/23/2021		126,925							1,564	1,564			
100053820	LILBURN	GA		03/23/2021		195,678							523	523			
100053821	FLORENCE	AL		03/23/2021		62,381							213	213			
100053828	LONE JACK	MO		03/23/2021		100,750							497	497			
100053829	SPRINGFIELD	OH		03/23/2021		84,890							274	274			
100053830	PADEN	OK		03/23/2021		83,496							157	157			
100053831	MOLINE	IL		03/23/2021		94,487							583	583			
100053834	LAMBERTVILLE	MI		03/23/2021		127,174							652	652			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053835	BROOKLYN	NY		03/23/2021		265,561							960	960			
100053839	DALTON	GA		03/23/2021		75,284							333	333			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		184,271							1,203	1,203			
100053843	MIAMI	FL		03/23/2021		164,751							469	469			
100053847	TEMPLETON	MA		03/23/2021		122,521							296	296			
100053851	BIRMINGHAM	AL		03/23/2021		63,720							96	96			
100053853	ROCHESTER	NY		03/23/2021		201,307							1,918	1,918			
100053855	BIG LAKE	MN		03/23/2021		211,183							464	464			
100053859	DENTON	MD		03/23/2021		176,589							492	492			
100053864	SAN ANTONIO	NM		03/23/2021		137,562							137	137		952	952
100053866	WAUKEGAN	IL		03/23/2021		75,003							260	260			
100053869	NORWALK	CA		03/23/2021		381,124							1,384	1,384			
100053873	SANTA ROSA	CA		03/23/2021		250,207							905	905			
100053876	FLINT	MI		03/23/2021		52,353							183	183			
100053877	MARSTONS MILLS	MA		03/23/2021		398,421							1,435	1,435			
100053878	MOBILE	AL		03/23/2021		71,372							464	464			
100053880	LORTON	VA		03/23/2021		275,596							815	815			
100053882	PISCATAWAY	NJ		03/23/2021		258,933							920	920			
100053884	RAINIER	WA		03/23/2021		357,943							1,225	1,225			
100053885	WAHIAWA	HI		03/23/2021		254,650							2,915	2,915			
100053889	LAUREL	MD		03/23/2021		274,370							1,194	1,194			
100053890	PINSON	AL		03/23/2021		135,817							326	326			
100053895	HALLANDALE BEACH	FL		03/23/2021		172,952							1,707	1,707			
100053897	CHARLOTTE	NC		03/23/2021		167,892							663	663			
100053899	FLUSHING	NY		03/23/2021		196,990							3,111	3,111			
100053901	MILWAUKEE	WI		03/23/2021		153,823							399	399			
100053902	HYATTSVILLE	MD		03/23/2021		89,340							1,204	1,204			
100053905	NEW HAVEN	CT		03/23/2021		129,289							300	300			
100053906	MANITOWOC	WI		03/23/2021		98,387							269	269			
100053907	COUPON	PA		03/23/2021		84,637							1,107	1,107			
100053910	SPRING HILL	FL		03/23/2021		80,321							912	912			
100053912	CHINO	CA		03/23/2021		202,164							506	506			
100053913	SHARPSVILLE	PA		03/23/2021		98,770							598	598			
100053914	MENOMONEE FALLS	WI		03/23/2021		201,840							622	622			
100053915	STREAMWOOD	IL		03/23/2021		202,625							1,175	1,175			
100053917	DELANO	CA		03/23/2021		154,463							434	434			
100053918	INGLESIDE	IL		03/23/2021		121,719							1,491	1,491			
100053919	NEW ORLEANS	LA		03/23/2021		137,122							348	348			
100053921	PONTIAC	MI		03/23/2021		95,819							79	79		227	227
100053927	BENTLEYVILLE	PA		03/23/2021		74,912							514	514			
100053928	ALLENTOWN	PA		03/23/2021		70,679							442	442			
100053934	HIGH POINT	NC		03/23/2021		24,281							354	354			
100053935	LOUISBURG	NC		03/23/2021		141,586							437	437			
100053936	TALLAHASSEE	FL		03/23/2021		114,195							105	105			
100053938	DETROIT	MI		03/23/2021		28,229							99	99			
100053940	BROOKLYN	NY		03/23/2021		453,778							2,959	2,959			
100053942	BROOKPORT	IL		03/23/2021		50,714							187	187			
100053943	PRINCESS ANNE	MD		03/23/2021		97,782							48	48			
100053947	LAUDERHILL	FL		03/23/2021		203,924							760	760			
100053949	REPUBLIC	MO		03/23/2021		72,759							758	758			
100053950	CLOVIS	CA		03/23/2021		100,264							377	377			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053951	FAIRBURN	GA		03/23/2021		81,793							565	565			
100053954	CRANFORD	NJ		03/23/2021		317,571							2,632	2,632			
100053955	WEST ORANGE	NJ		03/23/2021		206,507							1,237	1,237			
100053956	PASADENA	TX		03/23/2021		82,458							635	635			
100053960	ARLINGTON	VA		03/23/2021		203,114							1,861	1,861			
100053961	CHICAGO	IL		03/23/2021		177,640							537	537			
100053964	JACKSONVILLE	FL		03/23/2021		72,219							78	78			
100053965	FLORENCE	SC		03/23/2021		80,514							273	273			
100053968	ALEXANDRIA	VA		03/23/2021		228,632							2,410	2,410			
100053969	OSAGE BEACH	MO		03/23/2021		313,550							3,107	3,107			
100053970	HAMMOND	IN		03/23/2021		74,593							1,541	1,541			
100053971	WALPOLE	MA		03/23/2021		211,746							2,497	2,497			
100053972	WEST PALM BEACH	FL		03/23/2021		99,296							1,403	1,403			
100053974	MIAMI	FL		03/23/2021		277,252							647	647			
100053975	ABBOTTSTOWN	PA		03/23/2021		119,861							290	290			
100053977	HOLLY SPRINGS	NC		03/23/2021		142,118							361	361			
100053978	CALLICOON	NY		03/23/2021		6,715							729	729			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		253,775							873	873			
100053980	CLAREMONT	NH		03/23/2021		135,770							335	335			
100053981	BOONE	IA		03/23/2021		50,378							609	609			
100053982	LINCOLNWOOD	IL		03/23/2021		143,923							326	326			
100053984	ANDREWS	SC		03/23/2021		82,878							218	218			
100053986	INDIANAPOLIS	IN		03/23/2021		123,689							293	293			
100053989	ORLANDO	FL		03/23/2021		117,475							571	571			
100053990	WARRENTON	VA		03/23/2021		223,421							181	181			
100053991	DENHAM SPRINGS	LA		03/23/2021		155,657							499	499			
100053993	ROANOKE RAPIDS	NC		03/23/2021		35,216							1,079	1,079			
100053995	SMITHVILLE	MO		03/23/2021		154,874							204	204			
100053996	PRINCETON	NC		03/23/2021		73,113							243	243			
100053997	SANTA MARIA	CA		03/23/2021		138,058							606	606			
100053998	WARREN	MI		03/23/2021		167,815							314	314			
100053999	PORTAGE DES SIOUX	MO		03/23/2021		171,336							159	159			
100054000	WOODLAND	CA		03/23/2021		284,595							387	387			
100054004	WEST POINT	GA		03/23/2021		63,326							165	165			
100054005	GREENSBORO	PA		03/23/2021		53,154							377	377			
100054013	COSHOCTON	OH		03/23/2021		43,318							85	85			
100054017	LAWRENCEVILLE	GA		03/23/2021		95,087							917	917			
100054021	SYRACUSE	NY		03/23/2021		121,520							1,474	1,474			
100054023	FRUITLAND	ID		03/23/2021		74,298							100	100			
100054024	HAMDEN	CT		03/23/2021		206,221							272	272			
100054028	INGLEWOOD	CA		03/23/2021		346,581							1,008	1,008			
100054030	IRMO	SC		03/23/2021		55,348							189	189			
100054031	PHOENIX	AZ		03/23/2021		244,142							535	535			
100054032	CHURCHVILLE	MD		03/23/2021		333,215							1,042	1,042			
100054037	FRESNO	CA		03/23/2021		262,510							872	872			
100054038	MARIETTA	GA		03/23/2021		188,727							487	487			
100054039	RIVERDALE	GA		03/23/2021		121,408							310	310			
100054043	SAINT LOUIS	MO		03/23/2021		101,410							365	365			
100054044	CAMDENTON	MO		03/23/2021		110,055							612	612			
100054048	TEXARKANA	TX		03/23/2021		63,061							875	875			
100054053	GREENWOOD	SC		03/23/2021		68,141							162	162			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054054	LAKE WALES	FL		03/23/2021		81,833							779	779			
100054055	PINELLAS PARK	FL		03/23/2021		81,254							254	254			
100054056	MASTIC	NY		03/23/2021		172,383							528	528			
100054057	JASPER	TN		03/23/2021		89,663							215	215			
100054060	ELLENWOOD	GA		03/23/2021		159,678							513	513			
100054063	HINCKLEY	MN		03/23/2021		396,022							1,627	1,627			
100054064	BALTIMORE	MD		03/23/2021		92,625							213	213			
100054065	LOS ANGELES	CA		03/23/2021		298,038							740	740			
100054067	BENNETTSVILLE	SC		03/23/2021		53,604							1,049	1,049			
100054069	WAIPAHU	HI		03/23/2021		296,018							2,459	2,459			
100054074	STRUTHERS	OH		03/23/2021		50,519							209	209			
100054076	GLADSTONE	VA		03/23/2021		32,747							1,410	1,410			
100054077	SALEM	AL		03/23/2021		103,255							145	145			
100054081	BALTIMORE	MD		03/23/2021		73,352							189	189			
100054082	INDIANAPOLIS	IN		03/23/2021		184,972							263	263			
100054084	ERIE	PA		03/23/2021		46,961							204	204			
100054089	DINUBA	CA		03/23/2021		161,807							527	527			
100054090	WATERVLIET	NY		03/23/2021		92,359							1,449	1,449			
100054092	CREST HILL	IL		03/23/2021		64,089							378	378			
100054095	CLIFFWOOD	NJ		03/23/2021		139,217							1,058	1,058			
100054096	PORT ORANGE	FL		03/23/2021		190,670							587	587			
100054098	JOHNS ISLAND	SC		03/23/2021		296,277							1,542	1,542			
100054099	PORT SAINT LUCIE	FL		03/23/2021		250,478							692	692			
100054100	BENNINGTON	VT		03/23/2021		138,437							410	410			
100054101	CHARLOTTE	NC		03/23/2021		148,188							270	270			
100054102	HANOVER	PA		03/23/2021		96,310							270	270			
100054104	MAYBROOK	NY		03/23/2021		174,192							1,001	1,001			
100054105	HOLLYWOOD	SC		03/23/2021		153,899							2,622	2,622			
100054111	DES PLAINES	IL		03/23/2021		257,640							845	845			
100054116	OWATONNA	MN		03/23/2021		78,920							964	964			
100054117	LAWRENCEVILLE	GA		03/23/2021		235,563							879	879			
100054120	MILLVILLE	NJ		03/23/2021		86,698							896	896			
100054123	MODESTO	CA		03/23/2021		269,169							786	786			
100054125	MAPLE VALLEY	WA		03/23/2021		252,878							371	371			
100054128	CROSBY	MN		03/23/2021		137,833							426	426			
100054133	OAK BLUFFS	MA		03/23/2021		315,284							3,702	3,702			
100054139	CORNELIUS	OR		03/23/2021		158,555							2,207	2,207			
100054140	TUCSON	AZ		03/23/2021		164,978							539	539			
100054141	FRESNO	CA		03/23/2021		242,490							587	587			
100054144	BUCKEYE	AZ		03/23/2021		253,106							812	812			
100054146	LAFAYETTE	LA		03/23/2021		90,574							404	404			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		223,545							437	437			
100054152	ROSSFORD	OH		03/23/2021		72,597							254	254			
100054156	BRONX	NY		03/23/2021		341,552							2,196	2,196			
100054158	HOUSTON	TX		03/23/2021		139,185							1,841	1,841			
100054160	SADDLE BROOK	NJ		03/23/2021		412,155							507	507			
100054161	HILLSBORO	TX		03/23/2021		38,474							188	188			
100054165	LIVERMORE	CA		03/23/2021		599,356							3,346	3,346			
100054166	SHERMAN OAKS	CA		03/23/2021		725,973							5,832	5,832			
100054167	TOLEDO	OH		03/23/2021		136,927							389	389			
100054168	TOLEDO	OH		03/23/2021		36,183							101	101			

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100054173	SAN FRANCISCO	CA		03/23/2021		554,375							1,678	1,678			
100054174	TRENTON	NJ		03/23/2021		118,296							995	995			
100054178	DORAVILLE	GA		03/23/2021		120,173							650	650			
100054182	BRIDGEPORT	CT		03/23/2021		91,387							548	548			
100054184	HANCEVILLE	AL		03/23/2021		197,210							373	373			
100054186	RANCHO STA MARG	CA		03/23/2021		491,357							1,454	1,454			
100054188	CLOVIS	CA		03/23/2021		235,948							1,012	1,012			
100054191	PHILADELPHIA	PA		03/23/2021		475,287							1,364	1,364			
100054192	CAPE CORAL	FL		03/23/2021		173,698							1,369	1,369			
100054193	FREEPORT	TX		03/23/2021		71,208							720	720			
100054198	DETROIT LAKES	MN		03/23/2021		227,564							893	893			
100054200	CHICAGO	IL		03/23/2021		242,149							1,110	1,110			
100054201	COSBY	TN		03/23/2021		111,216							223	223			
100054204	MAPLE LAKE	MN		03/23/2021		378,360							741	741			
100054207	RENO	NV		03/23/2021		217,269							738	738			
100054208	SIMI VALLEY	CA		03/23/2021		309,451							799	799			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		78,131							161	161			
100054210	STEWARTSVILLE	NJ		03/23/2021		214,345							2,662	2,662			
100054211	WALDORF	MD		03/23/2021		247,581							653	653			
100054214	DALLASTOWN	PA		03/23/2021		157,776							307	307			
100054215	LAFAYETTE	LA		03/23/2021		206,080							766	766			
100054218	MCKINNEY	TX		03/23/2021		224,171							6,790	6,790			
100054223	NEWTON	NC		03/23/2021		78,116							294	294			
100054224	WAUSAU	WI		03/23/2021		71,196							151	151			
100054225	NORMAL	IL		03/23/2021		38,001							286	286			
100054228	LAS VEGAS	NV		03/23/2021		102,260							311	311			
100054231	CHARLOTTE	NC		03/23/2021		81,774							265	265			
100054232	WATERLOO	IL		03/23/2021		94,868							341	341			
100054233	SANTA MARIA	CA		03/23/2021		263,148							1,004	1,004			
100054234	LAS VEGAS	NV		03/23/2021		69,123							215	215			
100054236	NORTH LAS VEGAS	NV		03/23/2021		35,980							91	91			
100054237	PARMA	MI		03/23/2021		120,951							286	286			
100054238	TEWKSBURY	MA		03/23/2021		320,327							808	808			
100054240	ALAMO	TX		03/23/2021		61,499							867	867			
100054241	NEWPORT NEWS	VA		03/23/2021		25,862							3,230	3,230			
100054242	AKRON	OH		03/23/2021		62,689							314	314			
100054244	NORFOLK	VA		03/23/2021		125,019							920	920			
100054245	JACKSONVILLE	FL		03/23/2021		78,973							604	604			
100054246	STATEN ISLAND	NY		03/23/2021		245,279							742	742			
100054249	RICHWOOD	WV		03/23/2021		57,115							171	171			
100054252	MAYWOOD	IL		03/23/2021		93,814							366	366			
100054253	MARKHAM	IL		03/23/2021		73,550							1,955	1,955			
100054254	CHICAGO	IL		03/23/2021		110,620							858	858			
100054255	WILKES BARRE	PA		03/23/2021		41,033							890	890			
100054258	SWEET HOME	OR		03/23/2021		39,134							242	242			
100054267	EUCLID	OH		03/23/2021		102,027							247	247			
100054270	MIDDLETOWN	NY		03/23/2021		188,417							1,083	1,083			
100054272	GAINESVILLE	FL		03/23/2021		312,959							4,274	4,274			
100054274	BATON ROUGE	LA		03/23/2021		59,491							146	146			
100054278	CEDAR HILL	TN		03/23/2021		323,029							1,021	1,021			
100054279	NORTHFIELD	MN		03/23/2021		175,583							322	322			

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100054280	LEHIGH ACRES	FL		03/23/2021		123,080							277	277			
100054281	ANSONIA	CT		03/23/2021		223,801							382	382			
100054282	WASHINGTON	DC		03/23/2021		147,797							470	470			
100054283	CHICOPEE	MA		03/23/2021		74,924							1,250	1,250			
100054285	BROCKTON	MA		03/23/2021		316,067							1,057	1,057			
100054288	FRESNO	CA		03/23/2021		196,986							693	693			
100054291	CYPRESS	TX		03/23/2021		95,475							945	945			
100054292	GAITHERSBURG	MD		03/23/2021		233,088							256	256			
100054297	AMERICUS	GA		03/23/2021		197,827							629	629			
100054298	COUNCIL BLUFFS	IA		03/23/2021		54,227							171	171			
100054299	HOOVER	AL		03/23/2021		231,322							1,931	1,931			
100054301	SPRINGFIELD	MA		03/23/2021		131,865							453	453			
100054306	PIKESVILLE	MD		03/23/2021		219,351							589	589			
100054307	SHEFFIELD	PA		03/23/2021		72,379							422	422			
100054308	LEBANON	PA		03/23/2021		124,421							104	104			
100054313	ATTLEBORO	MA		03/23/2021		172,685							367	367			
100054314	WARRIOR	AL		03/23/2021		119,272							141	141			
100054315	JENKS	OK		03/23/2021		167,610							312	312			
100054316	CHARLOTTE	NC		03/23/2021		80,844							1,546	1,546			
100054319	SOPERTON	GA		03/23/2021		83,737							48	48			
100054321	DANVILLE	IL		03/23/2021		36,225							106	106			
100054324	ABBEVILLE	LA		03/23/2021		99,439							77	77			
100054327	SACRAMENTO	CA		03/23/2021		252,720							2,146	2,146			
100054328	CHICAGO	IL		03/23/2021		202,219							706	706			
100054329	OXNARD	CA		03/23/2021		445,983							1,755	1,755			
100054334	BALTIMORE	MD		03/23/2021		79,768							228	228			
100054340	ABINGTON	PA		03/23/2021		98,720							1,951	1,951			
100054341	WEST PARK	FL		03/23/2021		143,311							196	196			
100054342	TUCKER	GA		03/23/2021		156,454							128	128			
100054344	JAY PEAK	VT		03/23/2021		109,574							371	371			
100054347	COLUMBUS	IN		03/23/2021		71,256							203	203			
100054348	ALLENTOWN	PA		03/23/2021		178,932							577	577			
100054351	HUBERT	NC		03/23/2021		122,768							361	361			
100054352	ENDICOTT	NY		03/23/2021		58,744							131	131			
100054353	LAKE WORTH	FL		03/23/2021		80,705							246	246			
100054354	HARRISBURG	PA		03/23/2021		279,902							934	934			
100054356	INDIO	CA		03/23/2021		201,379							1,184	1,184			
100054357	NORTH ARLINGTON	NJ		03/23/2021		347,817							2,625	2,625			
100054359	CLINTON	MD		03/23/2021		172,227							1,827	1,827			
100054361	ROCK HILL	SC		03/23/2021		91,106							263	263			
100054363	CONCORD	VA		03/23/2021		95,155							406	406			
100054365	CHICAGO	IL		03/23/2021		85,838							1,362	1,362			
100054366	NOTTINGHAM	MD		03/23/2021		285,496							898	898			
100054367	GRAVOIS MILLS	MO		03/23/2021		128,364							427	427			
100054370	MILWAUKEE	WI		03/23/2021		80,720							240	240			
100054371	WEST PALM BEACH	FL		03/23/2021		190,517							901	901			
100054373	BLUFFTON	SC		03/23/2021		127,077							1,097	1,097			
100054376	FRANKLIN	IN		03/23/2021		84,027							2,305	2,305			
100054379	MURPHY	TX		03/23/2021		237,556							932	932			
100054381	NORMAL	IL		03/23/2021		136,526							962	962			
100054383	WALDORF	MD		03/23/2021		393,909							1,367	1,367			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054386	LOS ANGELES	CA		03/23/2021		323,568							997	997			
100054388	HUNTINGTOWN	MD		03/23/2021		159,482							1,983	1,983			
100054389	LAKELAND	FL		03/23/2021		218,808							771	771			
100054390	NISSWA	MN		03/23/2021		95,084							1,061	1,061			
100054391	LAS VEGAS	NV		03/23/2021		220,057							805	805			
100054392	BARTLETT	IL		03/23/2021		238,479							609	609			
100054394	LEXINGTON	SC		03/23/2021		102,532							759	759			
100054399	CHESTER	PA		03/23/2021		66,095							1,935	1,935			
100054400	FAIRMONT	NC		03/23/2021		62,456							902	902			
100054401	HAMPTON	GA		03/23/2021		153,337							720	720			
100054404	SHIRLEY	NY		03/23/2021		273,966							949	949			
100054405	KANSAS CITY	MO		03/23/2021		74,605							504	504			
100054407	CINCINNATI	OH		03/23/2021		263,625							1,375	1,375			
100054409	MEMPHIS	TN		03/23/2021		54,783							325	325			
100054410	HANOVER	VA		03/23/2021		137,194							679	679			
100054413	FORT ASHBY	WV		03/23/2021		156,743							693	693			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		523,822							2,704	2,704			
100054416	GLENDALE	AZ		03/23/2021		180,645							765	765			
100054422	ARVERNE	NY		03/23/2021		352,305							1,286	1,286			
100054423	CAMILLA	GA		03/23/2021		98,299							525	525			
100054424	STATEN ISLAND	NY		03/23/2021		229,457							1,127	1,127			
100054427	LAUREL	MD		03/23/2021		175,795							608	608			
100054430	SANTA ANA	CA		03/23/2021		268,219							1,498	1,498			
100054433	CHARLOTTE	NC		03/23/2021		67,247							689	689			
100054434	OCEAN CITY	MD		03/23/2021		420,194							1,435	1,435			
100054435	AUBURN	MA		03/23/2021		213,114							752	752			
100054437	WOODBURN	OR		03/23/2021		223,791							769	769			
100054439	DECATUR	TN		03/23/2021		83,471							831	831			
100054440	ORLANDO	FL		03/23/2021		140,896							593	593			
100054441	CRAWFORDVILLE	FL		03/23/2021		115,936							298	298			
100054442	FLORENCE	SC		03/23/2021		116,721							494	494			
100054444	BENSALEM	PA		03/23/2021		86,160							1,170	1,170			
100054448	LONDONDERRY	NH		03/23/2021		136,407							252	252			
100054451	BROKEN ARROW	OK		03/23/2021		107,286							361	361			
100054455	GEISMAR	LA		03/23/2021		100,121							1,426	1,426			
100054457	WEAVERVILLE	CA		03/23/2021		12,371							3,863	3,863			
100054460	BALLSTON LAKE	NY		03/23/2021		252,441							866	866			
100054461	LEBANON	IN		03/23/2021		76,015							146	146			
100054467	N CHARLESTON	SC		03/23/2021		65,703							1,926	1,926			
100054468	PHILADELPHIA	PA		03/23/2021		53,274							40	40			
100054470	WHITESBURG	TN		03/23/2021		78,140							2,086	2,086			
100054471	ROBBINS	NC		03/23/2021		44,820							442	442			
100054472	PHOENIX	AZ		03/23/2021		92,714							362	362			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		64,714							363	363			
100054474	PHILADELPHIA	PA		03/23/2021		117,005							526	526			
100054475	N BROOKFIELD	NY		03/23/2021		65,731							379	379			
100054478	MEMPHIS	TN		03/23/2021		44,502							208	208			
100054479	DAYTON	OH		03/23/2021		121,460							99	99			
100054480	OPA LOCKA	FL		03/23/2021		79,790							1,332	1,332			
100054482	MILWAUKEE	WI		03/23/2021		50,071							730	730			
100054483	GAINESVILLE	FL		03/23/2021		40,851							705	705			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054488	KISSIMMEE	FL		03/23/2021		306,439							1,241	1,241			
100054490	PLAINFIELD	CT		03/23/2021		191,818							687	687			
100054492	SOUTH HOLLAND	IL		03/23/2021		79,878							120	120			
100054495	SAGINAW	MI		03/23/2021		73,526							251	251			
100054498	SAN ANTONIO	TX		03/23/2021		127,869							350	350			
100054499	JACKSONVILLE	AR		03/23/2021		70,031							58	58			
100054501	PACIFIC CITY	OR		03/23/2021		270,758							829	829			
100054503	COLUMBUS	NJ		03/23/2021		270,262							665	665			
100054505	ENTERPRISE	AL		03/23/2021		157,270							882	882			
100054506	STAMFORD	CT		03/23/2021		603,066							1,486	1,486			
100054507	STATESVILLE	NC		03/23/2021		136,649							1,124	1,124			
100054508	BATTLE CREEK	MI		03/23/2021		41,845							227	227			
100054511	NORTH HILLS	CA		03/23/2021		294,777							980	980			
100054512	WASHINGTON	DC		03/23/2021		279,248							3,152	3,152			
100054515	ALLENTON	MI		03/23/2021		108,272							2,310	2,310			
100054516	NEW ALBANY	IN		03/23/2021		235,974							1,074	1,074			
100054521	BROOKLYN	NY		03/23/2021		301,536							441	441			
100054522	LOS ANGELES	CA		03/23/2021		398,008							2,587	2,587			
100054523	WEST LAFAYETTE	OH		03/23/2021		59,761							179	179			
100054524	MISSION HILLS	CA		03/23/2021		380,195							1,349	1,349			
100054528	EDINBURG	TX		03/23/2021		79,126							267	267			
100054530	SUSSEX	NJ		03/23/2021		289,057							3,043	3,043			
100054531	SAINT PAUL	MN		03/23/2021		211,881							763	763			
100054533	BATESBURG	SC		03/23/2021		120,493							694	694			
100054534	SAINT LOUIS	MO		03/23/2021		98,941							370	370			
100054535	COVINGTON	GA		03/23/2021		91,601							85	85			
100054538	CREAM RIDGE	NJ		03/23/2021		386,100							1,303	1,303			
100054539	PHOENIX	AZ		03/23/2021		168,579							1,815	1,815			
100054540	VISALIA	CA		03/23/2021		235,131							629	629			
100054541	HARLEM	GA		03/23/2021		149,181							813	813			
100054542	VALLEY CENTER	KS		03/23/2021		149,604							508	508			
100054543	LAKELAND	GA		03/23/2021		87,674							423	423			
100054544	EL MONTE	CA		03/23/2021		287,825							502	502			
100054546	LANCASTER	PA		03/23/2021		101,675							273	273			
100054550	MILWAUKEE	WI		03/23/2021		48,451							561	561			
100054552	CLUTE	TX		03/23/2021		61,409							848	848			
100054553	FLINT	MI		03/23/2021		61,006							161	161			
100054555	CHICAGO	IL		03/23/2021		143,863							627	627			
100054556	ELSA	TX		03/23/2021		46,759							748	748			
100054557	FLINT	MI		03/23/2021		62,290							115	115			
100054559	BELLWOOD	IL		03/23/2021		157,965							504	504			
100054562	DARBY	PA		03/23/2021		87,296							286	286			
100054563	GALLOWAY	NJ		03/23/2021		173,194							437	437			
100054567	CHAPEL HILL	NC		03/23/2021		390,098							972	972			
100054568	COCOA	FL		03/23/2021		174,710							384	384			
100054569	WYNNEWOOD	PA		03/23/2021		257,326							1,194	1,194			
100054573	WHITEHALL	PA		03/23/2021		126,955							354	354			
100054577	SPRING HILL	FL		03/23/2021		74,217							295	295			
100054581	SCOTCH PLAINS	NJ		03/23/2021		396,603							1,521	1,521			
100054582	EMPIRE	CA		03/23/2021		244,171							1,373	1,373			
100054584	DOWNSVILLE	LA		03/23/2021		139,222							2,036	2,036			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054585	ADAMSVILLE	AL		03/23/2021		91,260							447	447			
100054586	OMAHA	NE		03/23/2021		24,560							202	202			
100054592	PALM CITY	FL		03/23/2021		302,377							761	761			
100054595	DETROIT	MI		03/23/2021		47,968							534	534			
100054596	PINCONNING	MI		03/23/2021		44,625							424	424			
100054600	SAINT ROSE	LA		03/23/2021		215,452							760	760			
100054603	LAS VEGAS	NV		03/23/2021		75,714							253	253			
100054604	ROANOKE	VA		03/23/2021		93,741							651	651			
100054605	LOS ANGELES	CA		03/23/2021		282,246							1,381	1,381			
100054607	PINE BLUFF	AR		03/23/2021		80,193							178	178			
100054612	FREDERICK	MD		03/23/2021		99,464							649	649			
100054613	BLAKESLEE	PA		03/23/2021		197,621							522	522			
100054623	TUCSON	AZ		03/23/2021		71,741							191	191			
100054624	FAYETTEVILLE	NC		03/23/2021		88,248							613	613			
100054625	CONVERSE	TX		03/23/2021		72,618							472	472			
100054629	SYLVANIA	GA		03/23/2021		118,352							251	251			
100054630	KAPAA	HI		03/23/2021		279,076							3,686	3,686			
100054631	LISMAN	AL		03/23/2021		76,764							394	394			
100054633	KATY	TX		03/23/2021		88,497							379	379			
100054637	OLATHE	KS		03/23/2021		95,615							512	512			
100054638	BUCKNER	MO		03/23/2021		212,531							546	546			
100054639	AKRON	OH		03/23/2021		58,841							105	105			
100054640	MADISON	WI		03/23/2021		120,214							359	359			
100054641	SCOTTSBORO	AL		03/23/2021		26,597							20	20			
100054643	LAKE WORTH	FL		03/23/2021		116,932							1,004	1,004			
100054644	NORTH HALEDON	NJ		03/23/2021		208,911							1,773	1,773			
100054647	ELGIN	IL		03/23/2021		190,591							658	658			
100054648	MCHENRY	IL		03/23/2021		211,222							612	612			
100054652	TOPSFIELD	MA		03/23/2021		367,080							1,158	1,158			
100054653	WINDBER	PA		03/23/2021		79,373							183	183			
100054655	BLOOMFIELD	CT		03/23/2021		90,453							161	161			
100054656	PAWLING	NY		03/23/2021		250,150							757	757			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		340,575							1,291	1,291			
100054662	CRUMPLER	NC		03/23/2021		145,438							404	404			
100054664	FOLSOM	PA		03/23/2021		139,554							1,390	1,390			
100054665	HOLLYWOOD	SC		03/23/2021		202,893							548	548			
100054667	DENVILLE	NJ		03/23/2021		237,973							613	613			
100054668	AURORA	IL		03/23/2021		76,815							936	936			
100054670	WESLEY CHAPEL	FL		03/23/2021		305,409							763	763			
100054671	SAINT MATTHEWS	SC		03/23/2021		106,220							1,410	1,410			
100054674	BRIDGEVIEW	IL		03/23/2021		13,623							1,426	1,426			
100054679	COLUMBIA	SC		03/23/2021		86,088							227	227			
100054682	WESLEY CHAPEL	FL		03/23/2021		119,963							214	214			
100054683	LAKE WALES	FL		03/23/2021		125,903							1,489	1,489			
100054684	BROOK PARK	OH		03/23/2021		89,093							398	398			
100054686	CHICAGO	IL		03/23/2021		164,757							708	708			
100054687	NORTH AUGUSTA	SC		03/23/2021		73,037							1,019	1,019			
100054689	HUNTINGDON	TN		03/23/2021		33,545							298	298			
100054692	CITRUS SPRINGS	FL		03/23/2021		194,846							860	860			
100054695	NEW IBERIA	LA		03/23/2021		47,110							266	266			
100054698	BREWTON	AL		03/23/2021		79,234							688	688			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054699	CROSSVILLE	TN		03/23/2021		115,218							1,502	1,502			
100054700	DAYTON	OH		03/23/2021		66,713							533	533			
100054701	PORTSMOUTH	VA		03/23/2021		94,869							409	409			
100054705	SEWARD	NE		03/23/2021		27,726							42	42			
100054707	PINEY VIEW	WV		03/23/2021		50,285							165	165			
100054708	PLEASANTVILLE	NJ		03/23/2021		62,112							451	451			
100054713	PICO RIVERA	CA		03/23/2021		368,390							743	743			
100054714	MIAMI	FL		03/23/2021		107,667							1,061	1,061			
100054715	SANTA CLARITA	CA		03/23/2021		431,246							595	595			
100054719	CHICAGO	IL		03/23/2021		228,355							882	882			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		64,754							345	345			
100054722	MANSFIELD	OH		03/23/2021		94,612							394	394			
100054726	CROSWELL	MI		03/23/2021		59,658							135	135			
100054728	BEAVERTON	OR		03/23/2021		180,315							2,385	2,385			
100054729	BELFAIR	WA		03/23/2021		269,127							842	842			
100054730	UNION	KY		03/23/2021		351,206							603	603			
100054737	REDLANDS	CA		03/23/2021		179,312							1,094	1,094			
100054738	RUTLEDGE	TN		03/23/2021		77,735							675	675			
100054739	STATEN ISLAND	NY		03/23/2021		304,134							3,684	3,684			
100054741	SPRINGFIELD	VA		03/23/2021		309,237							1,462	1,462			
100054742	RIVERSIDE	IL		03/23/2021		204,037							455	455			
100054743	MONTEBELLO	CA		03/23/2021		329,112							1,798	1,798			
100054744	MINE HILL	NJ		03/23/2021		229,457							4,498	4,498			
100054746	PLAINFIELD	NJ		03/23/2021		261,195							779	779			
100054752	BRICK	NJ		03/23/2021		263,235							855	855			
100054754	SAINT PETERS	MO		03/23/2021		145,915							1,063	1,063			
100054755	REDFORD	MI		03/23/2021		76,813							183	183			
100054757	MAHOPAC	NY		03/23/2021		236,620							2,441	2,441			
100054760	JACKSONVILLE	FL		03/23/2021		156,493							495	495			
100054762	CHICAGO	IL		03/23/2021		297,276							1,174	1,174			
100054763	MIRAMAR	FL		03/23/2021		250,481							665	665			
100054764	LEAGUE CITY	TX		03/23/2021		289,295							656	656			
100054768	BRONX	NY		03/23/2021		480,489							2,721	2,721			
100054770	NEW BRIGHTON	PA		03/23/2021		86,731							324	324			
100054773	CHARLES CITY	VA		03/23/2021		103,193							79	79			
100054774	SAINT LOUIS	MO		03/23/2021		41,860							311	311			
100054776	FLINT	MI		03/23/2021		33,946							379	379			
100054777	FOWLER	CA		03/23/2021		126,114							416	416			
100054778	ALBERTVILLE	AL		03/23/2021		24,563							811	811			
100054780	CHICAGO	IL		03/23/2021		133,811							2,087	2,087			
100054781	NEWPORT	NH		03/23/2021		71,018							191	191			
100054783	LINDEN	NJ		03/23/2021		381,649							436	436			
100054785	PHILADELPHIA	PA		03/23/2021		114,576							263	263			
100054789	BLAKELY	GA		03/23/2021		18,101							916	916			
100054790	TARBORO	NC		03/23/2021		47,348							470	470			
100054791	CAMDEN	NJ		03/23/2021		67,397							152	152			
100054795	MILWAUKEE	WI		03/23/2021		57,054							402	402			
100054796	DAVENPORT	FL		03/23/2021		67,776							254	254			
100054797	MIAMI	FL		03/23/2021		156,223							434	434			
100054799	WALDWICK	NJ		03/23/2021		237,466							3,179	3,179			
100054800	BURKE	VA		03/23/2021		390,566							1,043	1,043			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054801	MOYOCK	NC		03/23/2021		208,424							832	832			
100054802	PITTSBURGH	PA		03/23/2021		46,621							1,303	1,303			
100054805	GEISMAR	LA		03/23/2021		234,984							1,509	1,509			
100054806	LOUISVILLE	KY		03/23/2021		82,809							173	173			
100054808	NORTH BALDWIN	NY		03/23/2021		260,365							3,348	3,348			
100054810	MONROE	CT		03/23/2021		352,357							1,221	1,221			
100054811	WHITESTONE	NY		03/23/2021		117,107							1,175	1,175			
100054812	CANTON	OH		03/23/2021		344,516							228	228			
100054813	MIDDLETOWN	DE		03/23/2021		352,647							1,233	1,233			
100054814	MIDDLE RIVER	MD		03/23/2021		220,696							930	930			
100054815	TUCSON	AZ		03/23/2021		84,200							216	216			
100054816	KISSIMMEE	FL		03/23/2021		156,865							428	428			
100054820	CLITHERALL	MN		03/23/2021		181,064							529	529			
100054822	MARION	IN		03/23/2021		28,409							56	56			
100054823	MONROE	MI		03/23/2021		42,192							585	585			
100054824	TALLEYVILLE	DE		03/23/2021		156,085							555	555			
100054825	NORTH VERSAILLES	PA		03/23/2021		121,464							367	367			
100054826	MONROEVILLE	PA		03/23/2021		133,452							409	409			
100054827	ORO VALLEY	AZ		03/23/2021		189,361							2,508	2,508			
100054830	COPAKE FALLS	NY		03/23/2021		166,365							568	568			
100054832	GETTYSBURG	PA		03/23/2021		129,558							787	787			
100054834	BRONX	NY		03/23/2021		192,079							285	285			
100054838	HUDSON	NY		03/23/2021		138,169							1,252	1,252			
100054840	SPRING	TX		03/23/2021		217,893							646	646			
100054841	E STROUDSBURG	PA		03/23/2021		298,922							1,089	1,089			
100054843	MINEOLA	NY		03/23/2021		269,253							1,010	1,010			
100054847	DAVENPORT	IA		03/23/2021		176,840							875	875			
100054848	BELLMAWR	NJ		03/23/2021		127,177							400	400			
100054850	OAKRIDGE	OR		03/23/2021		427,810							683	683			
100054852	BELMONT	NC		03/23/2021		75,942							189	189			
100054853	ALBUQUERQUE	NM		03/23/2021		60,919							1,273	1,273			
100054857	AURORA	CO		03/23/2021		8,125							2,072	2,072			
100054858	EL PASO	TX		03/23/2021		75,134							789	789			
100054859	MADISON HEIGHTS	VA		03/23/2021		119,553							799	799			
100054861	GARY	IN		03/23/2021		74,027							545	545			
100054862	BIRMINGHAM	AL		03/23/2021		67,026							256	256			
100054864	GILROY	CA		03/23/2021		419,467							2,618	2,618			
100054866	MOBILE	AL		03/23/2021		21,998							1,164	1,164			
100054868	ANTIOCH	CA		03/23/2021		380,227							1,754	1,754			
100054869	MONROE	MI		03/23/2021		148,101							109	109			
100054870	SHEBOYGAN	WI		03/23/2021		117,393							495	495			
100054871	ANDERSON	SC		03/23/2021		36,493							172	172			
100054873	ULYSSES	KS		03/23/2021		100,685							89	89			
100054874	MEYERSDALE	PA		03/23/2021		16,586							152	152			
100054875	ALEXANDRIA	VA		03/23/2021		402,551							1,085	1,085			
100054882	KELLER	TX		03/23/2021		427,081							1,136	1,136			
100054883	PITTSBURG	CA		03/23/2021		310,080							3,371	3,371			
100054885	COLD SPRING	NY		03/23/2021		328,560							915	915			
100054886	CRESTON	OH		03/23/2021		138,624							467	467			
100054887	GEORGETOWN	TX		03/23/2021		189,494							1,926	1,926			
100054888	WENTZVILLE	MO		03/23/2021		162,821							2,047	2,047			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054890	ORANGE PARK	FL		03/23/2021		251,916							832	832			
100054891	SHELTON	CT		03/23/2021		320,606							1,113	1,113			
100054892	ACWORTH	GA		03/23/2021		264,447							936	936			
100054893	PORTLAND	OR		03/23/2021		272,655							682	682			
100054895	CANAL WINCHESTER	OH		03/23/2021		181,881							505	505			
100054896	COTTAGE GROVE	OR		03/23/2021		183,694							769	769			
100054897	CHICAGO	IL		03/23/2021		321,488							1,032	1,032			
100054898	WESTCHESTER	IL		03/23/2021		9,519							2,898	2,898			
100054901	CARLISLE	PA		03/23/2021		7,621							1,351	1,351			
100054902	LAKE OZARK	MO		03/23/2021		54,387							115	115			
100054903	PHOENIX	AZ		03/23/2021		169,848							531	531			
100054904	PLEASANTVILLE	NJ		03/23/2021		81,077							318	318			
100054908	SPARTANSBURG	PA		03/23/2021		120,927							628	628			
100054912	LAS VEGAS	NV		03/23/2021		201,912							440	440			
100054913	OAKLAND	KY		03/23/2021		15,719							1,055	1,055			
100054921	ROCK HILL	SC		03/23/2021		96,346							760	760			
100054923	WESTMINSTER	CO		03/23/2021		182,816							1,376	1,376			
100054928	MONTGOMERY	IL		03/23/2021		162,096							600	600			
100054931	AKRON	OH		03/23/2021		59,120							239	239			
100054933	MOUNT VERNON	NY		03/23/2021		323,361							2,368	2,368			
100054936	CHICAGO	IL		03/23/2021		129,291							289	289			
100054937	TYLER	TX		03/23/2021		99,926							519	519			
100054938	CHULA VISTA	CA		03/23/2021		483,490							1,583	1,583			
100054939	PLEASANT HILL	CA		03/23/2021		463,708							1,176	1,176			
100054941	HAWTHORNE	NY		03/23/2021		533,657							1,517	1,517			
100054944	MIDDLE ISLAND	NY		03/23/2021		203,073							747	747			
100054945	BALDWIN	NY		03/23/2021		438,597							1,381	1,381			
100054946	VENUS	TX		03/23/2021		351,249							1,056	1,056			
100054947	SOUND BEACH	NY		03/23/2021		301,560							1,031	1,031			
100054948	APOPKA	FL		03/23/2021		394,894							1,161	1,161			
100054949	PANORAMA CITY	CA		03/23/2021		379,048							1,363	1,363			
100054951	WOODBURY	CT		03/23/2021		369,816							1,003	1,003			
100054953	RIVERSIDE	CA		03/23/2021		342,920							1,075	1,075			
100054956	WAYNE	PA		03/23/2021		293,677							1,607	1,607			
100054959	SHREVEPORT	LA		03/23/2021		96,451							2,208	2,208			
100054960	LINDENHURST	NY		03/23/2021		242,905							778	778			
100054961	LONG POND	PA		03/23/2021		151,835							1,256	1,256			
100054963	CHICAGO	IL		03/23/2021		171,165							448	448			
100054965	BRIDGEPORT	CT		03/23/2021		125,510							452	452			
100054966	SEAFORD	DE		03/23/2021		142,661							615	615			
100054970	CONWAY	SC		03/23/2021		86,501							1,183	1,183			
100054972	HILLMAN	MN		03/23/2021		126,127							752	752			
100054975	SAINT PAUL	MN		03/23/2021		240,465							808	808			
100054976	LITHONIA	GA		03/23/2021		402,922							1,967	1,967			
100054978	TAYLOR	MI		03/23/2021		77,307							183	183			
100054980	LITHIA	FL		03/23/2021		274,861							1,749	1,749			
100054982	SANDUSKY	OH		03/23/2021		95,391							436	436			
100054984	BELLE ROSE	LA		03/23/2021		10,767							1,450	1,450			
100054985	HENDERSON	KY		03/23/2021		84,424							432	432			
100054986	MILTON	GA		03/23/2021		632,598							2,659	2,659			
100054987	LAVEEN	AZ		03/23/2021		131,972							1,169	1,169			

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100054988	DES PLAINES	IL		03/23/2021		177,052							927	927			
100054989	GILBERT	AZ		03/23/2021		164,334							1,080	1,080			
100054990	CARROLLTON	TX		03/23/2021		258,509							1,685	1,685			
100054991	MONROE	GA		03/23/2021		234,825							2,080	2,080			
100054992	JOLIET	IL		03/23/2021		71,096							227	227			
100054993	BOGGSTOWN	IN		03/23/2021		47,844							1,241	1,241			
100054994	PALATKA	FL		03/23/2021		96,136							475	475			
100054996	SAINT ALBANS	NY		03/23/2021		407,569							2,020	2,020			
100054999	JONESBOROUGH	TN		03/23/2021		89,420							30	30			
100055000	MEMPHIS	TN		03/23/2021		28,495							823	823			
100055001	MEMPHIS	TN		03/23/2021		40,293							313	313			
100055002	TALLAHASSEE	FL		03/23/2021		4,839							1,264	1,264			
100055003	LEXINGTON	NC		03/23/2021		110,643							1,325	1,325			
100055005	FAIR OAKS	CA		03/23/2021		446,244							379	379			
100055013	POUGHKEEPSIE	NY		03/23/2021		521,381							1,680	1,680			
100055017	ALBANY	GA		03/23/2021		36,600							76	76			
100055024	COLUMBUS	OH		03/23/2021		140,334							1,295	1,295			
100055032	TOPEKA	KS		03/23/2021		119,318							380	380			
100055033	ROCKWALL	TX		03/23/2021		233,928							2,074	2,074			
100055035	BROOKLYN	NY		03/23/2021		332,903							2,792	2,792			
100055036	EAST BRIDGEWATER	MA		03/23/2021		221,562							1,133	1,133			
100055040	CENTEREACH	NY		03/23/2021		215,560							1,058	1,058			
100055041	GAFFNEY	SC		03/23/2021		123,110							369	369			
100055044	SPRINGFIELD	MA		03/23/2021		106,621							371	371			
100055045	TOTOWA	NJ		03/23/2021		178,543							2,654	2,654			
100055046	LA PLATA	MD		03/23/2021		161,742							2,183	2,183			
100055048	LONSDALE	MN		03/23/2021		175,156							2,887	2,887			
100055050	WASHINGTON	MO		03/23/2021		37,962							650	650			
100055051	LOVELAND	OH		03/23/2021		193,138							645	645			
100055057	MURFREESBORO	TN		03/23/2021		200,274							1,531	1,531			
100055062	PINE BROOK	NJ		03/23/2021		213,472							616	616			
100055064	CUMMING	GA		03/23/2021		244,801							2,081	2,081			
100055065	CARROLLTON	TX		03/23/2021		99,343							564	564			
100055066	GANSEVOORT	NY		03/23/2021		235,548							1,971	1,971			
100055067	SANDUSKY	OH		03/23/2021		62,109							257	257			
100055069	HOUSTON	TX		03/23/2021		122,821							97	97			
100055073	LEXINGTON	SC		03/23/2021		158,215							202	202			
100055075	HUNTINGTON	WV		03/23/2021		45,002							342	342			
100055077	HILLSBORO	TX		03/23/2021		55,204							428	428			
100055078	BIRMINGHAM	AL		03/23/2021		67,690							861	861			
100055080	TIGRETT	TN		03/23/2021		51,718							119	119			
100055081	BESSEMER	AL		03/23/2021		65,601							511	511			
100055083	CHICAGO	IL		03/23/2021		159,289							692	692			
100055085	NEW CASTLE	CO		03/23/2021		195,912							3,589	3,589			
100055087	DURHAM	NC		03/23/2021		126,560							401	401			
100055094	PLAINFIELD	NJ		03/23/2021		268,815							332	332			
100055096	KEARNY	NJ		03/23/2021		358,907							778	778			
100055097	NORTH CHARLESTON	SC		03/23/2021		75,932							265	265			
100055098	NEWARK	NJ		03/23/2021		261,276							459	459			
100055099	HOPATCONG	NJ		03/23/2021		228,536							1,062	1,062			
100055100	EL CERRITO	CA		03/23/2021		190,909							364	364			

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100055101	PHILADELPHIA	PA		03/23/2021		105,125							280	280			
100055102	TOBYHANNA	PA		03/23/2021		212,861							481	481			
100055103	MIAMI	FL		03/23/2021		84,335							1,003	1,003			
100055104	FAIRBORN	OH		03/23/2021		66,421							280	280			
100055107	ROSEBURG	OR		03/23/2021		217,257							343	343			
100055108	HIXSON	TN		03/23/2021		163,486							504	504			
100055110	LOWELL	MA		03/23/2021		125,809							360	360			
100055113	WEST COVINA	CA		03/23/2021		294,877							1,056	1,056			
100055115	DANVILLE	NH		03/23/2021		235,782							2,425	2,425			
100055116	TOLLESON	AZ		03/23/2021		184,198							546	546			
100055117	MARIETTA	GA		03/23/2021		94,791							404	404			
100055118	JERSEY CITY	NJ		03/23/2021		352,156							1,114	1,114			
100055119	EASTON	PA		03/23/2021		89,550							105	105			
100055120	ALBURTIS	PA		03/23/2021		191,711							269	269			
100055121	KENNESAW	GA		03/23/2021		193,213							679	679			
100055124	TUCKER	GA		03/23/2021		211,338							766	766			
100055125	MOORE	SC		03/23/2021		96,880							1,123	1,123			
100055127	COCHRANVILLE	PA		03/23/2021		80,569							620	620			
100055132	CLEARWATER	KS		03/23/2021		97,415							202	202			
100055136	JACKSONVILLE	FL		03/23/2021		118,727							229	229			
100055141	COMPTON	CA		03/23/2021		263,171							1,074	1,074			
100055145	MASSILLON	OH		03/23/2021		79,941							828	828			
100055151	ANTELOPE	CA		03/23/2021		378,650							1,048	1,048			
100055152	BIRD ISLAND	MN		03/23/2021		35,143							948	948			
100055155	BRONX	NY		03/23/2021		441,226							3,927	3,927			
100055156	MANSFIELD	OH		03/23/2021		26,394							1,382	1,382			
100055157	MANCHESTER	NH		03/23/2021		284,910							588	588			
100055159	NORLINA	NC		03/23/2021		63,677							47	47			
100055170	MOBILE	AL		03/23/2021		51,813							720	720			
100055171	WESTMINSTER	CA		03/23/2021		252,392							2,006	2,006			
100055172	MONTGOMERY	AL		03/23/2021		49,574							69	69			
100055173	SOMERSET	PA		03/23/2021		92,398							422	422			
100055176	OKLAHOMA CITY	OK		03/23/2021		66,736							586	586			
100055177	BLAKESLEE	PA		03/23/2021		176,992							453	453			
100055178	MONROE	NC		03/23/2021		177,245							436	436			
100055179	GARDENA	CA		03/23/2021		294,331							1,653	1,653			
100055187	LITTLE ROCK	AR		03/23/2021		73,064							242	242			
100055189	PHILADELPHIA	PA		03/23/2021		89,380							213	213			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		170,762							514	514			
100055191	MAHOMET	IL		03/23/2021		89,838							281	281			
100055192	BRECKSVILLE	OH		03/23/2021		190,573							817	817			
100055195	SARALAND	AL		03/23/2021		91,570							274	274			
100055198	CLINTON	MD		03/23/2021		310,131							1,110	1,110			
100055203	CROMWELL	CT		03/23/2021		196,000							693	693			
100055204	MUSKEGON	MI		03/23/2021		33,264							276	276			
100055205	COLUMBUS	IN		03/23/2021		107,107							981	981			
100055206	BIG SPRING	TX		03/23/2021		41,276							335	335			
100055208	DARLINGTON	SC		03/23/2021		142,155							1,152	1,152			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		242,959							788	788			
100055210	MANSFIELD	OH		03/23/2021		100,499							1,378	1,378			
100055212	GARDNER	IL		03/23/2021		114,765							379	379			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055214	LYNWOOD	CA		03/23/2021		238,021							565	565			
100055216	MEMPHIS	TN		03/23/2021		51,112							942	942			
100055219	PITTSBURGH	PA		03/23/2021		71,859							81	81			
100055220	NEW CASTLE	DE		03/23/2021		98,359							203	203			
100055222	CUYAHOGA FALLS	OH		03/23/2021		134,477							215	215			
100055223	HUNTSVILLE	AL		03/23/2021		99,605							266	266			
100055226	JACKSON	TN		03/23/2021		45,963							276	276			
100055229	YORK	PA		03/23/2021		51,216							725	725			
100055233	TEMECULA	CA		03/23/2021		294,043							470	470			
100055234	DAYTON	OH		03/23/2021		21,895							46	46			
100055236	OAK GROVE	MN		03/23/2021		269,001							4,257	4,257			
100055239	GENEVA	IL		03/23/2021		159,524							1,829	1,829			
100055241	SEBRING	FL		03/23/2021		61,598							171	171			
100055242	STATEN ISLAND	NY		03/23/2021		150,059							1,480	1,480			
100055243	FRESNO	CA		03/23/2021		131,127							478	478			
100055244	CLYDE	KS		03/23/2021		45,480							62	62			
100055246	COWETA	OK		03/23/2021		106,994							144	144			
100055249	SCOTTSBURG	IN		03/23/2021		47,176							138	138			
100055250	URBANNA	VA		03/23/2021		194,982							514	514			
100055251	MONROE	WA		03/23/2021		228,060							2,700	2,700			
100055252	UNION	NJ		03/23/2021		215,802							3,645	3,645			
100055254	PINECREST	FL		03/23/2021		166,313							607	607			
100055257	MIAMI	FL		03/23/2021		219,426							576	576			
100055259	MEMPHIS	TN		03/23/2021		88,481							702	702			
100055261	ROUND ROCK	TX		03/23/2021		275,735							745	745			
100055262	DOUGLAS	MA		03/23/2021		314,205							1,024	1,024			
100055263	NEWTON	NJ		03/23/2021		170,046							1,445	1,445			
100055264	NAUGATUCK	CT		03/23/2021		135,146							1,222	1,222			
100055265	ROCK HILL	SC		03/23/2021		100,874							187	187			
100055266	BAYVILLE	NJ		03/23/2021		182,771							2,609	2,609			
100055267	ELIZABETH	NJ		03/23/2021		266,898							1,049	1,049			
100055271	TAUNTON	MA		03/23/2021		199,453							716	716			
100055273	BAYVILLE	NJ		03/23/2021		255,645							967	967			
100055274	CHICAGO	IL		03/23/2021		36,046							406	406			
100055276	WRENTHAM	MA		03/23/2021		524,527							983	983			
100055280	CHICAGO	IL		03/23/2021		59,573							651	651			
100055283	DOUBLE OAK	TX		03/23/2021		247,915							596	596			
100055284	GAINESVILLE	TX		03/23/2021		386,892							3,155	3,155			
100055285	DANIELS	WV		03/23/2021		130,545							649	649			
100055286	PITTSBURGH	PA		03/23/2021		51,569							1,263	1,263			
100055288	FORT WORTH	TX		03/23/2021		474,985							1,801	1,801			
100055289	ANAHEIM	CA		03/23/2021		295,396							1,223	1,223			
100055291	DECATUR	GA		03/23/2021		141,367							1,897	1,897			
100055293	EL PASO	TX		03/23/2021		54,803							594	594			
100055294	APOLLO BEACH	FL		03/23/2021		89,230							362	362			
100055295	MAPLE HEIGHTS	OH		03/23/2021		118,961							492	492			
100055303	SOLEDAD	CA		03/23/2021		303,763							1,131	1,131			
100055305	GLENFORD	OH		03/23/2021		69,576							685	685			
100055309	MOBILE	AL		03/23/2021		33,260							27	27			
100055316	GENEVA	NY		03/23/2021		68,551							534	534			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		364,472							983	983			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055324	POMONA	CA		03/23/2021		309,955							946	946			
100055325	WAKEFIELD	MA		03/23/2021		273,126							855	855			
100055326	LEHIGH ACRES	FL		03/23/2021		238,234							1,406	1,406			
100055328	MINNEAPOLIS	MN		03/23/2021		340,913							1,095	1,095			
100055330	SUGAR LAND	TX		03/23/2021		207,785							609	609			
100055331	NEPTUNE	NJ		03/23/2021		165,744							871	871			
100055334	DAVIE	FL		03/23/2021		164,315							510	510			
100055335	DEERFIELD BEACH	FL		03/23/2021		114,699							1,127	1,127			
100055336	AMENIA	NY		03/23/2021		322,536							905	905			
100055341	NEW BRITAIN	CT		03/23/2021		101,246							367	367			
100055346	WEST CHESTER	PA		03/23/2021		219,125							690	690			
100055347	AKRON	OH		03/23/2021		54,157							132	132			
100055356	CHESTNUT RIDGE	NY		03/23/2021		296,186							3,150	3,150			
100055358	TISHOMINGO	OK		03/23/2021		97,122							1,316	1,316			
100055359	BAKERSFIELD	CA		03/23/2021		90,648							253	253			
100055363	DEARBORN	MI		03/23/2021		122,567							229	229			
100055365	SAINT LOUIS	MO		03/23/2021		42,564							212	212			
100055366	MASTIC BEACH	NY		03/23/2021		289,339							891	891			
100055367	SAINT LOUIS	MO		03/23/2021		67,237							73	73			
100055368	DEKALB	IL		03/23/2021		140,432							606	606			
100055369	ELK GROVE	CA		03/23/2021		243,020							865	865			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		145,330							353	353			
100055375	BOERNE	TX		03/23/2021		363,541							2,516	2,516			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		333,443							1,052	1,052			
100055379	DENHAM SPRINGS	LA		03/23/2021		161,761							579	579			
100055384	HENRICO	VA		03/23/2021		401,868							1,359	1,359			
100055388	HERNANDO	FL		03/23/2021		147,645							382	382			
100055391	PLANO	IL		03/23/2021		115,581							671	671			
100055392	PHILADELPHIA	PA		03/23/2021		230,085							891	891			
100055394	TOPEKA	KS		03/23/2021		38,223							931	931			
100055395	SAINT LOUIS	MO		03/23/2021		113,946							389	389			
100055398	AURORA	IL		03/23/2021		231,714							670	670			
100055400	ROUND LAKE BEACH	IL		03/23/2021		137,640							396	396			
100055401	TRACY	CA		03/23/2021		397,581							3,253	3,253			
100055404	AMERICAN CANYON	CA		03/23/2021		286,865							1,423	1,423			
100055406	OMAHA	NE		03/23/2021		40,553							117	117			
100055407	LOUISVILLE	KY		03/23/2021		49,446							250	250			
100055408	PITTSBURGH	PA		03/23/2021		25,882							45	45			
100055411	LAND O LAKES	FL		03/23/2021		159,151							1,235	1,235			
100055412	BRONX	NY		03/23/2021		390,579							1,369	1,369			
100055413	SAINT LOUIS	MO		03/23/2021		45,498							137	137			
100055421	GREEN BAY	WI		03/23/2021		124,097							307	307			
100055422	TOPEKA	KS		03/23/2021		87,401							1,936	1,936			
100055424	CHARLOTTE	NC		03/23/2021		123,793							1,285	1,285			
100055425	CHICAGO	IL		03/23/2021		111,562							1,184	1,184			
100055428	MILWAUKIE	OR		03/23/2021		334,510							537	537			
100055429	LA PLACE	LA		03/23/2021		139,915							826	826			
100055430	DUBOIS	PA		03/23/2021		55,340							745	745			
100055432	FLINT	MI		03/23/2021		41,769							192	192			
100055433	PHILADELPHIA	PA		03/23/2021		67,683							262	262			
100055434	NORFOLK	VA		03/23/2021		221,022							502	502			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055435	PONTE VEDRA BEACH	FL		03/23/2021		550,212							983	983			
100055440	PHILADELPHIA	PA		03/23/2021		69,590							241	241			
100055444	SAN MATEO	CA		03/23/2021		81,050							1,510	1,510			
100055446	FRAZEYSBURG	OH		03/23/2021		88,789							285	285			
100055450	SHIRLEY	NY		03/23/2021		336,697							978	978			
100055451	POMPTON PLAINS	NJ		03/23/2021		143,432							371	371			
100055452	HANOVER PARK	IL		03/23/2021		87,234							677	677			
100055453	BOSSIER CITY	LA		03/23/2021		50,720							787	787			
100055455	GLEN MILLS	PA		03/23/2021		245,861							425	425			
100055460	TOWNSEND	DE		03/23/2021		273,015							607	607			
100055462	EVANS	GA		03/23/2021		275,052							823	823			
100055463	MILWAUKEE	WI		03/23/2021		237,362							644	644			
100055464	BAINBRIDGE	GA		03/23/2021		213,563							558	558			
100055467	CUTLER BAY	FL		03/23/2021		211,575							1,350	1,350			
100055468	JERSEY CITY	NJ		03/23/2021		320,560							3,177	3,177			
100055470	NEWARK	NJ		03/23/2021		309,100							1,100	1,100			
100055475	ROCKY MOUNT	NC		03/23/2021		174,053							343	343			
100055478	PHILADELPHIA	PA		03/23/2021		47,835							166	166			
100055483	SOUTHPORT	NC		03/23/2021		133,158							528	528			
100055484	KANSAS CITY	MO		03/23/2021		61,417							119	119			
100055486	WOODSTOCK	IL		03/23/2021		121,086							1,374	1,374			
100055488	DUNKIRK	MD		03/23/2021		351,865							840	840			
100055489	MERRIMACK	NH		03/23/2021		168,824							567	567			
100055493	MILWAUKEE	WI		03/23/2021		156,582							1,593	1,593			
100055494	WINDSOR MILL	MD		03/23/2021		155,718							2,707	2,707			
100055496	BALTIMORE	MD		03/23/2021		164,533							447	447			
100055497	REDMOND	OR		03/23/2021		260,853							925	925			
100055499	LAWRENCEBURG	IN		03/23/2021		234,882							375	375			
100055502	SOUTH BEND	IN		03/23/2021		34,955							150	150			
100055504	ATHENS	AL		03/23/2021		59,056							546	546			
100055505	ALISO VIEJO	CA		03/23/2021		449,294							6,363	6,363			
100055514	GLASSBORO	NJ		03/23/2021		135,275							193	193			
100055516	WARREN	OH		03/23/2021		95,316							246	246			
100055517	SUNRISE	FL		03/23/2021		194,909							465	465			
100055520	RACINE	WI		03/23/2021		62,752							403	403			
100055524	PEEKSKILL	NY		03/23/2021		325,738							1,020	1,020			
100055528	SAYLORSBURG	PA		03/23/2021		184,878							473	473			
100055529	LAKEWOOD	NJ		03/23/2021		317,064							832	832			
100055530	NEWTON	IA		03/23/2021		211,557							463	463			
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		130,610							1,196	1,196			
100055533	GARDNER	MA		03/23/2021		253,600							931	931			
100055534	COLD SPRING	MN		03/23/2021		150,625							497	497			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		283,970							1,083	1,083			
100055536	WINSTED	MN		03/23/2021		288,209							773	773			
100055537	ROCKAWAY	NJ		03/23/2021		363,612							1,329	1,329			
100055538	JASPER	GA		03/23/2021		168,103							497	497			
100055540	WEST BURLINGTON	NY		03/23/2021		154,824							1,381	1,381			
100055541	STATESBORO	GA		03/23/2021		235,303							832	832			
100055542	VANCOUVER	WA		03/23/2021		222,538							748	748			
100055543	ROCKY MOUNT	MO		03/23/2021		63,305							415	415			
100055545	LANTANA	FL		03/23/2021		93,077							453	453			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055546	LAWRENCE	MA		03/23/2021		208,012							1,086	1,086			
100055548	WIMAUMA	FL		03/23/2021		180,737							1,993	1,993			
100055549	FLORENCE	OR		03/23/2021		121,689							475	475			
100055550	MONTGOMERY	IL		03/23/2021		119,907							266	266			
100055551	DECATUR	GA		03/23/2021		91,375							225	225			
100055552	CLEMSON	SC		03/23/2021		167,790							626	626			
100055554	OXFORD	MI		03/23/2021		200,096							3,466	3,466			
100055555	NEW CUMBERLAND	PA		03/23/2021		164,182							309	309			
100055556	NORWICH	NY		03/23/2021		29,239							802	802			
100055560	CALLAHAN	FL		03/23/2021		179,748							500	500			
100055563	HAMMOND	IN		03/23/2021		82,299							781	781			
100055564	CASA GRANDE	AZ		03/23/2021		127,765							873	873		117	117
100055565	DORCHESTER	MA		03/23/2021		300,200							1,758	1,758			
100055568	SAINT LOUIS	MO		03/23/2021		88,905							70	70			
100055571	CONROE	TX		03/23/2021		124,358							84	84			
100055576	NEWBERRY	MI		03/23/2021		48,405							65	65			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		68,060							273	273			
100055581	UTICA	NY		03/23/2021		25,784							201	201			
100055583	SAINT LOUIS	MO		03/23/2021		68,440							314	314			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		249,306							605	605			
100055597	RIVERDALE	MD		03/23/2021		182,945							880	880			
100055599	STOCKTON	CA		03/23/2021		232,617							771	771			
100055601	AUBURNDALE	FL		03/23/2021		162,662							2,504	2,504			
100055603	GEISMAR	LA		03/23/2021		216,802							923	923			
100055605	CONYERS	GA		03/23/2021		204,332							809	809			
100055606	LAKEWOOD	CA		03/23/2021		329,398							1,156	1,156			
100055607	SAUGUS	MA		03/23/2021		267,049							920	920			
100055608	COLUMBIA	PA		03/23/2021		81,375							122	122			
100055612	PEQUOT LAKES	MN		03/23/2021		142,417							474	474			
100055613	BAY MINETTE	AL		03/23/2021		35,787							85	85			
100055614	LITTLE ROCK	AR		03/23/2021		133,625							556	556			
100055615	HICKORY	NC		03/23/2021		122,120							261	261			
100055616	GAFFNEY	SC		03/23/2021		97,024							273	273			
100055618	WAIPAHU	HI		03/23/2021		382,563							1,124	1,124			
100055620	AVENEL	NJ		03/23/2021		272,645							777	777			
100055624	SAN ANTONIO	TX		03/23/2021		178,862							1,138	1,138			
100055628	LOS ANGELES	CA		03/23/2021		220,435							5,082	5,082			
100055629	CHICAGO	IL		03/23/2021		309,294							923	923			
100055630	ALEXANDRIA	MN		03/23/2021		95,332							376	376			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		96,722							1,344	1,344			
100055632	FLORISSANT	MO		03/23/2021		137,499							1,278	1,278			
100055633	MIAMI GARDENS	FL		03/23/2021		268,599							913	913			
100055635	FLORAL PARK	NY		03/23/2021		504,702							2,052	2,052			
100055636	MONTGOMERY	AL		03/23/2021		50,745							766	766			
100055639	BLANDON	PA		03/23/2021		118,488							738	738			
100055640	OMAHA	NE		03/23/2021		110,073							91	91		361	361
100055642	CENTENNIAL	CO		03/23/2021		148,454							959	959			
100055643	LESLIE	GA		03/23/2021		61,816							568	568			
100055644	ROCHESTER	NY		03/23/2021		64,707							684	684			
100055648	THOUSAND OAKS	CA		03/23/2021		477,783							2,073	2,073			
100055650	IRVINE	CA		03/23/2021		632,580							2,029	2,029			

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

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100055651	ROCKAWAY BEACH	NY		03/23/2021		691,197							2,488	2,488			
100055653	ELORA	TN		03/23/2021		62,468							243	243			
100055654	CALHOUN FALLS	SC		03/23/2021		60,677							304	304			
100055655	SHASTA LAKE	CA		03/23/2021		90,813							323	323			
100055656	PLAINFIELD	IL		03/23/2021		127,227							2,651	2,651			
100055661	MUSKEGO	WI		03/23/2021		115,247							1,023	1,023			
100055663	HOUSTON	TX		03/23/2021		91,492							1,879	1,879			
100055665	GLADE VALLEY	NC		03/23/2021		108,013							853	853			
100055668	PORT SAINT LUCIE	FL		03/23/2021		67,955							209	209			
100055669	GREEN RIVER	WY		03/23/2021		100,785							944	944			
100055670	PARKS	AR		03/23/2021		48,455							489	489			
100055672	BEAUMONT	TX		03/23/2021		59,796							56	56			
100055673	CLE ELUM	WA		03/23/2021		191,051							549	549			
100055674	BELFORD	NJ		03/23/2021		184,371							559	559			
100055675	GREEN LANE	PA		03/23/2021		169,005							313	313			
100055677	SAYLORSBURG	PA		03/23/2021		67,973							792	792			
100055679	LATROBE	PA		03/23/2021		121,960							505	505			
100055680	LANDING	NJ		03/23/2021		143,317							2,289	2,289			
100055683	ORLAND	CA		03/23/2021		340,046							1,235	1,235			
100055684	ERIE	PA		03/23/2021		183,479							564	564			
100055686	NEW BOSTON	NH		03/23/2021		210,111							921	921			
100055687	SPRING VALLEY	CA		03/23/2021		306,374							1,527	1,527			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		384,161							2,466	2,466			
100055690	HUDSON	IL		03/23/2021		100,307							857	857			
100055691	CLEVELAND	OH		03/23/2021		72,150							141	141			
100055692	NEW OXFORD	PA		03/23/2021		84,478							169	169			
100055694	BLOOMINGTON	IL		03/23/2021		27,550							139	139			
100055695	BLUEFIELD	VA		03/23/2021		224,530							5,856	5,856			
100055699	SANTA ROSA BEACH	FL		03/23/2021		203,315							597	597			
100055700	SHELTON	CT		03/23/2021		122,198							620	620			
100055701	SAN DIEGO	CA		03/23/2021		336,211							1,240	1,240			
100055702	MIDDLETOWN	DE		03/23/2021		296,178							1,011	1,011			
100055704	RIVERSIDE	CA		03/23/2021		204,249							689	689			
100055705	WEST PALM BEACH	FL		03/23/2021		126,651							506	506			
100055707	DETROIT	MI		03/23/2021		62,386							96	96			
100055710	EDMOND	OK		03/23/2021		123,562							235	235			
100055711	HOMELAND	CA		03/23/2021		259,107							936	936			
100055712	TOLLAND	CT		03/23/2021		180,997							545	545			
100055714	MEMPHIS	TN		03/23/2021		30,886							651	651			
100055718	AKRON	OH		03/23/2021		45,549							1,412	1,412			
100055722	BEARDSTOWN	IL		03/23/2021		52,422							1,464	1,464			
100055723	CHICAGO	IL		03/23/2021		195,059							1,469	1,469			
100055725	CHICAGO	IL		03/23/2021		133,263							804	804			
100055727	STREAMWOOD	IL		03/23/2021		235,453							904	904			
100055729	BROOKLYN	NY		03/23/2021		407,027							3,152	3,152			
100055730	CHESTERTON	IN		03/23/2021		260,930							965	965			
100055731	SCHENECTADY	NY		03/23/2021		135,533							731	731			
100055732	NORWICH	CT		03/23/2021		75,008							12,219	12,219			
100055734	HARLINGEN	TX		03/23/2021		57,901							506	506			
100055736	PARMA	OH		03/23/2021		88,589							67	67			
100055740	LAWRENCEVILLE	GA		03/23/2021		139,579							864	864			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055745	MAPLE HEIGHTS	OH		03/23/2021		90,088							271	271			
100055747	TUALATIN	OR		03/23/2021		336,028							991	991			
100055748	FORT LAUDERDALE	FL		03/23/2021		224,870							1,692	1,692			
100055751	MABLETON	GA		03/23/2021		379,859							955	955			
100055753	BIRMINGHAM	AL		03/23/2021		369,031							1,228	1,228			
100055754	CHANDLER	AZ		03/23/2021		298,142							946	946			
100055757	GOSHEN	VA		03/23/2021		353,753							891	891			
100055758	KENT	WA		03/23/2021		342,643							1,196	1,196			
100055759	TAYLOR	PA		03/23/2021		63,127							263	263			
100055760	WINSTON SALEM	NC		03/23/2021		140,332							428	428			
100055761	HIGHLAND MILLS	NY		03/23/2021		229,594							916	916			
100055762	VANCOUVER	WA		03/23/2021		180,471							606	606			
100055763	MIAMI	FL		03/23/2021		202,416							1,065	1,065			
100055765	BOZEMAN	MT		03/23/2021		131,010							365	365			
100055769	OVIEDO	FL		03/23/2021		184,774							552	552			
100055770	DAVENPORT	FL		03/23/2021		213,997							513	513			
100055771	ANN ARBOR	MI		03/23/2021		138,388							693	693			
100055772	WEST PADUCAH	KY		03/23/2021		144,988							287	287			
100055774	SAINT MATTHEWS	SC		03/23/2021		56,224							450	450			
100055777	RIO RICO	AZ		03/23/2021		124,599							308	308			
100055778	CENTER LINE	MI		03/23/2021		102,819							367	367			
100055779	ADAMSVILLE	OH		03/23/2021		29,010							374	374			
100055786	LEHIGH ACRES	FL		03/23/2021		160,663							386	386			
100055789	TARKIO	MO		03/23/2021		59,351							154	154			
100055790	OLATHE	KS		03/23/2021		106,666							1,039	1,039			
100055792	OSAWATOMIE	KS		03/23/2021		210,572							149	149			
100055793	CHICAGO	IL		03/23/2021		459,517							3,801	3,801			
100055794	INDIANAPOLIS	IN		03/23/2021		61,824							363	363			
100055795	CINCINNATI	OH		03/23/2021		91,156							393	393			
100055799	HOBBS	NM		03/23/2021		78,428							68	68			
100055801	MEMPHIS	TN		03/23/2021		52,625							2,599	2,599			
100055803	MEMPHIS	TN		03/23/2021		41,391							317	317			
100055804	CLEVELAND	OH		03/23/2021		43,055							788	788			
100055809	DANIA	FL		03/23/2021		102,679							666	666			
100055812	PLAYA DEL REY	CA		03/23/2021		329,630							2,104	2,104			
100055814	CHICAGO	IL		03/23/2021		123,823							739	739			
100055815	JEFFERSONVILLE	IN		03/23/2021		261,618							2,411	2,411			
100055816	COLUMBIA	CT		03/23/2021		71,726							1,597	1,597			
100055823	KATY	TX		03/23/2021		283,807							1,175	1,175			
100055824	BROOKLYN	NY		03/23/2021		313,554							2,392	2,392			
100055826	METHUEN	MA		03/23/2021		283,145							1,228	1,228			
100055829	ANCHORAGE	AK		03/23/2021		411,669							1,075	1,075			
100055831	SUMMERDALE	AL		03/23/2021		147,537							510	510			
100055834	PLEASANT GROVE	UT		03/23/2021		309,519							1,152	1,152			
100055836	GEORGETOWN	SC		03/23/2021		115,339							1,319	1,319			
100055837	NEWTON	NC		03/23/2021		86,565							235	235			
100055842	GODDARD	KS		03/23/2021		223,083							805	805			
100055843	NORTH ANDOVER	MA		03/23/2021		296,301							719	719			
100055844	OZARK	MO		03/23/2021		130,317							270	270			
100055845	LAS VEGAS	NV		03/23/2021		119,322							329	329			
100055846	BERKELEY	MO		03/23/2021		39,572							1,590	1,590			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055848	HAMMOND	IN		03/23/2021		41,019							281	281			
100055851	MUSTANG	OK		03/23/2021		77,567							661	661			
100055853	BLUFFTON	SC		03/23/2021		138,007							538	538			
100055855	NORMAL	IL		03/23/2021		218,365							1,402	1,402			
100055856	AUBURNDALE	FL		03/23/2021		330,249							2,009	2,009			
100055862	PROVIDENCE	RI		03/23/2021		257,767							659	659			
100055863	SILVER SPRING	MD		03/26/2021		278,827							1,524	1,524			
100055865	HERRIMAN	UT		03/26/2021		261,972							1,449	1,449			
100055866	GRAND JUNCTION	CO		03/26/2021		231,102							1,740	1,740			
100055867	OCEAN CITY	NJ		03/26/2021		254,131							1,386	1,386			
100055868	ASBURY PARK	NJ		03/26/2021		395,777							1,435	1,435			
100055870	KENSINGTON	MD		03/26/2021		508,599							3,693	3,693			
100055871	KENSINGTON	MD		03/26/2021		414,560							2,302	2,302			
100055873	LONG BRANCH	NJ		03/26/2021		448,041							2,451	2,451			
100055874	LOS ANGELES	CA		03/26/2021		598,603							3,252	3,252			
100055875	SUNRISE	FL		03/26/2021		347,448							1,872	1,872			
100055876	CORONA	CA		03/26/2021		327,748							2,436	2,436			
100055877	ELIZABETH	NJ		03/26/2021		363,945							2,042	2,042			
100055878	CONYERS	GA		03/26/2021		221,341							1,532	1,532			
100055879	CHEYENNE	WY		03/26/2021		203,555							1,134	1,134			
100055880	MESQUITE	TX		03/26/2021		198,622							1,045	1,045			
100055881	MONTEREY	CA		03/26/2021		323,009							2,196	2,196			
100055882	ANAHEIM	CA		03/26/2021		715,986							3,715	3,715			
100055883	SAINT LOUIS	MO		03/26/2021		196,013							1,031	1,031			
100055884	LOS ANGELES	CA		03/26/2021		216,086							1,120	1,120			
100055885	LOS ANGELES	CA		03/26/2021		554,320							2,877	2,877			
100055886	MANSFIELD	TX		03/26/2021		264,806							1,367	1,367			
100055887	SPRINGFIELD	OR		03/26/2021		190,863							986	986			
100055888	MILLEDGEVILLE	GA		03/26/2021		261,926							1,345	1,345			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		175,247							823	823			
100055890	BIG BEAR LAKE	CA		03/26/2021		229,541							1,187	1,187			
100055891	IDAHO FALLS	ID		03/26/2021		226,507							1,169	1,169			
100055892	NORTH LAUDERDALE	FL		03/26/2021		170,720							2,096	2,096			
100055893	PHILADELPHIA	PA		03/26/2021		202,236							1,037	1,037			
100055894	DELRAY BEACH	FL		03/26/2021		313,813							1,885	1,885			
100055896	NEWARK	NJ		03/26/2021		186,888							966	966			
100055897	RENO	NV		03/26/2021		596,359							3,082	3,082			
100055898	NEW ORLEANS	LA		03/26/2021		332,869							2,283	2,283			
100055899	POMONA	CA		03/26/2021		633,067							3,275	3,275			
100055900	JAMAICA PLAIN	MA		03/26/2021		841,417							4,290	4,290			
100055901	ARLINGTON	TX		03/26/2021		275,248							1,455	1,455			
100055902	AUSTIN	TX		03/26/2021		319,508							1,623	1,623			
100055903	WILMINGTON	CA		03/26/2021		375,647							1,900	1,900			
100055906	KEY LARGO	FL		03/26/2021		265,492							1,338	1,338			
100055907	STUDIO CITY	CA		03/26/2021		393,915							2,584	2,584			
100055908	BAYONNE	NJ		03/26/2021		388,074							1,960	1,960			
100055911	NEW ORLEANS	LA		03/26/2021		457,706							2,067	2,067			
100055912	NEW ORLEANS	LA		03/26/2021		333,035							1,503	1,503			
100055914	N HOLLYWOOD	CA		03/26/2021		475,788							2,420	2,420			
100055916	HYATTSVILLE	MD		03/26/2021		200,059							974	974			
100055917	BALTIMORE	MD		03/26/2021		236,129							1,200	1,200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055918	BALTIMORE	MD		03/26/2021		229,708							1,167	1,167			
100055919	POMPTON LAKES	NJ		03/26/2021		477,496							4,514	4,514			
100055921	WASHINGTON	DC		03/26/2021		629,309							3,153	3,153			
100057232	HAIKU	HI		05/19/2021		1,270,642							4,405	4,405			
100057233	LOS ANGELES	CA		05/19/2021		1,022,209							3,736	3,736			
100057234	KISSIMMEE	FL		05/19/2021		157,356							501	501			
100057235	GLENDALE	CA		05/19/2021		525,525							2,471	2,471			
100057236	DUNDALK	MD		05/19/2021		88,567							14,077	14,077			
100057238	GLENDALE	CA		05/19/2021		1,417,606							7,243	7,243			
100057239	VASHON	WA		05/19/2021		386,029							1,671	1,671			
100057240	ARLINGTON	VA		05/19/2021		1,362,101							6,759	6,759			
100057242	PINECREST	FL		05/19/2021		934,087							3,826	3,826			
100057243	CORPUS CHRISTI	TX		05/19/2021		215,252							854	854			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		308,749							1,249	1,249			
100057245	MIAMI BEACH	FL		05/19/2021		758,198							3,149	3,149			
100057247	MOORPARK	CA		05/19/2021		784,871							3,539	3,539			
100057248	ST PETERSBURG	FL		05/19/2021		2,680,828							10,810	10,810			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		1,428,880							5,690	5,690			
100057253	CLOVIS	CA		05/19/2021		991,026							3,699	3,699			
100057485	ROTTERDAM	NLD		05/12/2021		237,606							2	2	2		2
100057489	LAHAINA	HI		06/02/2021		952,417							3,295	3,295			
100057501	SOUTH EAST	GBR		05/31/2021		64,774							(13)	(13)	(13)		(13)
100057505	BARTLETT	TN		06/30/2021		69,763							374	374			
100057508	BALTIMORE	MD		06/30/2021		163,275							788	788			
100057516	FORT WORTH	TX		06/30/2021		120,312							627	627			
100057518	CARTERSVILLE	GA		06/30/2021		167,880							842	842			
100057522	LOS ANGELES	CA		06/30/2021		1,032,488							5,333	5,333			
100057523	MONROVIA	CA		06/30/2021		404,652							2,095	2,095			
100057526	SAINT ANN	MO		06/30/2021		63,803							284	284			
100057527	FAIRFAX	VA		06/30/2021		193,291							881	881			
100057529	CONVERSE	TX		06/30/2021		206,716							1,204	1,204			
100057530	WILDER	ID		06/30/2021		122,673							582	582			
100057533	PRINEVILLE	OR		06/30/2021		159,996							2,342	2,342			
100057535	CAROLINA BEACH	NC		06/30/2021		161,367							1,065	1,065			
100057538	CROWLEY	TX		06/30/2021		194,698							1,006	1,006			
100057544	OXNARD	CA		06/30/2021		152,092							703	703			
100057545	SARASOTA	FL		06/30/2021		114,498							518	518			
100057549	WESTMINSTER	MD		06/30/2021		176,667							961	961			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		636,772							8,567	8,567			
100057552	PORTLAND	OR		06/30/2021		227,266							1,120	1,120			
100057553	MINNEAPOLIS	MN		06/30/2021		288,528							1,647	1,647			
100057556	CLINTON	NJ		06/30/2021		366,043							3,414	3,414			
100057558	EATONTON	GA		06/30/2021		138,288							1,351	1,351			
100057563	BALTIMORE	MD		06/30/2021		115,400							568	568			
100057565	NEWARK	NJ		06/30/2021		348,107							1,652	1,652			
100057566	SURPRISE	AZ		06/30/2021		244,726							1,143	1,143			
100057568	CASTRO VALLEY	CA		06/30/2021		1,248,738							6,566	6,566			
100057569	DUNEDIN	FL		06/30/2021		280,583							4,087	4,087			
100057570	GLENDALE	CA		06/30/2021		750,259							3,559	3,559			
100057571	HAGERSTOWN	MD		06/30/2021		71,489							358	358			
100057573	RICHMOND HILL	GA		06/30/2021		145,820							677	677			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057575	RIVERSIDE	NJ		06/30/2021		157,162							732	732			
100057576	MEMPHIS	TN		06/30/2021		140,870							633	633			
100057577	ATLANTA	GA		06/30/2021		295,212							1,413	1,413			
100057579	SAN ANTONIO	TX		06/30/2021		104,768							460	460			
100057582	PHILADELPHIA	PA		06/30/2021		92,897							422	422			
100057585	VENTURA	CA		06/30/2021		202,590							1,230	1,230			
100057586	BALDWIN PARK	CA		06/30/2021		367,481							1,854	1,854			
100057589	BAKERSFIELD	CA		06/30/2021		82,904							1,119	1,119			
100057590	ALTADENA	CA		06/30/2021		636,706							3,032	3,032			
100057591	WINDER	GA		06/30/2021		148,415							747	747			
100057597	VANCOUVER	WA		06/30/2021		630,946							3,044	3,044			
100057598	FRANKLIN	OH		06/30/2021		149,855							647	647			
100057599	BALTIMORE	MD		06/30/2021		194,524							957	957			
100057603	CHATTANOOGA	TN		06/30/2021		97,391							406	406			
100057604	LANCASTER	CA		06/30/2021		212,925							1,041	1,041			
100057606	BROWNSVILLE	TX		06/30/2021		103,731							6,109	6,109			
100057607	ANAHEIM	CA		06/30/2021		253,540							1,361	1,361			
100057608	NASHVILLE	TN		06/30/2021		210,773							932	932			
100057609	HYATTSVILLE	MD		06/30/2021		251,153							1,176	1,176			
100057613	LANCASTER	CA		06/30/2021		239,074							1,169	1,169			
100057614	PEABODY	MA		06/30/2021		481,671							2,299	2,299			
100057615	PORT ORANGE	FL		06/30/2021		157,682							822	822			
100057616	HAMBURG	PA		06/30/2021		133,802							857	857			
100057618	NEWARK	NJ		06/30/2021		378,680							1,887	1,887			
100057621	HUGO	MN		06/30/2021		277,188							1,327	1,327			
100057625	GRAND RAPIDS	MI		06/30/2021		127,485							1,700	1,700			
100057626	PINETOP	AZ		06/30/2021		240,461							1,050	1,050			
100057627	SAVANNAH	GA		06/30/2021		65,266							273	273			
100057628	CAPE CORAL	FL		06/30/2021		269,880							1,364	1,364			
100057629	CLARKSVILLE	TN		06/30/2021		146,877							637	637			
100057632	LARAMIE	WY		06/30/2021		216,621							963	963			
100057634	GUTHRIE	OK		06/30/2021		121,731							727	727			
100057635	JACKSONVILLE	FL		06/30/2021		87,760							459	459			
100057638	PHOENIX	AZ		06/30/2021		261,570							1,330	1,330			
100057639	SCOTTSDALE	AZ		06/30/2021		283,486							1,430	1,430			
100057640	BARRINGTON	RI		06/30/2021		274,096							1,312	1,312			
100057641	GREENVILLE	SC		06/30/2021		165,565							1,117	1,117			
100057647	DANA POINT	CA		06/30/2021		824,795							5,162	5,162			
100057648	DENVER	CO		06/30/2021		395,975							2,025	2,025			
100057649	FORT COLLINS	CO		06/30/2021		380,284							1,915	1,915			
100057650	ORLANDO	FL		06/30/2021		262,151							3,766	3,766			
100057653	WINDHAM	CT		06/30/2021		156,732							753	753			
100057658	MESA	AZ		06/30/2021		219,667							1,410	1,410			
100057659	PARMA HEIGHTS	OH		06/30/2021		150,672							1,163	1,163			
100057661	MOUNT VERNON	WA		06/30/2021		214,805							2,032	2,032			
100057662	WYLIE	TX		06/30/2021		204,281							1,024	1,024			
100057663	VANCOUVER	WA		06/30/2021		230,962							1,159	1,159			
100057665	ROSEVILLE	CA		06/30/2021		350,559							1,654	1,654			
100057669	HENRICO	VA		06/30/2021		89,879							1,480	1,480			
100057672	OMAHA	NE		06/30/2021		138,784							685	685			
100057675	WINDER	GA		06/30/2021		148,415							747	747			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057676	AUDUBON	NJ		06/30/2021		136,805							694	694			
100057678	HAW RIVER	NC		06/30/2021		114,255							506	506			
100057679	LAS VEGAS	NV		06/30/2021		248,637							1,138	1,138			
100057682	MURFREESBORO	TN		06/30/2021		132,175							1,229	1,229			
100057687	SUNNYVALE	CA		06/30/2021		821,990							3,891	3,891			
100057689	CHESAPEAKE	VA		06/30/2021		133,654							646	646			
100057691	WAUKEGAN	IL		06/30/2021		104,452							454	454			
100057695	BATON ROUGE	LA		06/30/2021		213,858							1,102	1,102			
100057696	BROOKHAVEN	PA		06/30/2021		178,367							797	797			
100057698	SAN ANTONIO	TX		06/30/2021		156,463							685	685			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		149,880							671	671			
100057701	PALATINE	IL		06/30/2021		93,405							418	418			
100057703	HOPKINTON	RI		06/30/2021		232,929							1,395	1,395			
100057704	HENDERSON	NV		06/30/2021		228,569							1,087	1,087			
100057705	BRIDGEPORT	CT		06/30/2021		160,611							699	699			
100057706	GRESHAM	OR		06/30/2021		206,437							958	958			
100057707	OLYMPIA	WA		06/30/2021		283,837							1,232	1,232			
100057708	SANTA ROSA BEACH	FL		06/30/2021		258,199							1,080	1,080			
100057710	DAPHNE	AL		06/30/2021		134,637							584	584			
100057711	ATLANTA	GA		06/30/2021		154,897							743	743			
100057712	BLACKWOOD	NJ		06/30/2021		107,645							481	481			
100057714	GREENVILLE	SC		06/30/2021		249,451							1,120	1,120			
100057717	LAWRENCEVILLE	GA		06/30/2021		236,014							2,070	2,070			
100057718	RICHMOND	TX		06/30/2021		138,142							614	614			
100057721	WINNETKA AREA	CA		06/30/2021		524,932							2,515	2,515			
100057723	PLAIN CITY	UT		06/30/2021		276,055							1,372	1,372			
100057726	CHICAGO	IL		06/30/2021		296,283							1,638	1,638			
100057728	BRIGHTON	CO		06/30/2021		355,988							1,628	1,628			
100057729	LAFAYETTE	LA		06/30/2021		163,574							728	728			
100057735	BOWIE	MD		06/30/2021		280,309							1,295	1,295			
100057737	CUMMING	GA		06/30/2021		188,025							858	858			
100057742	EMERSON	NJ		06/30/2021		400,406							1,880	1,880			
100057745	LEBANON	IN		06/30/2021		214,030							953	953			
100057746	MANCHESTER	NH		06/30/2021		271,487							1,268	1,268			
100057749	BELLINGHAM	WA		06/30/2021		335,415							1,440	1,440			
100057750	MINNEAPOLIS	MN		06/30/2021		198,028							864	864			
100057751	HERNANDO BEACH	FL		06/30/2021		238,468							1,195	1,195			
100057754	NAPLES	FL		06/30/2021		128,446							535	535			
100057755	MARTINSBURG	WV		06/30/2021		89,900							400	400			
100057756	FERNANDINA BEACH	FL		06/30/2021		278,571							1,291	1,291			
100057760	FRESNO	CA		06/30/2021		205,974							3,484	3,484			
100057769	SACRAMENTO	CA		06/30/2021		431,003							2,053	2,053			
100057771	TUCSON	AZ		06/30/2021		147,866							688	688			
100057774	METAIRIE	LA		06/30/2021		88,481							343	343			
100057775	BATON ROUGE	LA		06/30/2021		127,696							1,011	1,011			
100057779	PUEBLO	CO		06/30/2021		244,880							1,163	1,163			
100057781	NASHVILLE	TN		06/30/2021		225,111							729	729			
100057787	PHILADELPHIA	PA		06/30/2021		339,583							1,606	1,606			
100057788	BLANCHARD	OK		06/30/2021		113,175							804	804			
100057789	WACO	TX		06/30/2021		105,665							469	469			
100057790	WALTHAM	MA		06/30/2021		439,835							2,205	2,205			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057794	RIVERBANK	CA		06/30/2021		241,717							1,129	1,129			
100057805	WASHINGTON	DC		06/30/2021		357,771							1,753	1,753			
100057809	COPPERAS COVE	TX		06/30/2021		74,287							501	501			
100057810	MARIETTA	GA		06/30/2021		226,514							1,171	1,171			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		172,257							824	824			
100057814	SHOREVIEW	MN		06/30/2021		169,704							883	883			
100057821	SAN JOSE	CA		06/30/2021		771,551							4,037	4,037			
100057825	HAYWARD	CA		06/30/2021		522,731							2,660	2,660			
100057829	CONCORD	CA		06/30/2021		601,112							2,810	2,810			
100057830	HAVRE DE GRACE	MD		06/30/2021		157,688							2,212	2,212			
100057835	OCEANSIDE	CA		06/30/2021		277,305							1,326	1,326			
100057836	CHULA VISTA	CA		06/30/2021		400,590							1,910	1,910			
100057839	ENGLISHTOWN	NJ		06/30/2021		217,263							1,393	1,393			
100057842	BELMONT	NC		06/30/2021		162,202							885	885			
100057843	SMYRNA	DE		06/30/2021		138,034							812	812			
100057847	OWENS CROSS ROADS	AL		06/30/2021		144,145							2,866	2,866			
100057848	HOUSTON	TX		06/30/2021		107,229							693	693			
100057850	NEWARK	NJ		06/30/2021		211,305							1,090	1,090			
100057851	COEUR D ALENE	ID		06/30/2021		328,459							1,541	1,541			
100057854	ODENTON	MD		06/30/2021		211,851							885	885			
100057858	PENSACOLA	FL		06/30/2021		293,655							1,354	1,354			
100057860	PHILADELPHIA	PA		06/30/2021		151,526							733	733			
100057861	LAS VEGAS	NV		06/30/2021		133,590							597	597			
100057865	BLUE JAY	CA		06/30/2021		118,694							510	510			
100057866	MEMPHIS	TN		06/30/2021		111,136							478	478			
100057869	CAPE CORAL	FL		06/30/2021		129,820							580	580			
100057871	ARIZONA CITY	AZ		06/30/2021		153,473							446	446			
100057873	HOWELL	NJ		06/30/2021		226,147							1,097	1,097			
100057875	GERMANTOWN	TN		06/30/2021		263,203							1,276	1,276			
100057876	BOISE	ID		06/30/2021		273,866							1,251	1,251			
100057877	FRESNO	CA		06/30/2021		151,365							664	664			
100057879	BROWNSVILLE	TX		06/30/2021		62,147							260	260			
100057881	HAGERSTOWN	MD		06/30/2021		76,999							828	828			
100057882	KANAB	UT		06/30/2021		241,467							1,124	1,124			
100057883	ORLANDO	FL		06/30/2021		397,987							1,718	1,718			
100057886	ASHLAND	OR		06/30/2021		343,038							1,638	1,638			
100057887	SAN ANTONIO	TX		06/30/2021		213,759							1,613	1,613			
100057896	SOMERVILLE	NJ		06/30/2021		241,344							1,340	1,340			
100057897	BAYONNE	NJ		06/30/2021		206,477							1,001	1,001			
100057900	NORWICH	CT		06/30/2021		98,910							617	617			
100057901	ATLANTA	GA		06/30/2021		337,385							1,615	1,615			
100057902	RENO	NV		06/30/2021		226,814							1,078	1,078			
100057907	BAKERSFIELD	CA		06/30/2021		145,968							746	746			
100057909	LEHI	UT		06/30/2021		235,034							1,121	1,121			
100057910	FAIRBORN	OH		06/30/2021		182,932							2,074	2,074			
100057912	COOLIDGE	AZ		06/30/2021		187,723							994	994			
100057913	CICERO	IL		06/30/2021		151,102							780	780			
100057915	LONG BEACH	CA		06/30/2021		379,205							1,934	1,934			
100057916	VICTORVILLE	CA		06/30/2021		208,826							1,021	1,021			
100057917	HESPERIA	CA		06/30/2021		215,820							1,055	1,055			
100057918	CHICAGO	IL		06/30/2021		406,504							1,997	1,997			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057921	LOVELAND	CO		06/30/2021		302,721							1,481	1,481			
100057922	KISSIMMEE	FL		06/30/2021		210,154							993	993			
100057927	ROSELLE	NJ		06/30/2021		374,743							1,949	1,949			
100057928	MARIPOSA	CA		06/30/2021		201,262							906	906			
100057929	WEST ORANGE	NJ		06/30/2021		288,301							1,859	1,859			
100057931	CHATTANOOGA	TN		06/30/2021		208,134							1,003	1,003			
100057932	NOTTINGHAM	MD		06/30/2021		193,230							973	973			
100057933	NEW ORLEANS	LA		06/30/2021		302,761							1,311	1,311			
100057934	RALEIGH	NC		06/30/2021		390,661							2,846	2,846			
100057935	RALEIGH	NC		06/30/2021		391,804							2,641	2,641			
100057937	PANAMA CITY BEACH	FL		06/30/2021		215,818							1,304	1,304			
100057939	FORT WORTH	TX		06/30/2021		143,155							1,041	1,041			
100057940	NORCROSS	GA		06/30/2021		95,087							19,958	19,958			
100057941	DENVER	CO		06/30/2021		212,544							970	970			
100057945	SAHUARITA	AZ		06/30/2021		191,886							920	920			
100057947	BAKERSFIELD	CA		06/30/2021		177,221							775	775			
100057950	WATSONVILLE	CA		06/30/2021		549,152							2,578	2,578			
100057951	ALEXANDRIA	VA		06/30/2021		130,405							544	544			
100057952	MEMPHIS	TN		06/30/2021		159,118							688	688			
100057954	BALTIMORE	MD		06/30/2021		131,500							846	846			
100057956	PINE HILL	NJ		06/30/2021		152,356							678	678			
100057958	ELIZABETH	NJ		06/30/2021		271,008							1,377	1,377			
100057960	PORT ANGELES	WA		06/30/2021		192,041							816	816			
100057961	BANNING	CA		06/30/2021		209,007							1,933	1,933			
100057964	STOCKTON	CA		06/30/2021		265,260							1,283	1,283			
100057967	PLYMOUTH	MN		06/30/2021		169,830							807	807			
100057970	HOCKLEY	TX		06/30/2021		94,881							425	425			
100057973	ALPHARETTA	GA		06/30/2021		249,009							1,130	1,130			
100057975	ANNAPOLIS	MD		06/30/2021		228,876							1,671	1,671			
100057981	LITTLE ROCK	AR		06/30/2021		85,985							391	391			
100057984	MENLO PARK	CA		06/30/2021		542,412							2,678	2,678			
100057987	BEAVERTON	OR		06/30/2021		522,502							2,300	2,300			
100057988	LOMA LINDA	CA		06/30/2021		385,332							9,573	9,573			
100057989	COLLIERVILLE	TN		06/30/2021		259,319							1,182	1,182			
100057991	PETERSBURG	VA		06/30/2021		104,431							809	809			
100057992	LAS VEGAS	NV		06/30/2021		128,241							569	569			
100057996	LAKE STEVENS	WA		06/30/2021		225,069							1,130	1,130			
100057998	BATON ROUGE	LA		06/30/2021		163,972							712	712			
100057999	RENO	NV		06/30/2021		333,647							1,462	1,462			
100058000	BAINBRIDGE IS	WA		06/30/2021		421,156							2,029	2,029			
100058004	NATIONAL CITY	CA		06/30/2021		380,888							1,552	1,552			
100058005	PATERSON	NJ		06/30/2021		324,212							1,395	1,395			
100058006	OLD HICKORY	TN		06/30/2021		128,869							568	568			
100060055	SAN TAN VALLEY	AZ		06/25/2021		254,189							1,218	1,218			
100060057	PHOENIX	AZ		06/25/2021		223,393							1,052	1,052			
100060058	CHINO VALLEY	AZ		06/25/2021		228,642							1,243	1,243			
100060059	CHANDLER	AZ		06/25/2021		238,096							1,210	1,210			
100060063	FLAGSTAFF	AZ		06/25/2021		300,989							1,437	1,437			
100060064	BENTONVILLE	AR		06/25/2021		205,752							1,178	1,178			
100060069	AUBURN	AL		06/25/2021		145,407							678	678			
100060070	SCOTTSDALE	AZ		06/25/2021		297,258							1,442	1,442			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060071	PHOENIX	AZ		06/25/2021		364,768							1,632	1,632			
100060074	SAN BERNARDINO	CA		06/25/2021		546,809							2,487	2,487			
100060075	LINCOLN	CA		06/25/2021		438,640							2,044	2,044			
100060076	VACAVILLE	CA		06/25/2021		202,942							988	988			
100060077	CHANDLER	AZ		06/25/2021		241,085							1,308	1,308			
100060078	MODESTO	CA		06/25/2021		337,503							2,684	2,684			
100060079	CHANDLER	AZ		06/25/2021		285,398							1,440	1,440			
100060080	PERRIS	CA		06/25/2021		283,448							1,321	1,321			
100060082	HEMET	CA		06/25/2021		285,934							1,328	1,328			
100060085	GRANITE BAY	CA		06/25/2021		324,514							3,065	3,065			
100060086	RIVERSIDE	CA		06/25/2021		379,255							2,131	2,131			
100060088	WOODLAND HILLS	CA		06/25/2021		612,130							2,986	2,986			
100060091	MERCED	CA		06/25/2021		140,799							442	442			
100060094	BIG BEAR CITY	CA		06/25/2021		290,098							1,388	1,388			
100060107	LONG BEACH	CA		06/25/2021		536,056							2,598	2,598			
100060113	LOS ANGELES	CA		06/25/2021		480,757							2,262	2,262			
100060114	MENIFEE	CA		06/25/2021		250,767							2,145	2,145			
100060115	LOS ANGELES	CA		06/25/2021		577,819							2,706	2,706			
100060116	SAN JOSE	CA		06/25/2021		546,986							2,577	2,577			
100060117	SAN FRANCISCO	CA		06/25/2021		800,434							3,740	3,740			
100060118	ALAMEDA	CA		06/25/2021		814,893							3,909	3,909			
100060119	BELL GARDENS	CA		06/25/2021		447,564							2,311	2,311			
100060120	ARBUCKLE	CA		06/25/2021		180,331							1,126	1,126			
100060121	TRACY	CA		06/25/2021		490,560							2,304	2,304			
100060122	SANTA ANA	CA		06/25/2021		302,468							1,638	1,638			
100060123	SAN DIEGO	CA		06/25/2021		391,588							1,861	1,861			
100060124	LANCASTER	CA		06/25/2021		208,888							1,063	1,063			
100060126	NEWARK	CA		06/25/2021		380,080							1,776	1,776			
100060127	COLORADO SPRINGS	CO		06/25/2021		262,927							1,275	1,275			
100060128	FORT COLLINS	CO		06/25/2021		276,571							1,361	1,361			
100060129	CARLSBAD	CA		06/25/2021		270,443							1,381	1,381			
100060131	VERO BEACH	FL		06/25/2021		257,321							1,083	1,083			
100060132	ORLANDO	FL		06/25/2021		217,279							913	913			
100060133	WASHINGTON	DC		06/25/2021		315,418							1,560	1,560			
100060134	DENVER	CO		06/25/2021		221,896							1,092	1,092			
100060135	FORT COLLINS	CO		06/25/2021		370,279							1,813	1,813			
100060136	PONTE VEDRA	FL		06/25/2021		321,301							1,479	1,479			
100060137	WASHINGTON	DC		06/25/2021		517,078							2,466	2,466			
100060138	CLEARWATER	FL		06/25/2021		194,239							931	931			
100060139	WINTER GARDEN	FL		06/25/2021		231,148							1,069	1,069			
100060140	FREEPORT	FL		06/25/2021		238,479							1,025	1,025			
100060141	NEW CASTLE	DE		06/25/2021		135,584							638	638			
100060142	ORLANDO	FL		06/25/2021		176,098							845	845			
100060143	STUART	FL		06/25/2021		250,340							1,200	1,200			
100060144	LAKE WORTH	FL		06/25/2021		289,835							1,431	1,431			
100060145	HOLLYWOOD	FL		06/25/2021		207,950							996	996			
100060146	LARGO	FL		06/25/2021		99,022							931	931			
100060147	SAINT PETERSBURG	FL		06/25/2021		197,109							902	902			
100060148	FORT LAUDERDALE	FL		06/25/2021		256,580							1,196	1,196			
100060149	TAMPA	FL		06/25/2021		217,453							1,796	1,796			
100060150	PUNTA GORDA	FL		06/25/2021		390,968							1,865	1,865			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060151	HOMESTEAD	FL		06/25/2021		155,325							914	914			
100060152	HOLMES BEACH	FL		06/25/2021		500,578							2,495	2,495			
100060157	ORLANDO	FL		06/25/2021		198,051							905	905			
100060164	HOLLYWOOD	FL		06/25/2021		201,988							903	903			
100060165	NORCROSS	GA		06/25/2021		272,201							1,967	1,967			
100060166	HAMPTON	GA		06/25/2021		160,488							748	748			
100060168	SAVANNAH	GA		06/25/2021		322,769							1,468	1,468			
100060169	MERIDIAN	ID		06/25/2021		233,560							1,138	1,138			
100060170	POMPANO BEACH	FL		06/25/2021		233,682							1,499	1,499			
100060171	POST FALLS	ID		06/25/2021		226,632							2,980	2,980			
100060173	LAKE ZURICH	IL		06/25/2021		264,408							1,261	1,261			
100060175	POCATELLO	ID		06/25/2021		163,628							759	759			
100060176	BERWYN	IL		06/25/2021		266,801							1,275	1,275			
100060177	BOISE	ID		06/25/2021		342,835							1,734	1,734			
100060179	CHICAGO	IL		06/25/2021		238,701							1,047	1,047			
100060180	ITASCA	IL		06/25/2021		177,269							1,605	1,605			
100060181	INDIANAPOLIS	IN		06/25/2021		201,129							1,453	1,453			
100060183	CHICAGO	IL		06/25/2021		299,465							1,424	1,424			
100060185	HAVERHIL	MA		06/25/2021		373,769							1,556	1,556			
100060186	NEW ORLEANS	LA		06/25/2021		269,880							1,607	1,607			
100060187	SLIDELL	LA		06/25/2021		229,729							1,103	1,103			
100060189	LOWELL	MA		06/25/2021		284,820							2,411	2,411			
100060190	NEWTON	MA		06/25/2021		568,030							5,878	5,878			
100060191	NEW ORLEANS	LA		06/25/2021		206,833							1,100	1,100			
100060192	LAFAYETTE	LA		06/25/2021		154,927							753	753			
100060193	METAIRIE	LA		06/25/2021		176,958							827	827			
100060195	SOUTH BOSTON	MA		06/25/2021		550,461							3,339	3,339			
100060196	BOWIE	MD		06/25/2021		323,922							1,552	1,552			
100060197	BALTIMORE	MD		06/25/2021		253,725							1,247	1,247			
100060199	TAKOMA PARK	MD		06/25/2021		360,474							2,050	2,050			
100060202	MINNEAPOLIS	MN		06/25/2021		200,127							822	822			
100060203	PLEASANT HILL	MO		06/25/2021		166,649							897	897			
100060204	PASADENA	MD		06/25/2021		206,003							996	996			
100060205	CHESTERFIELD	MO		06/25/2021		283,548							1,424	1,424			
100060207	BIDDEFORD	ME		06/25/2021		238,755							1,136	1,136			
100060209	MINNEAPOLIS	MN		06/25/2021		229,180							3,161	3,161			
100060211	VASS	NC		06/25/2021		200,147							1,005	1,005			
100060213	MOYOCK	NC		06/25/2021		142,607							849	849			
100060215	KILL DEVIL HILLS	NC		06/25/2021		237,954							1,199	1,199			
100060216	HUNTERSVILLE	NC		06/25/2021		338,217							1,730	1,730			
100060219	CHARLOTTE	NC		06/25/2021		174,834							2,429	2,429			
100060220	HACKETTSTOWN	NJ		06/25/2021		229,251							1,009	1,009			
100060222	OMAHA	NE		06/25/2021		180,669							846	846			
100060224	MANCHESTER	NH		06/25/2021		257,921							1,275	1,275			
100060227	ELIZABETH	NJ		06/25/2021		366,163							1,875	1,875			
100060230	NORTH LAS VEGAS	NV		06/25/2021		290,653							1,366	1,366			
100060233	ASBURY PARK	NJ		06/25/2021		276,852							1,264	1,264			
100060234	RIO RANCHO	NM		06/25/2021		173,928							792	792			
100060236	BAYONNE	NJ		06/25/2021		279,620							1,341	1,341			
100060241	LAS VEGAS	NV		06/25/2021		288,973							1,381	1,381			
100060242	LAS VEGAS	NV		06/25/2021		292,650							1,396	1,396			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060243	HENDERSON	NV		06/25/2021		149,413							807	807			
100060244	PORTLAND	OR		06/25/2021		285,324							3,731	3,731			
100060245	RENO	NV		06/25/2021		336,020							1,793	1,793			
100060247	BEAVERTON	OR		06/25/2021		325,749							1,634	1,634			
100060254	PORTLAND	OR		06/25/2021		244,725							1,790	1,790			
100060255	LEBANON	PA		06/25/2021		142,326							679	679			
100060256	PHILADELPHIA	PA		06/25/2021		223,994							1,466	1,466			
100060259	PHILADELPHIA	PA		06/25/2021		142,652							706	706			
100060262	EAST PROVIDENCE	RI		06/25/2021		134,545							1,887	1,887			
100060264	QUAKERTOWN	PA		06/25/2021		176,155							841	841			
100060267	KNOXVILLE	TN		06/25/2021		233,435							1,171	1,171			
100060269	NASHVILLE	TN		06/25/2021		200,168							970	970			
100060270	BRENTWOOD	TN		06/25/2021		368,578							1,821	1,821			
100060272	SEVIERVILLE	TN		06/25/2021		244,132							1,189	1,189			
100060274	SCHERTZ	TX		06/25/2021		329,400							1,445	1,445			
100060275	FORTH WORTH	TX		06/25/2021		277,340							1,998	1,998			
100060276	NASHVILLE	TN		06/25/2021		233,024							1,108	1,108			
100060278	FORT WORTH	TX		06/25/2021		244,689							1,152	1,152			
100060279	HOUSTON	TX		06/25/2021		228,295							1,173	1,173			
100060280	HUNTSVILLE	TX		06/25/2021		120,430							562	562			
100060281	THE WOODLANDS	TX		06/25/2021		402,603							1,948	1,948			
100060283	LIBERTY HILL	TX		06/25/2021		237,115							1,935	1,935			
100060284	BUDA	TX		06/25/2021		205,199							1,000	1,000			
100060285	FRISCO	TX		06/25/2021		343,209							1,795	1,795			
100060286	PLANO	TX		06/25/2021		215,948							1,035	1,035			
100060287	HOUSTON	TX		06/25/2021		250,621							1,524	1,524			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021		231,033							1,115	1,115			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		279,181							1,507	1,507			
100060292	SAN ANTONIO	TX		06/25/2021		164,007							725	725			
100060293	DALLAS	TX		06/25/2021		332,207							1,846	1,846			
100060294	BRIGHAM CITY	UT		06/25/2021		270,251							1,882	1,882			
100060298	GRAPEVINE	TX		06/25/2021		310,784							4,241	4,241			
100060301	OGDEN	UT		06/25/2021		240,929							1,168	1,168			
100060302	LAYTON	UT		06/25/2021		200,276							989	989			
100060303	PROVO	UT		06/25/2021		222,537							1,009	1,009			
100060304	SALT LAKE CITY	UT		06/25/2021		278,957							1,337	1,337			
100060305	ALEXANDRIA	VA		06/25/2021		419,224							2,019	2,019			
100060306	MECHANICSVILLE	VA		06/25/2021		198,102							987	987			
100060307	VIRGINIA BEACH	VA		06/25/2021		301,528							1,445	1,445			
100060312	FAIRFAX	VA		06/25/2021		375,780							1,898	1,898			
100060314	CHESAPEAKE	VA		06/25/2021		104,299							489	489			
100060315	SEATTLE	WA		06/25/2021		477,186							2,345	2,345			
100060316	CLE ELUM	WA		06/25/2021		240,589							1,038	1,038			
100060319	MARYSVILLE	WA		06/25/2021		392,732							1,942	1,942			
100060330	GREATER LONDON	GBR		06/30/2021		111,242							(11)	(11)	(11)		(11)
100060332	GREATER LONDON	GBR		06/30/2021		376,572							(125)	(125)	(125)		(125)
100060335	SNEADS FERRY	NC		06/01/2021		108,404							568	568			
100060338	DUBUQUE	IA		06/01/2021		52,537							262	262			
100060341	PORTAGE	IN		06/01/2021		101,935							317	317			
100060343	SYLACAUGA	AL		06/01/2021		113,834							1,083	1,083			
100060344	PHENIX CITY	AL		06/01/2021		62,076							356	356			

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100060348	HEADLAND	AL		06/01/2021		119,803							1,396	1,396			
100060351	GORDO	AL		06/01/2021		106,547							1,308	1,308			
100060354	SPRING	TX		06/01/2021		117,445							971	971			
100060356	SAN ANTONIO	TX		06/01/2021		97,696							799	799			
100060357	PEARLAND	TX		06/01/2021		106,244							577	577			
100060368	AUSTIN	TX		06/01/2021		95,794							873	873			
100060369	MAUMELLE	AR		06/01/2021		117,339							1,296	1,296			
100060372	TOMBALL	TX		06/01/2021		115,455							795	795			
100060375	DUNDALK	MD		06/01/2021		135,371							755	755			
100060378	KNOXVILLE	TN		06/01/2021		77,094							779	779			
100060382	BLACKLICK	OH		06/01/2021		152,915							809	809			
100060384	HAMMOND	IN		06/01/2021		82,880							452	452			
100060385	SUGAR HILL	GA		06/01/2021		138,566							5,263	5,263			
100060394	NIXA	MO		06/01/2021		50,754							133	133			
100060405	FULTONDALE	AL		06/01/2021		91,764							709	709			
100060407	PELL	AL		06/01/2021		106,120							106,279	106,279			
100060408	OTISVILLE	MI		06/01/2021		72,692							392	392			
100060409	SAN ANTONIO	TX		06/01/2021		136,232							537	537			
100060411	DOLOMITE	AL		06/01/2021		55,634							454	454			
100060415	ROSWELL	NM		06/01/2021		64,776							125	125			
100060419	HOUSTON	TX		06/01/2021		101,104							389	389			
100060420	WINTHROP	MN		06/01/2021		128,341							693	693			
100060421	UPPER MARLBORO	MD		06/01/2021		211,834							4,280	4,280			
100060425	GREENFIELD	IN		06/01/2021		55,832							261	261			
100060428	SAINT LOUIS	MO		06/01/2021		33,016							141	141			
100060429	BETHEL	MN		06/01/2021		153,794							699	699			
100060430	NICE	CA		06/01/2021		111,573							774	774			
100060432	RANDALLSTOWN	MD		06/01/2021		151,691							820	820			
100060433	GAITHERSBURG	MD		06/01/2021		194,090							968	968			
100060437	INDIANAPOLIS	IN		06/01/2021		154,259							717	717			
100060439	MOBILE	AL		06/01/2021		78,697							188	188			
100060440	SAVANNAH	MO		06/01/2021		79,730							363	363			
100060443	MADISON	WI		06/01/2021		114,656							412	412			
100060450	LOMPOC	CA		06/01/2021		192,837							1,938	1,938			
100060451	EL PASO	TX		06/01/2021		140,804							1,378	1,378			
100060452	COON RAPIDS	MN		06/01/2021		91,525							1,733	1,733			
100060457	FRESNO	TX		06/01/2021		119,290							241	241			
100060458	DELMONT	PA		06/01/2021		84,562							611	611			
100060462	HOLLY	MI		06/01/2021		161,596							1,116	1,116			
100060463	LUCERNE VALLEY	CA		06/01/2021		91,473							426	426			
100060464	CHAPEL HILL	NC		06/01/2021		144,966							1,024	1,024			
100060467	EL CAJON	CA		06/01/2021		408,055							3,779	3,779			
100060468	COMMERCE CITY	CO		06/01/2021		193,898							1,366	1,366			
100060470	MEADVILLE	PA		06/01/2021		42,750							(1,351)	(1,351)			
100060473	LAGUNA HILLS	CA		06/01/2021		456,982							2,213	2,213			
100060475	SAN DIEGO	CA		06/01/2021		289,767							2,053	2,053			
100060476	HARVARD	IL		06/01/2021		72,467							483	483			
100060481	GREENSBORO	NC		06/01/2021		116,526							866	866			
100060482	HOLT	MI		06/01/2021		137,198							1,056	1,056			
100060483	YOUNGSTOWN	OH		06/01/2021		87,937							472	472			
100060485	MAUMELLE	AR		06/01/2021		140,094							9,869	9,869			

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100060486	HUNTINGTON	WV		06/01/2021		79,530							381	381			
100060495	SLIDELL	LA		06/01/2021		180,289							707	707			
100060496	STERLING HEIGHTS	MI		06/01/2021		97,294							677	677			
100060497	LINCOLN	NE		06/01/2021		200,129							1,022	1,022			
100060498	CLARKSVILLE	TN		06/01/2021		114,935							850	850			
100060499	MULVANE	KS		06/01/2021		75,141							632	632			
100060503	JEFFERSON CITY	MO		06/01/2021		157,458							817	817			
100060506	LANCASTER	CA		06/01/2021		196,446							1,341	1,341			
100060508	LOS ANGELES	CA		06/01/2021		285,410							3,857	3,857			
100060512	MOORE	OK		06/01/2021		77,396							1,268	1,268			
100060514	DULUTH	MN		06/01/2021		133,280							924	924			
100060515	WARREN	MI		06/01/2021		131,840							839	839			
100060518	HAMPTON	VA		06/01/2021		126,703							628	628			
100060520	HOT SPRINGS	AR		06/01/2021		70,203							545	545			
100060521	PLAQUEMINE	LA		06/01/2021		55,596							266	266			
100060523	DENVER	CO		06/01/2021		167,140							2,880	2,880			
100060524	POOLER	GA		06/01/2021		120,955							2,235	2,235			
100060525	EMMET	AR		06/01/2021		148,752							2,037	2,037			
100060526	ZACHARY	LA		06/01/2021		111,524											
100060527	STERLING	VA		06/01/2021		505,147							1,614	1,614			
100060528	WOODBRIDGE	VA		06/01/2021		165,685							899	899			
100060530	TEXARKANA	TX		06/01/2021		92,184							674	674			
100060531	TALKING ROCK	GA		06/01/2021		139,009							327	327			
100060532	KILLEEN	TX		06/01/2021		71,113							497	497			
100060534	ANTIOCH	TN		06/01/2021		143,710							997	997			
100060535	MARIETTA	GA		06/01/2021		184,983							1,270	1,270			
100060540	NASHVILLE	TN		06/01/2021		264,746							2,906	2,906			
100060541	ARLINGTON	TX		06/01/2021		100,910							864	864			
100060542	CORPUS CHRISTI	TX		06/01/2021		86,053							535	535			
100060547	HERNDON	VA		06/01/2021		246,529							1,787	1,787			
100060551	LILBURN	GA		06/01/2021		150,882							1,141	1,141			
100060552	SILVER SPRING	MD		06/01/2021		253,775							1,360	1,360			
100060555	CHARLOTTE	NC		06/01/2021		129,424							1,071	1,071			
100060558	SAVANNAH	GA		06/01/2021		80,647							565	565			
100060561	COVINGTON	KY		06/01/2021		87,573							454	454			
100060564	CUMMING	GA		06/01/2021		101,268							1,004	1,004			
100060565	SIOUX FALLS	SD		06/01/2021		73,660							369	369			
100060567	CINCINNATI	OH		06/01/2021		73,917							560	560			
100060568	OMAHA	NE		06/01/2021		106,887							772	772			
100060571	ALABASTER	AL		06/01/2021		94,184							161	161			
100060572	ALPINE	AL		06/01/2021		84,881							425	425			
100060573	HUMBLE	TX		06/01/2021		211,209							1,678	1,678			
100060579	CALHOUN	GA		06/01/2021		118,178							1,371	1,371			
100060580	ALLEN PARK	MI		06/01/2021		104,445							927	927			
100060581	LUBBOCK	TX		06/01/2021		64,587							449	449			
100060582	MCDONOUGH	GA		06/01/2021		108,672							587	587			
100060585	MUSKOGEE	OK		06/01/2021		78,915							791	791			
100060586	HIGHLAND PARK	IL		06/01/2021		144,763							726	726			
100060589	SAVANNAH	GA		06/01/2021		99,514							651	651			
100060591	OAK HILLS	CA		06/01/2021		225,584							2,854	2,854			
100060594	SANTE FE	TX		06/01/2021		111,278							720	720			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060595	SAN ANTONIO	TX		06/01/2021		64,251							446	446			
100060597	PEORIA	AZ		06/01/2021		173,772							783	783			
100060601	WATERFORD	MI		06/01/2021		114,932							821	821			
100060603	MORGAN CITY	LA		06/01/2021		136,420							991	991			
100060604	BURTON	MI		06/01/2021		123,425							829	829			
100060606	SAN BERNARDINO	CA		06/01/2021		184,307							1,383	1,383			
100060607	MARRERO	LA		06/01/2021		88,121							1,071	1,071			
100060608	BEDFORD	TX		06/01/2021		135,055							971	971			
100060612	RALEIGH	NC		06/01/2021		102,585							729	729			
100060615	MAPLEWOOD	MN		06/01/2021		177,443							1,386	1,386			
100060619	GREENSBORO	NC		06/01/2021		71,770							579	579			
100060620	CHATHAM	LA		06/01/2021		133,266							824	824			
100060623	MOUNT HOLLY	NC		06/01/2021		63,590							397	397			
100060624	OTTAWA	KS		06/01/2021		118,532							838	838			
100060626	FEDERAL WAY	WA		06/01/2021		267,576							1,639	1,639			
100060627	GOODYEAR	AZ		06/01/2021		198,400							1,256	1,256			
100060628	PHOENIX	AZ		06/01/2021		140,987							756	756			
100060629	TIGARD	OR		06/01/2021		226,098							2,099	2,099			
100060630	AMERICAN CANYON	CA		06/01/2021		408,635							2,806	2,806			
100060631	SAN ANTONIO	TX		06/01/2021		165,551							825	825			
100060633	ATLANTA	GA		06/01/2021		230,692							2,628	2,628			
100060640	GLENDALE	AZ		06/01/2021		197,006							349	349			
100060641	DADEVILLE	MO		06/01/2021		70,704							410	410			
100060643	CHICAGO	IL		06/01/2021		41,831							210	210			
100060650	BAKERSFIELD	CA		06/01/2021		172,655							892	892			
100060651	WESTLAND	MI		06/01/2021		107,310							695	695			
100060653	NORFOLK	VA		06/01/2021		156,437							1,072	1,072			
100060655	COUNCIL BLUFFS	IA		06/01/2021		58,446							248	248			
100060658	ARNOLD	MD		06/01/2021		205,255							964	964			
100060661	MARION	KY		06/01/2021		76,648							578	578			
100060667	GLADSTONE	OR		06/01/2021		259,429							1,590	1,590			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		166,208							988	988			
100060676	GUYTON	GA		06/01/2021		274,490							1,513	1,513			
100060677	AVONDALE	AZ		06/01/2021		176,929							3,283	3,283			
100060679	KATY	TX		06/01/2021		128,980							1,146	1,146			
100060680	HUNTSVILLE	TX		06/01/2021		96,935							1,140	1,140			
100060681	DEQUINCY	LA		06/01/2021		112,595							658	658			
100060684	SPRINGFIELD	PA		06/01/2021		216,585							1,857	1,857			
100060687	SPRING	TX		06/01/2021		123,134							764	764			
100060694	RICHMOND	VA		06/01/2021		114,782							960	960			
100060695	PLANO	TX		06/01/2021		118,223							1,040	1,040			
100060697	SYLACAUGA	AL		06/01/2021		128,809							807	807			
100060698	BARLOW	KY		06/01/2021		39,042							247	247			
100060700	WICHITA	KS		06/01/2021		60,358							304	304			
100060706	CAMPBELLSVILLE	KY		06/01/2021		74,709							347	347			
100060709	EL PASO	TX		06/01/2021		92,081							466	466			
100060710	LE ROY	IL		06/01/2021		64,860							489	489			
100060715	MANCHESTER	CT		06/01/2021		154,104							1,122	1,122			
100060719	BATON ROUGE	LA		06/01/2021		80,489							587	587			
100060720	BALTIMORE	MD		06/01/2021		79,226							595	595			
100060721	NEENAH	WI		06/01/2021		145,142							1,413	1,413			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060725	LEROY	AL		06/01/2021		154,981							770	770			
100060726	MEMPHIS	TN		06/01/2021		75,921							741	741			
100060729	GROVETOWN	GA		06/01/2021		203,537							2,615	2,615			
100060736	BATON ROUGE	LA		06/01/2021		127,135							951	951			
100060739	SAN ANTONIO	TX		06/01/2021		106,299							1,302	1,302			
100060740	HAHIRA	GA		06/01/2021		112,704							278	278			
100060741	THROOP	PA		06/01/2021		115,262							575	575			
100060742	NORFOLK	VA		06/01/2021		140,662							365	365			
100060745	CANAL WINCHESTER	OH		06/01/2021		141,288							259	259			
100060746	YORK	PA		06/01/2021		109,577							929	929			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		66,161							470	470			
100060755	WICHITA	KS		06/01/2021		86,196							847	847			
100060756	KENT	OH		06/01/2021		129,976							923	923			
100060758	SOUTHFIELD	MI		06/01/2021		114,102							821	821			
100060760	MUSCLE SHOALS	AL		06/01/2021		66,262							627	627			
100060761	SHREVEPORT	LA		06/01/2021		129,727							890	890			
100060762	BALTIMORE	MD		06/01/2021		217,798							1,936	1,936			
100060763	CENTREVILLE	VA		06/01/2021		238,620							2,031	2,031			
100060764	BALTIMORE	MD		06/01/2021		142,212							1,076	1,076			
100060767	SNOW CAMP	NC		06/01/2021		74,101							540	540			
100060770	HOUSTON	TX		06/01/2021		132,869							700	700			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		217,445							1,170	1,170			
100060776	SUFFOLK	VA		06/01/2021		185,346							452	452			
100060777	MORGANTOWN	WV		06/01/2021		107,173							1,536	1,536			
100060779	WYOMING	MI		06/01/2021		70,712							497	497			
100060780	OWINGS MILLS	MD		06/01/2021		207,187							1,448	1,448			
100060782	MERRILLVILLE	IN		06/01/2021		64,223							451	451			
100060785	DECATUR	AL		06/01/2021		105,746							1,089	1,089			
100060788	WINCHESTER	VA		06/01/2021		189,780							2,141	2,141			
100060795	HUNTSVILLE	AL		06/01/2021		98,099							715	715			
100060796	DALLAS	NC		06/01/2021		124,230							867	867			
100060799	BRISTOW	VA		06/01/2021		304,965							2,230	2,230			
100060800	WASECA	MN		06/01/2021		50,042							50,268	50,268			
100060801	UNION POINT	GA		06/01/2021		109,577							774	774			
100060803	BROWNSVILLE	TX		06/01/2021		82,667							542	542			
100060806	FERGUSON	MO		06/01/2021		70,599							507	507			
100060807	ELWOOD	IN		06/01/2021		79,963							401	401			
100060808	WHITTIER	CA		06/01/2021		486,301							3,535	3,535			
100060809	VALLEY	AL		06/01/2021		85,882							86,279	86,279			
100060810	MABEN	MS		06/01/2021		72,487							514	514			
100060812	DAMASCUS	MD		06/01/2021		218,394							2,031	2,031			
100060813	MUNDELEIN	IL		06/01/2021		159,036							1,146	1,146			
100060819	PORTAGE	IN		06/01/2021		122,180							1,053	1,053			
100060820	FRANKFORT	KY		06/01/2021		74,942							529	529			
100060823	LOUISVILLE	KY		06/01/2021		77,886							546	546			
100060825	CHATSWORTH	GA		06/01/2021		103,398							681	681			
100060836	VINEMONT	AL		06/01/2021		88,314							630	630			
100060840	LINCOLN	NE		06/01/2021		94,474							226	226			
100060848	PETERSBURG	VA		06/01/2021		79,092							560	560			
100060857	LAWSON	MO		06/01/2021		174,621							1,119	1,119			
100060859	ATLANTA	GA		06/01/2021		71,316							472	472			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060860	DISTRICT HEIGHTS	MD		06/01/2021		172,926							829	829			
100060862	HENRICO	VA		06/01/2021		236,149							1,712	1,712			
100060864	WOODBRIDGE	VA		06/01/2021		292,624							2,100	2,100			
100060865	FONTANA	CA		06/01/2021		275,936							1,954	1,954			
100060874	KNOXVILLE	TN		06/01/2021		203,759							1,109	1,109			
100060876	HAMPTON	GA		06/01/2021		276,075							1,955	1,955			
100060880	JACKSBORO	TN		06/01/2021		87,088							994	994			
100060882	MOBILE	AL		06/01/2021		87,747							393	393			
100060884	KANSAS CITY	MO		06/01/2021		66,380							353	353			
100060885	ABERDEEN	MD		06/01/2021		149,482							747	747			
100060886	SCOTTSVILLE	KY		06/01/2021		98,144							476	476			
100060887	BLUE SPRINGS	MO		06/01/2021		120,081							861	861			
100060889	CROSBY	TX		06/01/2021		178,745							921	921			
100060892	LOVELAND	CO		06/01/2021		275,477							1,910	1,910			
100060895	SAN BENITO	TX		06/01/2021		84,648							425	425			
100060897	NASHVILLE	TN		06/01/2021		105,689							930	930			
100060899	ENGLEWOOD	TN		06/01/2021		103,688							730	730			
100060900	HOUSTON	TX		06/01/2021		135,655							990	990			
100060901	BESSEMER	AL		06/01/2021		109,511							743	743			
100060907	EL PASO	TX		06/01/2021		84,916							384	384			
100060908	FORT WORTH	TX		06/01/2021		129,671							885	885			
100060909	MOUNDVILLE	AL		06/01/2021		65,578							499	499			
100060912	CORDOVA	TN		06/01/2021		98,149							653	653			
100060913	GLENDALE	AZ		06/01/2021		185,124							1,284	1,284			
100060917	HARLINGEN	TX		06/01/2021		80,432							538	538			
100060920	SAN BENITO	TX		06/01/2021		90,915							606	606			
100060927	HOGANSVILLE	GA		06/01/2021		115,432							515	515			
100060928	FREDERICK	MD		06/01/2021		174,456							2,696	2,696			
100060929	HAMILTON	GA		06/01/2021		155,825							1,446	1,446			
100060930	BALTIMORE	MD		06/01/2021		148,451							1,011	1,011			
100060931	BAYTOWN	TX		06/01/2021		227,952							1,078	1,078			
100060932	ALBANY	GA		06/01/2021		125,049							876	876			
100060933	LAKE ELSINORE	CA		06/01/2021		196,660							1,422	1,422			
100060935	HAMPTON	VA		06/01/2021		106,348							717	717			
100060940	RAYTOWN	MO		06/01/2021		97,016							607	607			
100060941	HOLLY POND	AL		06/01/2021		135,856							642	642			
100060943	ROUND ROCK	TX		06/01/2021		134,185							1,993	1,993			
100060944	KING WILLIAM	VA		06/01/2021		156,566							1,410	1,410			
100060948	WESLACO	TX		06/01/2021		105,868							703	703			
100060951	LAWRENCEVILLE	GA		06/01/2021		169,495							1,180	1,180			
100060953	NOLENSVILLE	TN		06/01/2021		265,019							634	634			
100060955	MEMPHIS	TN		06/01/2021		176,883							1,264	1,264			
100060957	LONGVIEW	TX		06/01/2021		170,891							1,288	1,288			
100060964	LEESBURG	VA		06/01/2021		227,779							1,633	1,633			
100060967	RIVERSIDE	CA		06/01/2021		280,757							1,293	1,293			
100060969	CLARKSVILLE	TN		06/01/2021		105,734							746	746			
100060970	FRESNO	CA		06/01/2021		142,767							1,022	1,022			
100060973	WAYNESBORO	VA		06/01/2021		118,167							1,119	1,119			
100060974	HORSHAM	PA		06/01/2021		173,924							1,242	1,242			
100060975	KENNESAW	GA		06/01/2021		137,905							327	327			
100060978	AUBURN	GA		06/01/2021		92,882							657	657			

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100060979	APPLETON	WI		06/01/2021		163,419							1,104	1,104			
100060981	GILLSVILLE	GA		06/01/2021		155,761							725	725			
100060982	EAST BETHEL	MN		06/01/2021		168,446							1,144	1,144			
100060983	SPRINGFIELD	MA		06/01/2021		161,765							1,117	1,117			
100060986	CONCORD	NC		06/01/2021		221,911							509	509			
100060989	WEST JEFFERSON	OH		06/01/2021		138,495							1,842	1,842			
100060990	INDEPENDENCE	MO		06/01/2021		58,165							383	383			
100060991	WESTMINSTER	MD		06/01/2021		219,146							1,452	1,452			
100060992	BROWN DEER	WI		06/01/2021		112,553							1,416	1,416			
100060994	KANSAS CITY	KS		06/01/2021		127,356							576	576			
100060996	RIALTO	CA		06/01/2021		242,196							1,725	1,725			
100060997	CHATTANOOGA	TN		06/01/2021		94,339							668	668			
100060999	FRISCO	TX		06/01/2021		294,071							1,388	1,388			
100061001	ODESSA	TX		06/01/2021		213,056							1,994	1,994			
100061002	BALTIMORE	MD		06/01/2021		81,692							178	178			
100061008	MONT BELVIEU	TX		06/01/2021		251,251							1,790	1,790			
100061009	INDIO	CA		06/01/2021		172,438							932	932			
100061012	GAINESVILLE	GA		06/01/2021		72,748							502	502			
100061013	MIDLAND	TX		06/01/2021		213,011							773	773			
100061014	TUCSON	AZ		06/01/2021		137,380							974	974			
100061015	BAYTOWN	TX		06/01/2021		131,099							891	891			
100061019	PHOENIX	AZ		06/01/2021		235,297							1,615	1,615			
100061020	OKLAHOMA CITY	OK		06/01/2021		156,712							665	665			
100061021	EAST CHICAGO	IN		06/01/2021		96,457							1,301	1,301			
100061022	SAN ANTONIO	TX		06/01/2021		87,045							1,203	1,203			
100061023	PHILADELPHIA	PA		06/01/2021		89,209							616	616			
100061024	GLENN HEIGHTS	TX		06/01/2021		179,867							2,186	2,186			
100061025	DEWEYVILLE	UT		06/01/2021		164,792							359	359			
100061027	LUMBERTON	NC		06/01/2021		93,687							874	874			
100061028	LAS VEGAS	NV		06/01/2021		175,943							2,840	2,840			
100061029	COLORADO SPRINGS	CO		06/01/2021		207,213							1,110	1,110			
100061030	ATLANTA	GA		06/01/2021		152,729							1,086	1,086			
100061033	MEMPHIS	TN		06/01/2021		215,578							1,480	1,480			
100061034	MANTECA	CA		06/01/2021		258,879							1,795	1,795			
100061037	INDEPENDENCE	MO		06/01/2021		77,860							78,216	78,216			
100061038	PEARL	MS		06/01/2021		82,259							583	583			
100061039	CHANDLER	AZ		06/01/2021		210,742							1,443	1,443			
100061040	CHESAPEAKE	VA		06/01/2021		275,610							272,974	272,974			
100061041	DISTRICT HTS	MD		06/01/2021		228,949							1,623	1,623			
100061042	DALLAS	TX		06/01/2021		94,139							614	614			
100061044	BELCAMP	MD		06/01/2021		127,706							580	580			
100061047	HEMET	CA		06/01/2021		308,112							2,144	2,144			
100061048	SAVANNAH	GA		06/01/2021		129,895							574	574			
100061051	BETHLEHEM	GA		06/01/2021		142,083							1,248	1,248			
100061054	LAWRENCEVILLE	GA		06/01/2021		111,729							876	876			
100061055	CHICAGO	IL		06/01/2021		119,792							792	792			
100061057	WICHITA	KS		06/01/2021		74,346							699	699			
100061058	TUSCALOOSA	AL		06/01/2021		137,359							1,740	1,740			
100061060	PORT HUENEME	CA		06/01/2021		188,016							1,331	1,331			
100061062	CARROLLTON	TX		06/01/2021		159,250							861	861			
100061066	STERLING HEIGHTS	MI		06/01/2021		200,582							2,793	2,793			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061067	HOBOKEN	GA		06/01/2021		68,550							598	598			
100061068	OAK HILL	OH		06/01/2021		93,605							651	651			
100061076	HOBBS	NM		06/01/2021		149,787							680	680			
100061078	MORRISVILLE	PA		06/01/2021		129,581							917	917			
100061079	BRIGHTWOOD	VA		06/01/2021		208,173							1,470	1,470			
100061080	LA FOLLETTE	TN		06/01/2021		153,194							1,064	1,064			
100061084	BURLINGTON	NC		06/01/2021		109,803							627	627			
100061086	HELENDALE	CA		06/01/2021		195,607							1,347	1,347			
100061087	LAS VEGAS	NV		06/01/2021		161,427							753	753			
100061089	BAYTOWN	TX		06/01/2021		105,702							726	726			
100061090	BESSEMER	AL		06/01/2021		165,194							1,046	1,046			
100061093	OAKLAND	MD		06/01/2021		153,470							550	550			
100061094	CHARLOTTE	NC		06/01/2021		130,168							884	884			
100061095	SPOKANE VALLEY	WA		06/01/2021		214,317							1,497	1,497			
100061101	PARMA	OH		06/01/2021		98,058							465	465			
100061105	ANDERSON	IN		06/01/2021		57,486							451	451			
100061107	ST LOUIS	MO		06/01/2021		144,529							1,076	1,076			
100061111	STOCKTON	CA		06/01/2021		108,543							913	913			
100061112	WAYCROSS	GA		06/01/2021		45,252							294	294			
100061115	WAUKESHA	WI		06/01/2021		100,740							632	632			
100061118	WICHITA	KS		06/01/2021		136,494							295	295			
100061119	CHATTANOOGA	TN		06/01/2021		108,013							701	701			
100061120	INDIANAPOLIS	IN		06/01/2021		104,875							635	635			
100061121	COON RAPIDS	MN		06/01/2021		166,594							2,151	2,151			
100061123	SAINT LOUIS	MO		06/01/2021		54,199							733	733			
100061124	JACKSON	MO		06/01/2021		77,218							462	462			
100061126	GARDENDALE	AL		06/01/2021		70,859							147	147			
100061132	THEODORE	AL		06/01/2021		71,805							480	480			
100061134	TRENTON	GA		06/01/2021		98,732							614	614			
100061141	SWAINSBORO	GA		06/01/2021		91,114							587	587			
100061143	NEWPORT	NC		06/01/2021		112,155							976	976			
100061144	KNOXVILLE	TN		06/01/2021		75,762							534	534			
100061145	LEANDER	TX		06/01/2021		222,225							220,431	220,431			
100061146	HOUSTON	TX		06/01/2021		136,987							580	580			
100061148	TONEY	AL		06/01/2021		118,164							735	735			
100061151	SODDY DAISY	TN		06/01/2021		95,448							646	646			
100061156	NEW BEDFORD	MA		06/01/2021		139,615							1,134	1,134			
100061157	SHAWNEE	KS		06/01/2021		136,554							579	579			
100061159	ELK RIVER	MN		06/01/2021		144,297							943	943			
100061162	GLENDALE	AZ		06/01/2021		289,317							2,060	2,060			
100061164	SAINT PAUL	MN		06/01/2021		85,801							514	514			
100061166	SAINT LOUIS	MO		06/01/2021		94,241							339	339			
100061171	ENTERPRISE	AL		06/01/2021		83,820							845	845			
100061174	HEMET	CA		06/01/2021		191,348							1,226	1,226			
100061180	ELIZABETHTON	TN		06/01/2021		114,306							678	678			
100061182	ROCKFORD	IL		06/01/2021		105,416							1,767	1,767			
100061184	INDEPENDENCE	MO		06/01/2021		74,180							444	444			
100061187	LIMA	OH		06/01/2021		105,921							658	658			
100061191	ARTHUR CITY	TX		06/01/2021		120,702							714	714			
100061192	DENHAM SPRINGS	LA		06/01/2021		105,390							430	430			
100061196	PORT ARTHUR	TX		06/01/2021		89,051							952	952			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061200	COOKEVILLE	TN		06/01/2021		163,454							1,342	1,342			
100061202	LOUISVILLE	KY		06/01/2021		104,409							562	562			
100061203	TONGANOXIE	KS		06/01/2021		111,061							528	528			
100061204	SPANAWAY	WA		06/01/2021		240,349							1,473	1,473			
100061206	FULTONDALE	AL		06/01/2021		223,583							1,447	1,447			
100061208	INDEPENDENCE	MO		06/01/2021		139,750							576	576			
100061209	ANGLETON	TX		06/01/2021		179,140							674	674			
100061214	PALMDALE	CA		06/01/2021		223,827							1,600	1,600			
100061216	BURNSVILLE	MN		06/01/2021		242,560							1,584	1,584			
100061220	NEWTON	KS		06/01/2021		71,216							434	434			
100061222	BROOKLYN PARK	MN		06/01/2021		192,004							1,246	1,246			
100061224	BALTIMORE	MD		06/01/2021		71,597							436	436			
100061226	NORTHPORT	AL		06/01/2021		169,207							944	944			
100061227	BRIGHAM CITY	UT		06/01/2021		120,254							704	704			
100061228	SAINT LOUIS	MO		06/01/2021		60,463							202	202			
100061229	ROMEOVILLE	IL		06/01/2021		178,386							1,138	1,138			
100061231	PHILADELPHIA	PA		06/01/2021		88,988							474	474			
100061234	COLLINSVILLE	IL		06/01/2021		130,153							578	578			
100061238	DEXTER	MO		06/01/2021		40,929							369	369			
100061239	CAMINO	CA		06/01/2021		165,152							1,104	1,104			
100061242	HIRAM	GA		06/01/2021		82,114							412	412			
100061245	N HOLLYWOOD	CA		06/01/2021		377,242							2,414	2,414			
100061248	VILLARD	MN		06/01/2021		60,368							115	115			
100061249	KANSAS CITY	MO		06/01/2021		104,695							380	380			
100061252	CHICKASAW	AL		06/01/2021		105,568							1,061	1,061			
100061255	JACKSONVILLE	FL		06/01/2021		132,638							790	790			
100061256	HIGH POINT	NC		06/01/2021		162,056							1,213	1,213			
100061261	MARNE	MI		06/01/2021		128,352							990	990			
100061265	SAND LAKE	MI		06/01/2021		143,031							888	888			
100061266	ELKTON	MD		06/01/2021		219,226							1,345	1,345			
100061268	CAMILLA	GA		06/01/2021		62,276							250	250			
100061269	OAKDALE	MN		06/01/2021		120,528							778	778			
100061271	SICKLERVILLE	NJ		06/01/2021		130,027							1,448	1,448			
100061273	READING	PA		06/01/2021		46,562							381	381			
100061274	FARMINGTON HILLS	MI		06/01/2021		116,962							689	689			
100061275	METAIRIE	LA		06/01/2021		168,375							299	299			
100061276	PITTSFIELD	NH		06/01/2021		143,225							1,136	1,136			
100061279	FREMONT	OH		06/01/2021		63,363							202	202			
100061280	HUGHESVILLE	MD		06/01/2021		338,154							1,840	1,840			
100061283	ELLENWOOD	GA		06/01/2021		129,836							1,006	1,006			
100061286	COUNCIL BLUFFS	IA		06/01/2021		58,372							274	274			
100061287	MEMPHIS	TN		06/01/2021		97,802							1,076	1,076			
100061288	MANASSAS	VA		06/01/2021		317,564							2,735	2,735			
100061289	MAPLE HEIGHTS	OH		06/01/2021		57,427							102	102			
100061290	SAUK RAPIDS	MN		06/01/2021		141,622							865	865			
100061295	PFLUGERVILLE	TX		06/01/2021		272,431							1,854	1,854			
100061301	MARRERO	LA		06/01/2021		129,647							715	715			
100061304	VINELAND	NJ		06/01/2021		141,804							834	834			
100061306	ORANGE COVE	CA		06/01/2021		148,896							898	898			
100061308	COVINGTON	LA		06/01/2021		246,246							4,377	4,377			
100061310	HOPKINS	MN		06/01/2021		308,533							1,887	1,887			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061317	DUNCANVILLE	TX		06/01/2021		289,427							2,987	2,987			
100061326	CALHOUN	GA		06/01/2021		159,343							932	932			
100061327	STONE MOUNTAIN	GA		06/01/2021		93,693							479	479			
100061328	HASTINGS	MN		06/01/2021		150,942							697	697			
100061329	KINGSLAND	GA		06/01/2021		232,372							929	929			
100061331	LEWISBURG	OH		06/01/2021		106,123							190	190			
100061332	DOVER	OH		06/01/2021		63,224							297	297			
100061336	NEW FRANKLIN	OH		06/01/2021		100,919							198	198			
100061340	BATON ROUGE	LA		06/01/2021		107,838							567	567			
100061348	NORTH LAS VEGAS	NV		06/01/2021		232,495							1,074	1,074			
100061351	SIDNEY	MT		06/01/2021		93,727							513	513			
100061357	LOUISVILLE	KY		06/01/2021		100,429							182	182			
100061358	HUBERT	NC		06/01/2021		189,434							1,119	1,119			
100061365	PANGUITCH	UT		06/01/2021		180,355							597	597			
100061377	KNOXVILLE	TN		06/01/2021		157,848							807	807			
100061379	AMARILLO	TX		06/01/2021		157,398							631	631			
100061382	CLINTON	MA		06/01/2021		215,718							1,163	1,163			
100061385	HENDERSONVILLE	NC		06/01/2021		253,986							1,941	1,941			
100061386	HUMBLE	TX		06/01/2021		185,131							993	993			
100061388	OTTUMWA	IA		06/01/2021		143,374							856	856			
100061395	CINCINNATI	OH		06/01/2021		127,284							625	625			
100061404	HOMESTEAD	PA		06/01/2021		93,364							288	288			
100061405	DALLAS	GA		06/01/2021		255,525							848	848			
100061410	BETTENDORF	IA		06/01/2021		125,167							584	584			
100061427	MANCHESTER	TN		06/01/2021		162,737							906	906			
100061428	ANSONVILLE	NC		06/01/2021		49,587							335	335			
100061434	CHICAGO	IL		06/01/2021		113,427							349	349			
100061443	BAKERSFIELD	CA		06/01/2021		202,151							3,618	3,618			
100061444	HIGHLAND	CA		06/01/2021		278,060							1,584	1,584			
100061445	FOREST LAKE	MN		06/01/2021		194,209							1,095	1,095			
100061446	GALENA	MO		06/01/2021		119,321							746	746			
100061447	LOGANVILLE	GA		06/01/2021		275,444							1,952	1,952			
100061450	GLENDALE	AZ		06/01/2021		200,703							1,251	1,251			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		151,887							809	809			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		246,550							1,493	1,493			
100061456	COLUMBIA	SC		06/01/2021		146,566							737	737			
100061458	ARLINGTON	TX		06/01/2021		125,893							632	632			
100061460	COTTAGE GROVE	MN		06/01/2021		202,680							1,162	1,162			
100061463	DES MOINES	IA		06/01/2021		147,297							843	843			
100061464	FLORENCE	AL		06/01/2021		110,371							397	397			
100061469	RED WING	MN		06/01/2021		135,554							616	616			
100061470	JONESBORO	GA		06/01/2021		222,905							1,270	1,270			
100061475	HOUSTON	TX		06/01/2021		113,433							608	608			
100061477	COLUMBIA	TN		06/01/2021		229,816							1,692	1,692			
100061478	CROFTON	MD		06/01/2021		494,482							2,893	2,893			
100061480	CORPUS CHRISTI	TX		06/01/2021		120,877							694	694			
100061481	JASPER	GA		06/01/2021		222,637							3,300	3,300			
100061483	BAYFIELD	CO		06/01/2021		230,034							1,315	1,315			
100061485	BAKERSFIELD	CA		06/01/2021		115,470							542	542			
100061547	LUXEMBOURG	LUX		06/30/2021		3,210,891							32	32	32		32
100061548	LUXEMBOURG	LUX		06/30/2021		134,857							2	2	2		2

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100061549	LUXEMBOURG	LUX		06/30/2021		11,147							226	226	(20)		(20)
100061550	LUXEMBOURG	LUX		06/30/2021		163,755							2	2	2		2
100061551	LUXEMBOURG	LUX		06/30/2021		14,595							357	357	(31)		(31)
100061552	LUXEMBOURG	LUX		06/30/2021		125,225							2	2	2		2
100061553	LUXEMBOURG	LUX		06/30/2021		110,883							1	1	1		1
100061554	LUXEMBOURG	LUX		06/30/2021		152,838							2	2	2		2
100061555	LUXEMBOURG	LUX		06/30/2021		12,824							259	259	(23)		(23)
100061556	LUXEMBOURG	LUX		06/30/2021		215,130							3	3	3		3
100061564	MURDOCK	KS		07/01/2021		64,810							351	351			
100061568	LAWTON	OK		07/01/2021		65,253							560	560			
100061575	SAN ANTONIO	TX		07/01/2021		83,116							292	292			
100061578	SPARTA	WI		07/01/2021		65,252							645	645			
100061587	PINE BLUFF	AR		07/01/2021		69,672							611	611			
100061588	JOLIET	IL		07/01/2021		55,643							372	372			
100061592	HOBBS	NM		07/01/2021		109,290							1,007	1,007			
100061598	MEMPHIS	TN		07/01/2021		90,957							729	729			
100061599	HOLBROOK	NY		07/01/2021		223,895							1,808	1,808			
100061600	WILLSBORO	NY		07/01/2021		100,395							792	792			
100061621	NORTH AUGUSTA	SC		07/01/2021		117,987							1,302	1,302			
100061637	OAKLYN	NJ		07/01/2021		184,508							1,363	1,363			
100061642	PORT NECHES	TX		07/01/2021		123,866							923	923			
100061647	WHITMAN	MA		07/01/2021		278,652							1,830	1,830			
100061649	NEWBURGH	NY		07/01/2021		266,748							1,367	1,367			
100061653	EVELETH	MN		07/01/2021		140,144							1,642	1,642			
100061665	GLENVILLE	NY		07/01/2021		195,802							1,153	1,153			
100061668	WEST HAVEN	CT		07/01/2021		160,069							819	819			
100061669	LOUISVILLE	KY		07/01/2021		72,587							390	390			
100061695	CUDDY	PA		07/01/2021		52,623							275	275			
100061699	BELTON	TX		07/01/2021		100,295							717	717			
100061702	MATTESON	IL		07/01/2021		68,919							348	348			
100061708	LOUISVILLE	KY		07/01/2021		180,570							1,320	1,320			
100061721	CENTRAL CITY	KY		07/01/2021		108,057							514	514			
100061725	BREMEN	KY		07/01/2021		30,286							317	317			
100061740	LUMBERTON	NC		07/01/2021		106,744							327	327			
100061742	SANDSTON	VA		07/01/2021		140,723							1,222	1,222			
100061745	CHICAGO	IL		07/01/2021		237,549							2,607	2,607			
100061756	MCMURRAY	PA		07/01/2021		238,601							4,963	4,963			
100061764	GRAND BLANC	MI		07/01/2021		82,670							758	758			
100061766	THOMASVILLE	NC		07/01/2021		119,071							(9,498)	(9,498)			
100061768	BELLA VISTA	AR		07/01/2021		102,527							155	155			
100061774	ABINGDON	VA		07/01/2021		106,682							354	354			
100061775	FORT WORTH	TX		07/01/2021		117,220							791	791			
100061781	LOUISVILLE	KY		07/01/2021		119,282							393	393			
100061783	NEW CASTLE	DE		07/01/2021		116,752							(1,863)	(1,863)			
100061804	LEWISBURG	WV		07/01/2021		90,399							67,672	67,672			
100061807	PALM BAY	FL		07/01/2021		131,237							549	549			
100061812	MIRAMAR	FL		07/01/2021		175,169							1,005	1,005			
100061814	CENTRAL SQUARE	NY		07/01/2021		109,757							1,967	1,967			
100061815	HILTON	NY		07/01/2021		119,570							360	360			
100061819	CITRUS HEIGHTS	CA		07/01/2021		208,068							2,391	2,391			
100061820	CAPE CORAL	FL		07/01/2021		392,109							2,212	2,212			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100061823	GALVESTON	IN		07/01/2021		100,885							1,150	1,150			
100061827	CAMDEN	NY		07/01/2021		47,080							282	282			
100061829	BRIDGEPORT	NJ		07/01/2021		102,588							689	689			
100061830	WHEATON	IL		07/01/2021		320,176							2,220	2,220			
100061831	VESTAL	NY		07/01/2021		83,665							541	541			
100061833	CHEEKTOWAGA	NY		07/01/2021		73,924							527	527			
100061837	ROCHESTER	NY		07/01/2021		161,963							1,078	1,078			
100061839	CHEEKTOWAGA	NY		07/01/2021		107,697							730	730			
100061842	SOUTH PARK	PA		07/01/2021		88,872							604	604			
100061844	PASO ROBLES	CA		07/01/2021		283,709							1,719	1,719			
100061849	KENNESAW	GA		07/01/2021		166,445							1,170	1,170			
100061854	CROWN POINT	IN		07/01/2021		173,727							347	347			
100061864	CLOVER	SC		07/01/2021		109,144							792	792			
100061865	GREGORY	MI		07/01/2021		140,823							981	981			
100061868	WILMINGTON	NC		07/01/2021		242,474							731	731			
100061870	LANSING	IL		07/01/2021		144,591							475	475			
100061872	INDIANAPOLIS	IN		07/01/2021		116,950							828	828			
100061873	DOVER	DE		07/01/2021		122,289							884	884			
100061881	GROVETOWN	GA		07/01/2021		131,843							924	924			
100061884	PORT SAINT LUCIE	FL		07/01/2021		154,484							1,565	1,565			
100061886	WEIRTON	WV		07/01/2021		114,915							777	777			
100061888	WILLINGBORO	NJ		07/01/2021		183,732							885	885			
100061890	PORTSMOUTH	VA		07/01/2021		160,539							1,068	1,068			
100061894	KISSIMMEE	FL		07/01/2021		211,188							1,164	1,164			
100061895	SWINK	CO		07/01/2021		110,718							109,331	109,331			
100061898	GREENVILLE	SC		07/01/2021		121,343							575	575			
100061899	EASLEY	SC		07/01/2021		141,489							766	766			
100061902	CHICAGO	IL		07/01/2021		140,972							310	310			
100061903	EAST BRUNSWICK	NJ		07/01/2021		256,928							1,254	1,254			
100061904	KATY	TX		07/01/2021		268,419							1,576	1,576			
100061905	HARRISON	TN		07/01/2021		123,363							510	510			
100061907	ROSENBERG	TX		07/01/2021		172,457							1,257	1,257			
100061912	CRETE	IL		07/01/2021		127,354							854	854			
100061914	WHITE PLAINS	NY		07/01/2021		306,673							2,260	2,260			
100061915	ROCHESTER	NY		07/01/2021		121,521							639	639			
100061916	NORTH EAST	PA		07/01/2021		110,384							774	774			
100061918	MEADVILLE	PA		07/01/2021		122,496							836	836			
100061921	HOLBROOK	NY		07/01/2021		228,608							4,182	4,182			
100061923	FISHERS	IN		07/01/2021		206,215							1,440	1,440			
100061924	GLENVILLE	NY		07/01/2021		157,283							1,128	1,128			
100061926	MIRAMAR	FL		07/01/2021		245,510							1,681	1,681			
100061931	PITTSBURGH	PA		07/01/2021		105,044							635	635			
100061933	FRANKLIN PARK	NJ		07/01/2021		501,831							2,531	2,531			
100061934	BARTLESVILLE	OK		07/01/2021		88,047							582	582			
100061938	JACKSONVILLE	FL		07/01/2021		82,791							350	350			
100061943	ARLINGTON	TX		07/01/2021		78,719							356	356			
100061944	POUGHKEEPSIE	NY		07/01/2021		103,444							189	189			
100061954	HOT SPRINGS	SD		07/01/2021		93,739							333	333			
100061956	SLIDELL	LA		07/01/2021		124,552							863	863			
100061961	ALTOONA	PA		07/01/2021		102,237							829	829			
100061962	BUTLER	PA		07/01/2021		94,072							633	633			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061963	ELKVIEW	WV		07/01/2021		131,689							2,027	2,027			
100061968	INDIAN LAND	SC		07/01/2021		147,810							1,257	1,257			
100061970	HUBER HEIGHTS	OH		07/01/2021		92,360							420	420			
100061972	CHICAGO	IL		07/01/2021		94,628							477	477			
100061976	COXS CREEK	KY		07/01/2021		145,981							954	954			
100061977	HOUSTON	TX		07/01/2021		189,716							1,278	1,278			
100061982	SAN ANTONIO	TX		07/01/2021		144,896							911	911			
100061986	NORTH LAUDERDALE	FL		07/01/2021		167,322							547	547			
100061988	WASHINGTON	DC		07/01/2021		211,478							1,417	1,417			
100061989	VALLEY STREAM	NY		07/01/2021		265,953							1,774	1,774			
100061995	SAN ANTONIO	TX		07/01/2021		154,439							1,448	1,448			
100061997	VERO BEACH	FL		07/01/2021		150,512							956	956			
100061999	LADSON	SC		07/01/2021		144,401							140,523	140,523			
100062000	HAMPTON	GA		07/01/2021		151,033							299	299			
100062002	OLD HICKORY	TN		07/01/2021		188,869							1,535	1,535			
100062003	PHILADELPHIA	PA		07/01/2021		153,686							509	509			
100062004	MOBILE	AL		07/01/2021		119,406							3,144	3,144			
100062008	SUNLAND PARK	NM		07/01/2021		131,162							936	936			
100062009	FAYETTEVILLE	NC		07/01/2021		70,980							822	822			
100062010	BARTLETT	TN		07/01/2021		83,694							542	542			
100062013	MILWAUKEE	WI		07/01/2021		124,919							1,001	1,001			
100062019	LEXINGTON	KY		07/01/2021		90,649							560	560			
100062020	DALLAS	GA		07/01/2021		337,101							1,188	1,188			
100062024	MOBILE	AL		07/01/2021		90,270							902	902			
100062025	PORT WENTWORTH	GA		07/01/2021		133,420							778	778			
100062026	MOUNT IDA	AR		07/01/2021		100,059							714	714			
100062028	LUCEDALE	MS		07/01/2021		91,566							430	430			
100062035	MOBILE	AL		07/01/2021		171,679							170,441	170,441			
100062038	LEXINGTON	KY		07/01/2021		108,834							878	878			
100062039	MARIETTA	GA		07/01/2021		323,901							3,393	3,393			
100062041	HINESVILLE	GA		07/01/2021		135,671							410	410			
100062042	HINESVILLE	GA		07/01/2021		257,768							1,720	1,720			
100062043	KILLEEN	TX		07/01/2021		96,164							754	754			
100062044	CANTON	GA		07/01/2021		113,918							696	696			
100062049	RICHLAND	MO		07/01/2021		64,621							264	264			
100062051	WATERFORD	MI		07/01/2021		132,217							945	945			
100062054	HAMDEN	CT		07/01/2021		177,141							899	899			
100062055	CLATSKANIE	OR		07/01/2021		155,385							1,039	1,039			
100062056	FORT WORTH	TX		07/01/2021		123,876							775	775			
100062057	DAYTON	OH		07/01/2021		131,293							829	829			
100062060	CARENCRO	LA		07/01/2021		168,273							755	755			
100062065	KENNER	LA		07/01/2021		135,551							661	661			
100062066	CANTON	MS		07/01/2021		184,866							1,138	1,138			
100062070	EAST HAMPTON	CT		07/01/2021		223,532							1,835	1,835			
100062071	LOVELAND	CO		07/01/2021		190,510							991	991			
100062074	DADE CITY	FL		07/01/2021		151,210							947	947			
100062075	MIDDLETOWN	DE		07/01/2021		387,454							2,315	2,315			
100062078	OCEAN SPRINGS	MS		07/01/2021		119,588							264	264			
100062082	VALDOSTA	GA		07/01/2021		102,462							500	500			
100062089	AZLE	TX		07/01/2021		127,282							639	639			
100062090	TUSCALOOSA	AL		07/01/2021		105,159							537	537			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062091	LOUISBURG	NC		07/01/2021		128,666							198	198			
100062095	ALTAMONT	NY		07/01/2021		191,787							4,954	4,954			
100062097	WHITE OAK	PA		07/01/2021		68,886							1,675	1,675			
100062098	NEWNAN	GA		07/01/2021		100,117							675	675			
100062099	ROANOKE	VA		07/01/2021		98,273							680	680			
100062100	HARVARD	IL		07/01/2021		102,791							742	742			
100062103	ELIZABETHTOWN	KY		07/01/2021		75,488							220	220			
100062105	CONWAY	SC		07/01/2021		86,803							430	430			
100062108	GRIFFITH	IN		07/01/2021		114,244							697	697			
100062109	KATY	TX		07/01/2021		163,349							2,066	2,066			
100062110	THOMASVILLE	NC		07/01/2021		68,226							479	479			
100062113	LEXINGTON	SC		07/01/2021		103,192							904	904			
100062115	DU BOIS	PA		07/01/2021		110,852							834	834			
100062119	SAVANNA	IL		07/01/2021		62,966							438	438			
100062121	BATON ROUGE	LA		07/01/2021		65,139							534	534			
100062124	SCHENECTADY	NY		07/01/2021		99,517							671	671			
100062131	ELMONT	NY		07/01/2021		314,616							2,417	2,417			
100062136	MILWAUKEE	WI		07/01/2021		168,162							782	782			
100062139	WEST BABYLON	NY		07/01/2021		349,033							3,816	3,816			
100062142	CHULA VISTA	CA		07/01/2021		464,534							2,254	2,254			
100062143	NORTH VERSAILLES	PA		07/01/2021		66,841							346	346			
100062144	EAST SYRACUSE	NY		07/01/2021		67,735							367	367			
100062145	WOODBRIDGE	VA		07/01/2021		390,438							9,613	9,613			
100062147	AMSTON	CT		07/01/2021		128,962							927	927			
100062148	EVANSVILLE	IN		07/01/2021		81,175							79,868	79,868			
100062152	ISLIP TERRACE	NY		07/01/2021		149,599							1,155	1,155			
100062158	GUSTON	KY		07/01/2021		125,773							680	680			
100062160	MARLTON	NJ		07/01/2021		265,780							1,883	1,883			
100062162	SAN ANTONIO	TX		07/01/2021		129,640							896	896			
100062165	HUNTSVILLE	AR		07/01/2021		98,132							686	686			
100062167	DAMASCUS	MD		07/01/2021		253,733							1,194	1,194			
100062170	BRISTOL	PA		07/01/2021		205,963							1,134	1,134			
100062171	TULSA	OK		07/01/2021		177,272							978	978			
100062176	DULUTH	MN		07/01/2021		104,710							725	725			
100062177	DELMAR	DE		07/01/2021		294,828							979	979			
100062178	DULUTH	MN		07/01/2021		99,980							700	700			
100062179	SAVANNAH	GA		07/01/2021		108,534							495	495			
100062180	ANNISTON	AL		07/01/2021		121,052							799	799			
100062185	SCHENECTADY	NY		07/01/2021		147,238							858	858			
100062188	MATTESON	IL		07/01/2021		124,869							737	737			
100062191	PENNSAUKEN	NJ		07/01/2021		189,707							1,317	1,317			
100062193	SAN ANTONIO	TX		07/01/2021		123,617							820	820			
100062203	LEWISTON	ID		07/01/2021		131,555							677	677			
100062206	KULA	HI		07/01/2021		334,576							1,777	1,777			
100062207	HAPPY VALLEY	OR		07/01/2021		368,914							2,221	2,221			
100062211	SANFORD	FL		07/01/2021		267,667							(2,623)	(2,623)			
100062214	MAITLAND	FL		07/01/2021		214,601							1,558	1,558			
100062217	EL PASO	TX		07/01/2021		109,152							486	486			
100062218	SAINT CLOUD	FL		07/01/2021		198,566							1,339	1,339			
100062221	NORTH HARTLAND	VT		07/01/2021		169,336							781	781			
100062222	DELTONA	FL		07/01/2021		136,878							942	942			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062223	ADDISON	IL		07/01/2021		195,155							1,389	1,389			
100062224	APOPKA	FL		07/01/2021		101,073							717	717			
100062226	PALM BAY	FL		07/01/2021		117,016							1,044	1,044			
100062228	FAYETTEVILLE	GA		07/01/2021		116,296							538	538			
100062229	ATLANTA	GA		07/01/2021		146,635							1,000	1,000			
100062238	DAHLONEGA	GA		07/01/2021		177,290							3,224	3,224			
100062242	HAINES CITY	FL		07/01/2021		201,480							696	696			
100062243	GROVEPORT	OH		07/01/2021		213,726							1,344	1,344			
100062245	LEHIGH ACRES	FL		07/01/2021		142,771							778	778			
100062249	WARREN	MI		07/01/2021		148,542							276	276			
100062250	FINLEYVILLE	PA		07/01/2021		117,106							1,806	1,806			
100062251	PORT MONMOUTH	NJ		07/01/2021		284,819							3,181	3,181			
100062252	YORK	PA		07/01/2021		48,908							298	298			
100062255	FISHERS	IN		07/01/2021		134,746							1,019	1,019			
100062261	NEW ORLEANS	LA		07/01/2021		97,447							9,169	9,169			
100062268	WATFORD CITY	ND		07/01/2021		230,666							1,804	1,804			
100062273	MILWAUKEE	WI		07/01/2021		153,446							1,105	1,105			
100062274	PARIS	KY		07/01/2021		170,320							1,574	1,574			
100062275	BEULAH	MI		07/01/2021		164,765							748	748			
100062276	LANSING	IL		07/01/2021		108,065							1,558	1,558			
100062278	DUBLIN	VA		07/01/2021		157,713							1,111	1,111			
100062279	WARREN	PA		07/01/2021		116,921							339	339			
100062282	DENHAM SPRINGS	LA		07/01/2021		181,853							429	429			
100062284	PICKERINGTON	OH		07/01/2021		195,652							1,356	1,356			
100062288	BALTIMORE	MD		07/01/2021		129,931							1,452	1,452			
100062289	FAYETTEVILLE	NC		07/01/2021		139,960							779	779			
100062290	NEWPORT	NC		07/01/2021		152,774							1,082	1,082			
100062296	MONTGOMERY	AL		07/01/2021		102,297							1,101	1,101			
100062297	HUNTSVILLE	AL		07/01/2021		205,799							1,458	1,458			
100062299	LAWRENCEVILLE	GA		07/01/2021		201,948							870	870			
100062301	COLUMBUS	GA		07/01/2021		131,015							1,674	1,674			
100062303	PALM COAST	FL		07/01/2021		156,745							1,914	1,914			
100062305	WASHINGTON	DC		07/01/2021		263,782							1,453	1,453			
100062313	WEST PALM BEACH	FL		07/01/2021		191,291							1,204	1,204			
100062317	COSBY	TN		07/01/2021		155,261							845	845			
100062319	MOOSUP	CT		07/01/2021		204,972							1,044	1,044			
100062320	BILLINGS	MT		07/01/2021		210,854							948	948			
100062322	SAGINAW	TX		07/01/2021		174,068							796	796			
100062325	MILLBROOK	AL		07/01/2021		93,046							806	806			
100062326	NORTH LAS VEGAS	NV		07/01/2021		236,772							1,330	1,330			
100062327	VERSAILLES	KY		07/01/2021		178,119							3,608	3,608			
100062328	MURFREESBORO	TN		07/01/2021		262,224							1,316	1,316			
100062329	GRANTSVILLE	UT		07/01/2021		308,870							1,020	1,020			
100062330	TRENTON	NJ		07/01/2021		193,952							1,325	1,325			
100062336	CALVERT CITY	KY		07/01/2021		284,486							1,564	1,564			
100062338	ERDA	UT		07/01/2021		423,512							2,109	2,109			
100062339	HAMPTON	VA		07/01/2021		175,883							795	795			
100062343	STOCKBRIDGE	GA		07/01/2021		275,697							1,568	1,568			
100062344	PAWTUCKET	RI		07/01/2021		168,239							300	300			
100062350	APACHE JUNCTION	AZ		07/01/2021		220,231							1,200	1,200			
100062353	ROSELLE	NJ		07/01/2021		210,101							1,209	1,209			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062368	PARMA	OH		07/01/2021		191,078							1,006	1,006			
100062383	SEGUIN	TX		07/01/2021		99,281							880	880			
100062385	ARLINGTON	VA		07/01/2021		92,682							5,802	5,802			
100062392	TUSCALOOSA	AL		07/01/2021		117,564							1,043	1,043			
100062397	EL PASO	TX		07/01/2021		80,931							702	702			
100062398	WILLIAMSTOWN	NJ		07/01/2021		106,258							1,148	1,148			
100062404	LANSDOWNE	PA		07/01/2021		131,154							1,299	1,299			
100062411	JACKSON	TN		07/01/2021		72,156							340	340			
100062419	EL PASO	TX		07/01/2021		127,660							1,078	1,078			
100062424	PLEASUREVILLE	KY		07/01/2021		74,631							623	623			
100062426	PIEDMONT	OK		07/01/2021		123,917							666	666			
100062443	KILLEN	AL		07/01/2021		93,523							309	309			
100062445	AKRON	OH		07/01/2021		44,691							327	327			
100062446	ALPHARETTA	GA		07/01/2021		123,202							981	981			
100062450	SAN ANTONIO	TX		07/01/2021		241,311							1,753	1,753			
100062452	MOORHEAD	MN		07/01/2021		71,980							531	531			
100062456	MIDWEST CITY	OK		07/01/2021		90,130							367	367			
100062464	SAN ANTONIO	TX		07/01/2021		112,520							570	570			
100062466	CHEYENNE	WY		07/01/2021		320,488							1,029	1,029			
100062468	FINCHVILLE	KY		07/01/2021		219,325							1,116	1,116			
100062469	PLATTE CITY	MO		07/01/2021		84,837							419	419			
100062470	DES PLAINES	IL		07/01/2021		226,725							2,002	2,002			
100062478	CLINTON	IA		07/01/2021		41,630							99	99			
100062480	APPLETON	WI		07/01/2021		96,157							754	754			
100062482	MONROE	LA		07/01/2021		131,852							1,071	1,071			
100062484	PORTSMOUTH	VA		07/01/2021		177,754							862	862			
100062492	MOUNT JULIET	TN		07/01/2021		116,870							528	528			
100062494	MORROW	GA		07/01/2021		83,043							412	412			
100062502	VIRGINIA BEACH	VA		07/01/2021		155,739							470	470			
100062504	MESQUITE	TX		07/01/2021		140,908							689	689			
100062508	MONTGOMERY	AL		07/01/2021		86,766							603	603			
100062511	RUSSELL SPRINGS	KY		07/01/2021		118,159							889	889			
100062512	TUPELO	MS		07/01/2021		79,596							549	549			
100062514	DOVER	DE		07/01/2021		79,021							385	385			
100062515	VICTORIA	TX		07/01/2021		100,779							1,415	1,415			
100062517	NORTH BEACH	MD		07/01/2021		319,225							1,604	1,604			
100062523	STARKE	FL		07/01/2021		91,168							316	316			
100062525	SPARTA	NY		07/01/2021		158,325							1,241	1,241			
100062528	MILLSTADT	IL		07/01/2021		129,640							919	919			
100062529	AURORA	IL		07/01/2021		93,542							195	195			
100062534	FAIRBORN	OH		07/01/2021		100,271							99,138	99,138			
100062536	ACCOKEEK	MD		07/01/2021		465,548							2,508	2,508			
100062538	CORNELIUS	NC		07/01/2021		139,428							668	668			
100062545	MT VERNON	NY		07/01/2021		423,015							3,202	3,202			
100062547	NILES	IL		07/01/2021		197,815							1,446	1,446			
100062549	MIDDLEFIELD	OH		07/01/2021		162,036							355	355			
100062562	KINGWOOD	TX		07/01/2021		259,590							1,924	1,924			
100062570	BRIDGEPORT	CT		07/01/2021		152,909							1,065	1,065			
100062574	WOODBRIDGE	NJ		07/01/2021		193,302							1,106	1,106			
100062575	AMHERST	OH		07/01/2021		168,351							1,562	1,562			
100062578	HIALEAH	FL		07/01/2021		181,461							1,475	1,475			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062583	ALBUQUERQUE	NM		07/01/2021		59,701							303	303			
100062590	LEAGUE CITY	TX		07/01/2021		172,077							1,298	1,298			
100062595	UPPER MARLBORO	MD		07/01/2021		125,325							959	959			
100062600	ROCHESTER	NY		07/01/2021		49,223							177	177			
100062601	WOODBRIDGE	VA		07/01/2021		220,274							1,571	1,571			
100062605	PHILADELPHIA	PA		07/01/2021		136,495							1,449	1,449			
100062607	MACON	GA		07/01/2021		74,122							528	528			
100062611	SIERRA VISTA	AZ		07/01/2021		74,453							575	575			
100062612	KILLEEN	TX		07/01/2021		95,746							795	795			
100062617	MANDEVILLE	LA		07/01/2021		88,070							10,526	10,526			
100062618	BANKSTON	AL		07/01/2021		42,961							301	301			
100062620	CEDARTOWN	GA		07/01/2021		67,861							361	361			
100062625	SUMMERFIELD	FL		07/01/2021		296,795							2,238	2,238			
100062627	DANVILLE	VA		07/01/2021		126,442							574	574			
100062629	COLUMBIA	MO		07/01/2021		103,246							726	726			
100062632	SILVER SPRING	MD		07/01/2021		268,420							1,948	1,948			
100062634	BLOOMFIELD	NJ		07/01/2021		337,553							2,517	2,517			
100062638	RIDGELAND	SC		07/01/2021		161,930							159,645	159,645			
100062639	INWOOD	WV		07/01/2021		115,198							1,968	1,968			
100062644	LINCOLN	CA		07/01/2021		309,414							2,172	2,172			
100062645	TEHACHAPI	CA		07/01/2021		252,189							1,302	1,302			
100062652	PROSPECT PARK	PA		07/01/2021		165,026							942	942			
100062658	VACHERIE	LA		07/01/2021		269,513							449	449			
100062659	LAWRENCEBURG	TN		07/01/2021		136,220							674	674			
100062662	TEMPLETON	MA		07/01/2021		192,445							889	889			
100062666	OSAKIS	MN		07/01/2021		95,484							644	644			
100062669	LAS VEGAS	NV		07/01/2021		173,547							7,213	7,213			
100062671	NASHVILLE	IN		07/01/2021		187,780							809	809			
100062672	LAREDO	TX		07/01/2021		122,356							1,052	1,052			
100062677	CHESAPEAKE	VA		07/01/2021		314,359							2,138	2,138			
100062683	ROANOKE	VA		07/01/2021		116,172							1,323	1,323			
100062691	EMPORIA	KS		07/01/2021		81,862							532	532			
100062697	LINCOLN	ND		07/01/2021		160,724							1,109	1,109			
100062699	COLUMBUS	GA		07/01/2021		150,496							690	690			
100062702	HOUSTON	TX		07/01/2021		142,712							999	999			
100062704	COVINGTON	TN		07/01/2021		42,128							271	271			
100062705	KISSIMMEE	FL		07/01/2021		178,720							858	858			
100062706	COLORADO SPRINGS	CO		07/01/2021		174,985							1,108	1,108			
100062712	KATY	TX		07/01/2021		214,839							761	761			
100062713	BLYTHE	CA		07/01/2021		67,348							455	455			
100062716	GLENROCK	WY		07/01/2021		130,627							1,586	1,586			
100062721	CORPUS CHRISTI	TX		07/01/2021		195,789							898	898			
100062722	MANASSAS	VA		07/01/2021		222,682							1,487	1,487			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		220,590							1,532	1,532			
100062727	RIVERVIEW	FL		07/01/2021		139,391							304	304			
100062728	ASHLAND	NE		07/01/2021		105,332							745	745			
100062729	HANFORD	CA		07/01/2021		217,911							2,434	2,434			
100062732	BRIDGEPORT	CT		07/01/2021		176,218							1,178	1,178			
100062733	BELCAMP	MD		07/01/2021		211,689							679	679			
100062736	PACKWOOD	IA		07/01/2021		84,393							575	575			
100062737	SUNBURY	PA		07/01/2021		90,381							490	490			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062738	MIDLAND	TX		07/01/2021		171,312							1,156	1,156			
100062741	SAN ANTONIO	TX		07/01/2021		118,863							582	582			
100062745	CORAOPOLIS	PA		07/01/2021		133,752							3,221	3,221			
100062755	ROANOKE	VA		07/01/2021		90,066							609	609			
100062756	LEMOORE	CA		07/01/2021		195,701							1,822	1,822			
100062757	BARNWELL	SC		07/01/2021		115,032							2,279	2,279			
100062763	LOUISVILLE	KY		07/01/2021		51,638							432	432			
100062766	MARLTON	NJ		07/01/2021		174,215							1,116	1,116			
100062767	LANCASTER	KY		07/01/2021		75,860							530	530			
100062771	PONCA CITY	OK		07/01/2021		77,571							535	535			
100062772	AUSTELL	GA		07/01/2021		100,025							1,548	1,548			
100062773	VIRGINIA BEACH	VA		07/01/2021		216,340							1,478	1,478			
100062775	WESTFIELD	MA		07/01/2021		138,805							898	898			
100062777	YORK	PA		07/01/2021		148,954							1,364	1,364			
100062781	FRESNO	CA		07/01/2021		178,723							876	876			
100062782	NORTH BROOKFIELD	MA		07/01/2021		140,139							682	682			
100062785	PITTSVIEW	AL		07/01/2021		175,379							1,150	1,150			
100062787	GRAND RIDGE	IL		07/01/2021		62,312							255	255			
100062790	MAYLENE	AL		07/01/2021		180,968							1,208	1,208			
100062792	MILLVILLE	NJ		07/01/2021		94,083							93,543	93,543			
100062793	GROVETOWN	GA		07/01/2021		164,384							370	370			
100062800	WALDORF	MD		07/01/2021		247,297							1,083	1,083			
100062801	KERNERSVILLE	NC		07/01/2021		152,783							971	971			
100062802	CONCHO	AZ		07/01/2021		79,836							542	542			
100062805	ANCHORAGE	AK		07/01/2021		279,361							2,104	2,104			
100062810	ELK GROVE	CA		07/01/2021		306,836							2,146	2,146			
100062815	JANESVILLE	WI		07/01/2021		101,300							811	811			
100062816	KNOXVILLE	MD		07/01/2021		201,533							1,790	1,790			
100062817	SIMMESPORT	LA		07/01/2021		85,535							456	456			
100062818	BALTIMORE	MD		07/01/2021		149,116							1,019	1,019			
100062820	DAWSONVILLE	GA		07/01/2021		141,766							623	623			
100062823	MCKEESPORT	PA		07/01/2021		53,669							120	120			
100062824	EUFAULA	AL		07/01/2021		87,320							680	680			
100062825	CLARKSVILLE	TN		07/01/2021		198,524							1,778	1,778			
100062826	LAGRANGE	GA		07/01/2021		92,800							591	591			
100062828	EL PASO	TX		07/01/2021		81,394							510	510			
100062829	SAN ANTONIO	TX		07/01/2021		172,579							918	918			
100062833	DAVIE	FL		07/01/2021		189,674							338	338			
100062835	BALTIMORE	MD		07/01/2021		115,390							271	271			
100062836	LOVELAND	OH		07/01/2021		175,711							1,668	1,668			
100062837	PORTSMOUTH	VA		07/01/2021		79,268							544	544			
100062838	LENOX	GA		07/01/2021		76,526							907	907			
100062840	CHRISTIANSBURG	VA		07/01/2021		192,996							1,412	1,412			
100062841	SAN ANTONIO	TX		07/01/2021		154,376							1,030	1,030			
100062845	OAK RIDGE	TN		07/01/2021		82,843							489	489			
100062846	MANLEY	NE		07/01/2021		115,241							511	511			
100062847	HAVERHILL	MA		07/01/2021		253,310							1,776	1,776			
100062848	BARBERTON	OH		07/01/2021		66,214							320	320			
100062849	MARIETTA	OH		07/01/2021		111,898							370	370			
100062851	LOGANVILLE	GA		07/01/2021		141,685							2,491	2,491			
100062854	WYNNE	AR		07/01/2021		77,411							534	534			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062856	PEARLAND	TX		07/01/2021		204,155							446	446			
100062860	ANTIOCH	TN		07/01/2021		140,555							947	947			
100062863	GREECE	NY		07/01/2021		139,608							917	917			
100062870	CHICAGO	IL		07/01/2021		157,474							994	994			
100062872	GRAND RAPIDS	MI		07/01/2021		119,414							561	561			
100062873	ATLANTA	GA		07/01/2021		126,245							817	817			
100062875	JONESBORO	GA		07/01/2021		193,319							1,087	1,087			
100062876	MILWAUKEE	WI		07/01/2021		135,500							649	649			
100062879	EPHRATA	PA		07/01/2021		150,196							1,024	1,024			
100062880	ABERDEEN	MD		07/01/2021		131,134							900	900			
100062889	ABINGDON	MD		07/01/2021		197,272							1,227	1,227			
100062894	WEST SENECA	NY		07/01/2021		107,890							740	740			
100062897	DUMFRIES	VA		07/01/2021		279,812							1,371	1,371			
100062900	WARNER ROBINS	GA		07/01/2021		74,795							735	735			
100062901	GRESHAM	OR		07/01/2021		228,235							1,524	1,524			
100062902	TOLEDO	OH		07/01/2021		54,269							338	338			
100062906	FOUNTAIN	NC		07/01/2021		60,427							269	269			
100062908	RAPID CITY	SD		07/01/2021		233,499							1,039	1,039			
100062913	TUSCALOOSA	AL		07/01/2021		114,296							763	763			
100062915	SPRING	TX		07/01/2021		175,003							770	770			
100062916	HOUSTON	TX		07/01/2021		133,462							926	926			
100062917	HAMILTON	NJ		07/01/2021		141,603							704	704			
100062920	LAS CRUCES	NM		07/01/2021		195,385							1,910	1,910			
100062921	NORTHPORT	AL		07/01/2021		168,588							1,202	1,202			
100062923	HUMMELSTOWN	PA		07/01/2021		166,983							1,086	1,086			
100062924	CRESTWOOD	KY		07/01/2021		80,742							434	434			
100062925	SAINT LOUIS	MO		07/01/2021		92,550							364	364			
100062926	BELLEVILLE	IL		07/01/2021		75,578							722	722			
100062927	ASHVILLE	OH		07/01/2021		126,243							878	878			
100062929	ROCK ISLAND	IL		07/01/2021		134,932							930	930			
100062930	COATESVILLE	PA		07/01/2021		180,284							1,205	1,205			
100062931	NORTH AUGUSTA	SC		07/01/2021		110,397							762	762			
100062932	REYNOLDSBURG	OH		07/01/2021		83,091							732	732			
100062933	HIXSON	TN		07/01/2021		101,080							537	537			
100062935	PINE	CO		07/01/2021		269,017							1,782	1,782			
100062936	ROBESONIA	PA		07/01/2021		136,045							930	930			
100062940	TOMS RIVER	NJ		07/01/2021		156,417							1,377	1,377			
100062941	MONTICELLO	GA		07/01/2021		87,739							608	608			
100062942	NEENAH	WI		07/01/2021		114,691							763	763			
100062950	LAFAYETTE	GA		07/01/2021		107,146							2,061	2,061			
100062951	OMAHA	NE		07/01/2021		158,581							1,384	1,384			
100062952	ELIZABETH	CO		07/01/2021		351,070							3,925	3,925			
100062953	MARRERO	LA		07/01/2021		101,993							830	830			
100062960	HAMILTON	NJ		07/01/2021		129,369							1,247	1,247			
100062964	MIDLOTHIAN	VA		07/01/2021		276,998							2,404	2,404			
100062965	LAREDO	TX		07/01/2021		139,599							1,215	1,215			
100062966	WEST YARMOUTH	MA		07/01/2021		205,615							1,453	1,453			
100062967	CORRYTON	TN		07/01/2021		131,182							898	898			
100062968	PHILADELPHIA	PA		07/01/2021		106,590							699	699			
100062969	VICTORVILLE	CA		07/01/2021		184,105							2,976	2,976			
100062971	LITTLEROCK	CA		07/01/2021		176,351							758	758			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062973	VERNON	NJ		07/01/2021		191,356							917	917			
100062976	BOYERTOWN	PA		07/01/2021		206,634							317	317			
100062980	BALTIMORE	MD		07/01/2021		123,830							857	857			
100062981	ST CLOUD	FL		07/01/2021		211,811							1,409	1,409			
100062982	CLARKSVILLE	TN		07/01/2021		112,906							1,286	1,286			
100062983	BLOOMFIELD	NJ		07/01/2021		264,447							1,839	1,839			
100062984	ATHENS	TN		07/01/2021		52,144							223	223			
100062989	HAMILTON	GA		07/01/2021		173,631							907	907			
100062990	ASHFORD	AL		07/01/2021		209,065							1,409	1,409			
100062992	ZION	IL		07/01/2021		144,101							1,352	1,352			
100062993	PITTSBURGH	PA		07/01/2021		120,632							547	547			
100062994	ATLANTA	GA		07/01/2021		252,111							1,631	1,631			
100062997	BRISTOL	PA		07/01/2021		116,543							592	592			
100062998	COLLEGE PARK	GA		07/01/2021		128,987							577	577			
100063006	ORLANDO	FL		07/01/2021		190,170							1,388	1,388			
100063007	MEDFORD LAKES	NJ		07/01/2021		221,071							1,057	1,057			
100063009	COVINGTON	GA		07/01/2021		113,324							1,578	1,578			
100063010	WARWICK	RI		07/01/2021		143,504							1,289	1,289			
100063012	REDDING	CA		07/01/2021		171,843							2,344	2,344			
100063013	NEW CASTLE	DE		07/01/2021		108,948							693	693			
100063015	SAPULPA	OK		07/01/2021		180,392							873	873			
100063022	ABILENE	TX		07/01/2021		164,264							848	848			
100063025	YUMA	AZ		07/01/2021		81,674							661	661			
100063034	LAWRENCE	MA		07/01/2021		232,135							1,597	1,597			
100063036	INDIANAPOLIS	IN		07/01/2021		104,757							720	720			
100063037	SYRACUSE	NY		07/01/2021		58,620							643	643			
100063040	MADERA	PA		07/01/2021		47,178							102	102			
100063044	HOOVER	AL		07/01/2021		154,248							871	871			
100063045	SUSSEX	NJ		07/01/2021		143,618							1,315	1,315			
100063046	PHILADELPHIA	PA		07/01/2021		117,572							775	775			
100063047	BALDWIN	NY		07/01/2021		328,830							1,417	1,417			
100063049	GOODRICH	TX		07/01/2021		97,051							320	320			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		188,191							3,664	3,664			
100063051	LOUISVILLE	KY		07/01/2021		89,072							386	386			
100063052	COATESVILLE	PA		07/01/2021		104,101							492	492			
100063054	TRENTON	NJ		07/01/2021		109,027							1,012	1,012			
100063055	BEEVILLE	TX		07/01/2021		108,469							696	696			
100063059	HAZARD	KY		07/01/2021		155,936							1,059	1,059			
100063060	MANDEVILLE	LA		07/01/2021		154,228							1,065	1,065			
100063062	OWINGS MILLS	MD		07/01/2021		316,389							2,136	2,136			
100063063	BROWNSVILLE	TN		07/01/2021		93,265							1,489	1,489			
100063064	HAMILTON	OH		07/01/2021		87,303							398	398			
100063066	WALDORF	MD		07/01/2021		182,386							1,192	1,192			
100063067	SAN ANTONIO	TX		07/01/2021		216,824							383	383			
100063069	BROWN DEER	WI		07/01/2021		180,606							2,447	2,447			
100063070	COVINGTON	GA		07/01/2021		174,433							1,216	1,216			
100063071	SUMTER	SC		07/01/2021		160,801							1,072	1,072			
100063072	MIDDLETOWN	DE		07/01/2021		162,359							1,140	1,140			
100063074	PITTSBURG	PA		07/01/2021		147,643							250	250			
100063077	NUNDA	NY		07/01/2021		98,764							661	661			
100063079	DUNCAN	SC		07/01/2021		258,440							1,536	1,536			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063085	SWAINSBORO	GA		07/01/2021		91,190							414	414			
100063086	UNION	KY		07/01/2021		295,567							1,999	1,999			
100063087	DESOTO	TX		07/01/2021		279,845							1,316	1,316			
100063091	COOKEVILLE	TN		07/01/2021		166,233							1,516	1,516			
100063092	CLAY	NY		07/01/2021		121,454							920	920			
100063097	MONTGOMERY	AL		07/01/2021		82,279							780	780			
100063098	SEVEN VALLEYS	PA		07/01/2021		244,729							904	904			
100063099	BOURBONNAIS	IL		07/01/2021		125,986							892	892			
100063101	FREDERICKSBURG	VA		07/01/2021		276,255							511	511			
100063103	LEAGUE CITY	TX		07/01/2021		311,655							1,917	1,917			
100063104	STOCKBRIDGE	GA		07/01/2021		148,537							799	799			
100063105	FAIRBURN	GA		07/01/2021		139,363							732	732			
100063106	CONOWINGO	MD		07/01/2021		162,994							1,234	1,234			
100063107	PITTSBURGH	PA		07/01/2021		144,371							987	987			
100063108	LEWISTON	NY		07/01/2021		104,092							737	737			
100063109	MONTGOMERY	AL		07/01/2021		221,921							1,230	1,230			
100063114	JACKSON	GA		07/01/2021		146,607							1,019	1,019			
100063115	PLYMOUTH	MN		07/01/2021		93,033							675	675			
100063119	EL DORADO	KS		07/01/2021		62,008							337	337			
100063121	BLAINE	MN		07/01/2021		156,279							1,039	1,039			
100063122	MONROE	GA		07/01/2021		206,051							1,369	1,369			
100063123	ANDERSON	SC		07/01/2021		87,523							555	555			
100063125	WINCHESTER	VA		07/01/2021		148,769							1,028	1,028			
100063128	BALTIMORE	MD		07/01/2021		128,835							1,114	1,114			
100063131	GLENN HEIGHTS	TX		07/01/2021		219,143							1,505	1,505			
100063132	SACRAMENTO	CA		07/01/2021		194,022							862	862			
100063133	ANDOVER	NY		07/01/2021		59,146							412	412			
100063144	GARLAND	TX		07/01/2021		109,865							1,175	1,175			
100063145	HAVERHILL	MA		07/01/2021		196,243							1,360	1,360			
100063146	BLOOMSBURG	PA		07/01/2021		111,273							768	768			
100063147	GARDENDALE	AL		07/01/2021		115,088							541	541			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		182,765							933	933			
100063153	PUYALLUP	WA		07/01/2021		202,305							1,858	1,858			
100063154	LANSING	IL		07/01/2021		114,823							2,859	2,859			
100063156	WESTLAKE	LA		07/01/2021		87,555							770	770			
100063158	HOUSTON	TX		07/01/2021		172,819							1,030	1,030			
100063160	CINCINNATI	OH		07/01/2021		111,223							519	519			
100063163	CARLOS	MN		07/01/2021		121,579							756	756			
100063169	KATY	TX		07/01/2021		167,955							696	696			
100063171	PORT CHARLOTTE	FL		07/01/2021		119,490							460	460			
100063172	RAFFORD	NC		07/01/2021		145,898							513	513			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		246,389							1,879	1,879			
100063177	PHENIX CITY	AL		07/01/2021		165,825							1,042	1,042			
100063184	STATESBORO	GA		07/01/2021		82,923							298	298			
100063185	JEFFERSON CITY	TN		07/01/2021		108,312							668	668			
100063190	BRISTOL	PA		07/01/2021		125,174							857	857			
100063191	SAVANNAH	GA		07/01/2021		243,970							1,005	1,005			
100063193	COPPERAS COVE	TX		07/01/2021		101,241							473	473			
100063197	WALLINGFORD	PA		07/01/2021		195,873							1,058	1,058			
100063200	HUTCHINSON	MN		07/01/2021		103,370							625	625			
100063203	FLORENCE	SC		07/01/2021		156,935							757	757			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063205	MONTGOMERY	AL		07/01/2021		86,567							550	550			
100063206	ABSECON	NJ		07/01/2021		131,519							1,669	1,669			
100063210	DECATUR	GA		07/01/2021		152,599							978	978			
100063212	WATERTOWN	SD		07/01/2021		96,218							610	610			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		198,925							1,540	1,540			
100063222	EAGLE PASS	TX		07/01/2021		110,144							216	216			
100063225	GREECE	NY		07/01/2021		73,108							389	389			
100063232	LEXINGTON	KY		07/01/2021		179,199							1,514	1,514			
100063236	ASHBURN	VA		07/01/2021		131,952							876	876			
100063237	WILMINGTON	NC		07/01/2021		171,170							1,063	1,063			
100063245	MANOR	TX		07/01/2021		147,742							593	593			
100063249	ASHLAND	KY		07/01/2021		69,393							356	356			
100063252	SANTA FE	TX		07/01/2021		239,544							1,961	1,961			
100063255	CATAULA	GA		07/01/2021		57,514							113	113			
100063256	HAVELOCK	NC		07/01/2021		144,804							915	915			
100063258	LANHAM	MD		07/01/2021		231,426							938	938			
100063263	MARIETTA	OK		07/01/2021		119,447							34,148	34,148			
100063264	NEWARK	DE		07/01/2021		155,424							750	750			
100063265	ESPERANCE	NY		07/01/2021		69,100							704	704			
100063267	CARROLLTON	GA		07/01/2021		109,612							583	583			
100063269	SAN ANTONIO	TX		07/01/2021		175,893							1,002	1,002			
100063271	LOUISVILLE	KY		07/01/2021		166,083							1,079	1,079			
100063273	MARTHASVILLE	MO		07/01/2021		158,788							721	721			
100063274	OCALA	FL		07/01/2021		103,663							636	636			
100063276	FORT WORTH	TX		07/01/2021		155,599							469	469			
100063278	SALINA	KS		07/01/2021		118,010							(2,552)	(2,552)			
100063280	HUFFMAN	TX		07/01/2021		171,558							643	643			
100063283	CONYERS	GA		07/01/2021		102,965							604	604			
100063284	HAMMONTON	NJ		07/01/2021		182,402							1,224	1,224			
100063287	GRAND RAPIDS	MN		07/01/2021		139,931							806	806			
100063288	TUCSON	AZ		07/01/2021		161,285							895	895			
100063290	SPRING	TX		07/01/2021		170,159							1,034	1,034			
100063297	LONGWOOD	FL		07/01/2021		222,855							1,259	1,259			
100063299	PHILADELPHIA	PA		07/01/2021		278,886							920	920			
100063303	SELMA	AL		07/01/2021		156,517							935	935			
100063305	BEL ALTON	MD		07/01/2021		292,312							985	985			
100063306	BOWIE	MD		07/01/2021		264,570							925	925			
100063308	ENTERPRISE	AL		07/01/2021		165,961							3,027	3,027			
100063309	LENEXA	KS		07/01/2021		142,435							2,102	2,102			
100063311	SENECA	SC		07/01/2021		214,834							1,822	1,822			
100063312	UTICA	NY		07/01/2021		91,072							545	545			
100063314	ELBERTON	GA		07/01/2021		124,027							772	772			
100063315	ABERDEEN	MD		07/01/2021		102,956							448	448			
100063321	FORNEY	TX		07/01/2021		249,686							1,360	1,360			
100063327	DANVILLE	VA		07/01/2021		152,093							643	643			
100063328	LITTLE ELM	TX		07/01/2021		176,738							952	952			
100063330	LOUISVILLE	KY		07/01/2021		104,507							677	677			
100063332	FORT WAYNE	IN		07/01/2021		135,397							1,823	1,823			
100063334	SODUS	NY		07/01/2021		99,205							507	507			
100063336	HENDERSON	KY		07/01/2021		91,407							662	662			
100063339	PORT CHARLOTTE	FL		07/01/2021		192,285							974	974			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063341	WARNER ROBINS	GA		07/01/2021		57,241							363	363			
100063342	WAGENER	SC		07/01/2021		145,942							934	934			
100063346	OMAHA	NE		07/01/2021		113,920							678	678			
100063350	SPRINGFIELD	MA		07/01/2021		144,530							482	482			
100063352	ROBBINSVILLE	NJ		07/01/2021		195,716											
100063353	WHITE MARSH	MD		07/01/2021		513,715							2,756	2,756			
100063354	PINSON	AL		07/01/2021		187,083							1,216	1,216			
100063356	SEMMES	AL		07/01/2021		147,858							841	841			
100063358	BUFFALO	NY		07/01/2021		59,160							491	491			
100063362	SAN ANTONIO	TX		07/01/2021		208,610							1,019	1,019			
100063366	BESSEMER	AL		07/01/2021		115,103							578	578			
100063367	CONWAY	AR		07/01/2021		98,653							481	481			
100063368	SICKLERVILLE	NJ		07/01/2021		131,690							1,553	1,553			
100063369	FRONT ROYAL	VA		07/01/2021		385,080							2,304	2,304			
100063371	LAKE PLACID	FL		07/01/2021		105,170							2,150	2,150			
100063372	DOUGLASVILLE	GA		07/01/2021		242,272							1,182	1,182			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		150,698							894	894			
100063379	SAINT LOUIS	MO		07/01/2021		119,330							598	598			
100063380	BONIFAY	FL		07/01/2021		99,701							610	610			
100063383	ROCK SPRING	GA		07/01/2021		292,928							598	598			
100063384	COVINGTON	GA		07/01/2021		81,189							469	469			
100063385	MASTIC BEACH	NY		07/01/2021		230,794							4,265	4,265			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		154,468							1,250	1,250			
100063393	GEORGETOWN	TX		07/01/2021		228,075							1,462	1,462			
100063397	GODDARD	KS		07/01/2021		68,509							535	535			
100063401	SCOTIA	NY		07/01/2021		71,961							699	699			
100063405	HOUSTON	TX		07/01/2021		183,983							1,117	1,117			
100063408	WATERVILLE	NY		07/01/2021		150,914							1,118	1,118			
100063410	PORTSMOUTH	VA		07/01/2021		202,830							941	941			
100063411	BLUFF CITY	TN		07/01/2021		134,371							733	733			
100063412	SUMRALL	MS		07/01/2021		164,585							1,147	1,147			
100063413	MULLICA HILL	NJ		07/01/2021		114,308							206	206			
100063414	KING GEORGE	VA		07/01/2021		209,389							1,269	1,269			
100063416	RAWLINS	WY		07/01/2021		141,836							276	276			
100063417	DAPHNE	AL		07/01/2021		222,983							1,301	1,301			
100063418	HOUSTON	TX		07/01/2021		139,799							786	786			
100063422	WESTLAKE	LA		07/01/2021		174,691							8,692	8,692			
100063424	DAYTON	KY		07/01/2021		85,478							484	484			
100063425	CANDOR	NY		07/01/2021		80,356							323	323			
100063426	APOPKA	FL		07/01/2021		137,082							454	454			
100063430	HUMBLE	TX		07/01/2021		164,946							869	869			
100063431	ORRTANNA	PA		07/01/2021		146,707							880	880			
100063432	WARSAW	IN		07/01/2021		260,501							1,408	1,408			
100063434	ATHENS	GA		07/01/2021		103,076							1,007	1,007			
100063444	MCDONOUGH	GA		07/01/2021		291,601							1,305	1,305			
100063445	BELLEVUE	NE		07/01/2021		122,010							319	319			
100063447	BRIDGEPORT	CT		07/01/2021		221,382							1,339	1,339			
100063449	HAMBURG	NY		07/01/2021		117,488							702	702			
100063450	BLAINE	MN		07/01/2021		153,513							608	608			
100063453	TUCSON	AZ		07/01/2021		159,721							864	864			
100063455	BALTIMORE	MD		07/01/2021		203,188							1,066	1,066			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063458	WHITAKERS	NC		07/01/2021		119,100							388	388			
100063459	LEHI	UT		07/01/2021		287,892							1,527	1,527			
100063462	COOKEVILLE	TN		07/01/2021		187,932							648	648			
100063463	NORTH LAUDERDALE	FL		07/01/2021		145,896							2,505	2,505			
100063465	ENDICOTT	NY		07/01/2021		47,533							168	168			
100063470	INDIANAPOLIS	IN		07/01/2021		91,294							404	404			
100063472	FERNANDINA BEACH	FL		07/01/2021		274,449							491	491			
100063473	RICHTON	MS		07/01/2021		73,276							129	129			
100063483	HOPE MILLS	NC		07/01/2021		166,993							825	825			
100063484	STATESVILLE	NC		07/01/2021		155,539							1,110	1,110			
100063493	PORT SAINT LUCIE	FL		07/01/2021		125,990							212	212			
100063497	DES MOINES	IA		07/01/2021		114,995							1,077	1,077			
100063500	CLERMONT	FL		07/01/2021		240,059							331	331			
100063502	VIENNA	GA		07/01/2021		47,001							247	247			
100063506	DOUGLASVILLE	GA		07/01/2021		181,039							607	607			
100063508	DEARBORN	MI		07/01/2021		132,562							730	730			
100063511	ARLINGTON	TN		07/01/2021		252,354							1,673	1,673			
100063513	WINSTON	GA		07/01/2021		148,188							1,054	1,054			
100063514	JONESBORO	GA		07/01/2021		126,065							655	655			
100063516	PINSON	AL		07/01/2021		164,551							1,152	1,152			
100063532	HAMPTON	GA		07/01/2021		117,580							723	723			
100063535	LANOKA HARBOR	NJ		07/01/2021		245,756							1,090	1,090			
100063536	ROCHESTER	NY		07/01/2021		99,180							841	841			
100063550	INDIANAPOLIS	IN		07/01/2021		143,046							850	850			
100063562	PERRYVILLE	KY		07/01/2021		122,049							604	604			
100063567	LITHONIA	GA		07/01/2021		145,769							712	712			
100063576	BOWLING GREEN	KY		07/01/2021		182,745							1,010	1,010			
100063579	LAKE CHARLES	LA		07/01/2021		184,435							2,960	2,960			
100063582	FLAGLER BEACH	FL		07/01/2021		218,093							1,072	1,072			
100063588	BRISTOL	VA		07/01/2021		133,537							551	551			
100063590	ALBUQUERQUE	NM		07/01/2021		202,685							1,589	1,589			
100063599	MIDDLEVILLE	MI		07/01/2021		240,374							1,728	1,728			
100063601	ROCHESTER	MN		07/01/2021		135,467							687	687			
100063607	BARNESVILLE	GA		07/01/2021		90,311							447	447			
100063611	NEWPORT	TN		07/01/2021		43,439							494	494			
100063613	BARRE	MA		07/01/2021		239,223							1,280	1,280			
100063628	JACKSON	NJ		07/01/2021		475,779							2,727	2,727			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		229,666							1,616	1,616			
100063634	SIERRA VISTA	AZ		07/01/2021		154,394							1,224	1,224			
100063636	GATES	NY		07/01/2021		106,810							906	906			
100063638	LITHONIA	GA		07/01/2021		111,732							531	531			
100063644	ELMONT	NY		07/01/2021		463,701							2,400	2,400			
100063646	SLINGERLANDS	NY		07/01/2021		299,416							1,726	1,726			
100063651	LAKEVIEW	NY		07/01/2021		254,427							1,997	1,997			
100063654	ROCHESTER	NY		07/01/2021		219,467							1,863	1,863			
100063661	SICKLERVILLE	NJ		07/01/2021		186,933							709	709			
100063664	POMPANO BEACH	FL		07/01/2021		209,041							1,082	1,082			
100063667	NORTH BELLMORE	NY		07/01/2021		385,886							2,413	2,413			
100063672	CHULA VISTA	CA		07/01/2021		437,455							1,276	1,276			
100063673	COLUMBUS	OH		07/01/2021		163,361							571	571			
100063680	WADENA	MN		07/01/2021		87,827							480	480			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063687	OCEAN VIEW	DE		07/01/2021		309,870							1,738	1,738			
100063693	MOBILE	AL		07/01/2021		198,600							1,367	1,367			
100063695	GRAND ISLAND	NY		07/01/2021		152,768							845	845			
100063697	LAWRENCEVILLE	GA		07/01/2021		154,271							272	272			
100063698	RUSSELLVILLE	AL		07/01/2021		152,856							1,031	1,031			
100063704	RAHWAY	NJ		07/01/2021		281,420							2,586	2,586			
100063706	ELLENWOOD	GA		07/01/2021		155,545							1,407	1,407			
100063713	ATLANTIC CITY	NJ		07/01/2021		76,661							441	441			
100063716	PINE HILL	NJ		07/01/2021		144,770							528	528			
100063721	TAYLORVILLE	IL		07/01/2021		158,046							874	874			
100063722	CLARKSVILLE	TN		07/01/2021		128,404							728	728			
100063730	DOVER	DE		07/01/2021		266,494							1,502	1,502			
100063739	CLAY	NY		07/01/2021		120,886							653	653			
100063741	LUFKIN	TX		07/01/2021		119,963							564	564			
100063747	OMAHA	NE		07/01/2021		114,375							617	617			
100063748	CHARLESTON	SC		07/01/2021		322,429							1,608	1,608			
100063749	CECILIA	KY		07/01/2021		144,248							143,594	143,594			
100063751	DECATUR	AL		07/01/2021		163,741							887	887			
100063752	SUMMERVILLE	SC		07/01/2021		190,847							1,649	1,649			
100063757	PENSACOLA	FL		07/01/2021		74,442							404	404			
100063759	WESLEY CHAPEL	FL		07/01/2021		213,476							1,171	1,171			
100063760	TOMS RIVER	NJ		07/01/2021		238,018							1,222	1,222			
100063770	BRIDGEPORT	CT		07/01/2021		196,001							675	675			
100063771	KENDALL	NY		07/01/2021		107,520							801	801			
100063772	SYRACUSE	NY		07/01/2021		95,669							525	525			
100063775	KANSAS CITY	KS		07/01/2021		109,868							599	599			
100063783	FREDERICKTOWN	OH		07/01/2021		128,856							708	708			
100063784	MASSILLON	OH		07/01/2021		85,800							629	629			
100063785	ATLANTA	GA		07/01/2021		231,058							420	420			
100063789	FISHERTOWN	PA		07/01/2021		126,394							724	724			
100063790	PORTSMOUTH	VA		07/01/2021		168,461											
100063793	PLEASANT VALLEY	MO		07/01/2021		134,230							773	773			
100063796	LAWRENCEVILLE	GA		07/01/2021		147,320							824	824			
100063805	CRUM LYNNE	PA		07/01/2021		84,678							310	310			
100063811	PENSACOLA	FL		07/01/2021		118,542							579	579			
100063815	ALBUQUERQUE	NM		07/01/2021		126,935							692	692			
100063818	RAYTOWN	MO		07/01/2021		102,542							477	477			
100063820	SICKLERVILLE	NJ		07/01/2021		243,689							1,298	1,298			
100063822	SPRING	TX		07/01/2021		162,560							931	931			
100063829	CRESTON	OH		07/01/2021		220,039							1,224	1,224			
100063831	PARSONS	KS		07/01/2021		60,752							222	222			
100063834	STOCKTON	CA		07/01/2021		308,609							4,973	4,973			
100063835	CAMBRIDGE	MN		07/01/2021		238,024							1,266	1,266			
100063837	TAMPA	FL		07/01/2021		157,002							943	943			
100063839	PINGREE GROVE	IL		07/01/2021		136,774							462	462			
100063843	LANCASTER	PA		07/01/2021		226,205							5,703	5,703			
100063847	ALPHARETTA	GA		07/01/2021		290,585							1,463	1,463			
100063852	THORNTON	CO		07/01/2021		309,907							1,743	1,743			
100063859	VINELAND	NJ		07/01/2021		150,704							1,316	1,316			
100063863	GROVELAND	FL		07/01/2021		191,537							1,293	1,293			
100063875	SURPRISE	AZ		07/01/2021		267,658							1,903	1,903			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063879	TUCSON	AZ		07/01/2021		119,598							649	649			
100063888	LOUDON	TN		07/01/2021		117,184							852	852			
100063889	CLAYTON	DE		07/01/2021		262,777							476	476			
100063890	PENNS GROVE	NJ		07/01/2021		111,204							2,232	2,232			
100063894	SURPRISE	AZ		07/01/2021		260,708							1,415	1,415			
100063897	GLENDALE	AZ		07/01/2021		236,940							4,128	4,128			
100063898	SARASOTA	FL		07/01/2021		191,241							1,085	1,085			
100063904	CLEVELAND	TN		07/01/2021		157,218							921	921			
100063912	INDIANAPOLIS	IN		07/01/2021		299,498							1,493	1,493			
100063920	EUNICE	LA		07/01/2021		189,358							6,308	6,308			
100063923	ELK GROVE	CA		07/01/2021		358,749							1,916	1,916			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		406,913							2,213	2,213			
100063944	OCALA	FL		07/01/2021		85,029							627	627			
100063949	WILLIMANTIC	CT		07/01/2021		239,061							701	701			
100063964	HARVEST	AL		07/01/2021		136,458							517	517			
100063966	SICKLERVILLE	NJ		07/01/2021		232,356							1,681	1,681			
100063968	GLOBE	AZ		07/01/2021		116,345							843	843			
100063980	TEMECULA	CA		07/01/2021		317,078							1,694	1,694			
100064029	MARLBORO	NJ		07/01/2021		568,435							3,624	3,624			
100064038	HATTIESBURG	MS		07/01/2021		118,092							667	667			
100064042	PHILADELPHIA	PA		07/01/2021		156,184							1,315	1,315			
100064044	SATSUMA	AL		07/01/2021		133,583							1,041	1,041			
100064045	MARION	IN		07/01/2021		56,301							395	395			
100064046	COVE CITY	NC		07/01/2021		49,840							440	440			
100064057	PLEASANT VALLEY	NY		07/01/2021		156,687							866	866			
100064067	PASADENA	TX		07/01/2021		91,077							1,028	1,028			
100064078	FORT WASHINGTON	MD		07/01/2021		187,183							1,447	1,447			
100064092	NEW EGYPT	NJ		07/01/2021		257,188							1,716	1,716			
100064108	LAWRENCE	KS		07/01/2021		139,588							797	797			
100064111	MONTGOMERY	AL		07/01/2021		103,358							560	560			
100064114	SOUTH HOLLAND	IL		07/01/2021		184,007							2,794	2,794			
100064118	BALTIMORE	MD		07/01/2021		113,797							933	933			
100064119	RICHMOND	TX		07/01/2021		117,522							475	475			
100064121	FAIRHOPE	AL		07/01/2021		314,801							734	734			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		205,846							2,337	2,337			
100064137	SAN ANTONIO	TX		07/01/2021		114,769							1,439	1,439			
100064138	LOGAN TOWNSHIP	NJ		07/01/2021		139,214							1,650	1,650			
100064141	COUNTRY CLUB	MO		07/01/2021		124,778							1,053	1,053			
100064147	FAR ROCKAWAY	NY		07/01/2021		307,325							1,771	1,771			
100064151	MANDAN	ND		07/01/2021		152,705							457	457			
100064153	PITTSBURGH	PA		07/01/2021		76,427							508	508			
100064154	HAMDEN	CT		07/01/2021		182,534							1,837	1,837			
100064156	PEKIN	IL		07/01/2021		85,628							719	719			
100064158	CHILI	NY		07/01/2021		111,525							546	546			
100064167	GRANDVIEW	MO		07/01/2021		107,173							1,103	1,103			
100064173	MURFREESBORO	TN		07/01/2021		152,541							1,923	1,923			
100064182	PFLUGERVILLE	TX		07/01/2021		208,595							1,528	1,528			
100064183	TOBYHANNA	PA		07/01/2021		137,303							143,548	143,548			
100064184	BETHLEHEM	PA		07/01/2021		207,090							1,141	1,141			
100064185	JAMAICA	NY		07/01/2021		282,541							2,526	2,526			
100064191	BOARDMAN	OH		07/01/2021		60,449							302	302			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064207	TUCKER	GA		07/01/2021		193,430							1,044	1,044			
100064209	SANFORD	FL		07/01/2021		174,063							905	905			
100064210	BETHLEHEM	GA		07/01/2021		164,178							285	285			
100064227	OCOEE	FL		07/01/2021		126,480							2,788	2,788			
100064229	ORLANDO	FL		07/01/2021		188,170							1,854	1,854			
100064232	KISSIMMEE	FL		07/01/2021		66,857							2,834	2,834			
100064234	ORLANDO	FL		07/01/2021		215,123							1,566	1,566			
100064235	LAKE WORTH	FL		07/01/2021		173,506							1,204	1,204			
100064236	CALUMET CITY	IL		07/01/2021		100,275							1,085	1,085			
100064237	ORLANDO	FL		07/01/2021		167,471							1,544	1,544			
100064239	WINTER GARDEN	FL		07/01/2021		190,559							4,966	4,966			
100064240	WINTER GARDEN	FL		07/01/2021		189,978							1,387	1,387			
100064241	ORLANDO	FL		07/01/2021		136,995							690	690			
100064242	GROVELAND	FL		07/01/2021		229,201							1,383	1,383			
100064246	TAMARAC	FL		07/01/2021		209,896							1,441	1,441			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		150,062							1,104	1,104			
100064249	JACKSON	NJ		07/01/2021		223,505							1,966	1,966			
100064251	OCEAN	NJ		07/01/2021		275,963							2,065	2,065			
100064252	TRENTON	FL		07/01/2021		127,481							313	313			
100064254	PITTSBURGH	PA		07/01/2021		128,968							596	596			
100064256	WINTER HAVEN	FL		07/01/2021		123,332							870	870			
100064258	KISSIMMEE	FL		07/01/2021		152,842							1,086	1,086			
100064272	ORLANDO	FL		07/01/2021		224,848							1,248	1,248			
100064273	DAVENPORT	FL		07/01/2021		156,164							2,333	2,333			
100064281	WINTER HAVEN	FL		07/01/2021		154,469							1,974	1,974			
100064289	ORLANDO	FL		07/01/2021		275,295							1,585	1,585			
100064291	ORLANDO	FL		07/01/2021		125,818							790	790			
100064298	MINNEOLA	FL		07/01/2021		138,864							580	580			
100064303	WESTLAKE	FL		07/01/2021		331,245							1,789	1,789			
100064312	JUPITER	FL		07/01/2021		185,125							(11,259)	(11,259)			
100064317	MAINEVILLE	OH		07/01/2021		141,739							143,386	143,386			
100064320	BALTIMORE	MD		07/01/2021		115,729							618	618			
100064321	CREVE COEUR	IL		07/01/2021		76,403							432	432			
100064323	MIDDLETOWN	DE		07/01/2021		262,996							8,418	8,418			
100064324	WETUMPKA	AL		07/01/2021		183,743							2,376	2,376			
100064332	ALLENTOWN	PA		07/01/2021		107,670							606	606			
100064333	HAMPTON	GA		07/01/2021		178,568							297	297			
100064349	WILMER	AL		07/01/2021		110,237							662	662			
100064352	PEORIA	IL		07/01/2021		81,478							421	421			
100064355	INDEPENDENCE	KY		07/01/2021		133,931							2,744	2,744			
100064356	LEAGUE CITY	TX		07/01/2021		87,352							746	746			
100064357	THELMA	KY		07/01/2021		128,400							132,646	132,646			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		431,188							2,880	2,880			
100064373	WINDERMERE	FL		07/01/2021		256,716							1,434	1,434			
100064375	CHICKASAW	AL		07/01/2021		59,978							224	224			
100064376	BRIDGETON	NJ		07/01/2021		107,960							1,136	1,136			
100064394	BALTIMORE	MD		07/01/2021		68,618							163	163			
100064397	OLNEY	MD		07/01/2021		432,026							2,696	2,696			
100064398	DES MOINES	IA		07/01/2021		77,250							568	568			
100064399	DES PLAINES	IL		07/01/2021		188,905							1,864	1,864			
100064403	MILWAUKEE	WI		07/01/2021		147,757							721	721			

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100064412	BALTIMORE	MD		07/01/2021		117,596							1,154	1,154			
100064417	DOTHAN	AL		07/01/2021		119,346							791	791			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		157,391							1,083	1,083			
100064420	MOODY	AL		07/01/2021		73,311							970	970			
100064423	LEWIS	NY		07/01/2021		118,115							894	894			
100064425	WEST COVINA	CA		07/01/2021		405,931							2,921	2,921			
100064427	LINCOLN	ND		07/01/2021		220,014							1,211	1,211			
100064435	SARANAC	NY		07/01/2021		77,636							433	433			
100064436	SELMA	CA		07/01/2021		78,976							81,662	81,662			
100064438	FOREST CITY	PA		07/01/2021		67,947							334	334			
100064444	BRIGHTON	NY		07/01/2021		199,319							1,388	1,388			
100064447	HAMPSHIRE	IL		07/01/2021		155,077							1,101	1,101			
100064457	WAYNESBORO	PA		07/01/2021		139,216							124,966	124,966			
100064458	LITTLETON	CO		07/01/2021		184,585							379	379			
100064460	TWINSBURG	OH		07/01/2021		181,340							4,817	4,817			
100064462	RUSKIN	FL		07/01/2021		223,595							1,616	1,616			
100064468	PACE	FL		07/01/2021		147,093							701	701			
100064470	CONYERS	GA		07/01/2021		147,279							1,367	1,367			
100064471	TINLEY PARK	IL		07/01/2021		178,256							2,327	2,327			
100064472	WEST PORTSMOUTH	OH		07/01/2021		50,466							471	471			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		70,295							779	779			
100064480	ROUND LAKE BEACH	IL		07/01/2021		120,778							1,034	1,034			
100064481	BELVIDERE	IL		07/01/2021		105,246							110,329	110,329			
100064482	EUTAW	AL		07/01/2021		106,517							1,163	1,163			
100064486	GRANBY	NY		07/01/2021		85,982							938	938			
100064487	GREEN BAY	WI		07/01/2021		81,060							723	723			
100064490	ANN ARBOR	MI		07/01/2021		177,653							1,081	1,081			
100064493	DENTON	TX		07/01/2021		110,585							728	728			
100064495	CADIZ	KY		07/01/2021		117,113							746	746			
100064496	PEEKSKILL	NY		07/01/2021		298,574							1,828	1,828			
100064500	OAKBORO	NC		07/01/2021		126,458							222	222			
100064501	GARNETT	KS		07/01/2021		103,421							107,612	107,612			
100064505	CITRUS SPRINGS	FL		07/01/2021		86,677							979	979			
100064512	SAVANNAH	GA		07/01/2021		109,249							2,051	2,051			
100064513	FREEDOM	PA		07/01/2021		180,792							723	723			
100064514	FOLCROFT	PA		07/01/2021		112,108							739	739			
100064515	HIGH RIDGE	MO		07/01/2021		146,264							758	758			
100064520	GRANDVIEW	MO		07/01/2021		117,387							230	230			
100064521	MIDDLETOWN	NY		07/01/2021		221,307							1,197	1,197			
100064529	AURORA	CO		07/01/2021		363,689							5,356	5,356			
100064532	REMSEN	NY		07/01/2021		71,498							465	465			
100064537	CLIFTON	NJ		07/01/2021		223,080							1,370	1,370			
100064538	PLYMOUTH	MA		07/01/2021		277,880							1,763	1,763			
100064540	CINCINNATI	OH		07/01/2021		104,762							626	626			
100064546	ACCOKEEK	MD		07/01/2021		406,865							1,493	1,493			
100064555	VICTORVILLE	CA		07/01/2021		132,240							(9,584)	(9,584)			
100064568	SOUTH HOLLAND	IL		07/01/2021		132,708							699	699			
100064577	CINCINNATI	OH		07/01/2021		125,002							1,014	1,014			
100064581	DECATUR	AL		07/01/2021		78,579							356	356			
100064583	SAINT CLOUD	FL		07/01/2021		232,981							758	758			
100064584	WINTON	CA		07/01/2021		221,194							1,142	1,142			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064600	ATWATER	CA		07/01/2021		239,453							(4,911)	(4,911)			
100064601	MINNEAPOLIS	MN		07/01/2021		136,043							3,432	3,432			
100064604	LAKELAND	FL		07/01/2021		284,580							1,064	1,064			
100064606	PENSACOLA	FL		07/01/2021		89,982							93,266	93,266			
100064607	NEWPORT	ME		07/01/2021		121,815							660	660			
100064608	WEST SPRINGFIELD	MA		07/01/2021		156,484							162,310	162,310			
100064616	NORTH MIAMI	FL		07/01/2021		254,356							1,429	1,429			
100064619	REYNOLDSVILLE	PA		07/01/2021		138,251							741	741			
100064620	AMHERST	NY		07/01/2021		147,785							812	812			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		143,715							522	522			
100064625	CANBRIA	NY		07/01/2021		130,171							785	785			
100064637	STOCKTON	CA		07/01/2021		359,326							2,004	2,004			
100064645	KNIGHTDALE	NC		07/01/2021		299,895							1,001	1,001			
100064648	HOUMA	LA		07/01/2021		270,652							501	501			
100064651	BRIDGEPORT	CT		07/01/2021		262,176							2,156	2,156			
100064658	SCHENECTADY	NY		07/01/2021		74,559							445	445			
100064661	BLANDFORD	MA		07/01/2021		145,379							795	795			
100064671	MIAMI	FL		07/01/2021		208,296							1,223	1,223			
100064672	HIALEAH	FL		07/14/2021		119,026							493	493			
100064673	LYNCHBURG	VA		07/14/2021		85,697							354	354			
100064675	PENSACOLA	FL		07/14/2021		76,638							322	322			
100064676	REDDING	CA		07/14/2021		59,625							998	998			
100064677	LAS VEGAS	NV		07/14/2021		87,794							370	370			
100064679	HUDSON	FL		07/14/2021		86,733							365	365			
100064680	STRONGSVILLE	OH		07/14/2021		86,846							375	375			
100064681	GLOUCESTER CITY	NJ		07/14/2021		78,610							318	318			
100064682	BALTIMORE	MD		07/14/2021		55,083							215	215			
100064684	READING	PA		07/14/2021		69,176							280	280			
100064685	FORT WORTH	TX		07/14/2021		100,129							424	424			
100064686	FLOWER MOUND	TX		07/14/2021		87,027							852	852			
100064687	CONVERSE	TX		07/14/2021		127,137							543	543			
100064688	CLARKSTON	GA		07/14/2021		93,342							476	476			
100064689	JACKSONVILLE	FL		07/14/2021		98,606							392	392			
100064690	LAS VEGAS	NV		07/14/2021		125,131							521	521			
100064691	BRIGANTINE	NJ		07/14/2021		80,256							514	514			
100064696	LADSON	SC		07/14/2021		58,615							243	243			
100064697	MULBERRY	FL		07/14/2021		164,463							740	740			
100064698	WILMINGTON	DE		07/14/2021		97,247							423	423			
100064699	SAN ANTONIO	TX		07/14/2021		106,964							436	436			
100064700	WICHITA	KS		07/14/2021		50,610							215	215			
100064702	NORTH LITTLE ROCK	AR		07/14/2021		66,295							289	289			
100064703	HAGERSTOWN	MD		07/14/2021		55,874							239	239			
100064704	UPPER MARLBORO	MD		07/14/2021		73,795							356	356			
100064705	ELKHART	IN		07/14/2021		78,464							565	565			
100064706	BALTIMORE	MD		07/14/2021		77,807							337	337			
100064707	COLUMBIA	SC		07/14/2021		75,473							327	327			
100064708	PETERSBURG	VA		07/14/2021		91,009							830	830			
100064709	PETERSBURG	VA		07/14/2021		93,218							430	430			
100064710	MABLETON	GA		07/14/2021		92,603							394	394			
100064711	JEFFERSON	GA		07/14/2021		55,235							3,752	3,752			
100064712	HOUSTON	TX		07/14/2021		123,737							610	610			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064713	NEW PORT RICHEY	FL		07/14/2021		90,061							383	383			
100064714	WICKLIFFE	OH		07/14/2021		89,996							711	711			
100064715	UNION CITY	GA		07/14/2021		120,151							481	481			
100064716	MOORE	OH		07/14/2021		83,560							599	599			
100064717	MILWAUKEE	WI		07/14/2021		51,876							227	227			
100064719	DAYTONA BEACH	FL		07/14/2021		100,298							402	402			
100064721	MIAMI	FL		07/14/2021		107,659							490	490			
100064722	BRADLEY	ME		07/14/2021		103,024							449	449			
100064723	BROKEN ARROW	OK		07/14/2021		98,397							545	545			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		136,150							916	916			
100064725	BIRMINGHAM	AL		07/14/2021		88,350							385	385			
100064726	BROWNSVILLE	TX		07/14/2021		111,647							476	476			
100064727	BALTIMORE	MD		07/14/2021		60,981							277	277			
100064728	YORK	PA		07/14/2021		83,675							367	367			
100064729	MAHNOMEN	MN		07/14/2021		56,882							244	244			
100064730	SANTA ANA	CA		07/14/2021		108,678							486	486			
100064731	SOUTH DAYTONA	FL		07/14/2021		160,031							1,453	1,453			
100064732	SEGUIN	TX		07/14/2021		103,327							432	432			
100064733	REYNOLDSBURG	OH		07/14/2021		91,395							636	636			
100064734	RITZVILLE	WA		07/14/2021		97,954							410	410			
100064735	IONE	WA		07/14/2021		107,460							449	449			
100064736	PAW PAW	MI		07/14/2021		88,726							395	395			
100064737	FAYETTEVILLE	NC		07/14/2021		81,587							441	441			
100064738	CLEVELAND	OH		07/14/2021		95,003							398	398			
100064740	HOUSTON	TX		07/14/2021		208,839							1,216	1,216			
100064741	MONTGOMERY	AL		07/14/2021		92,788							413	413			
100064743	CHARLOTTE	NC		07/14/2021		115,353							671	671			
100064744	CROSS JUNCTION	VA		07/14/2021		162,166							1,736	1,736			
100064745	SAN ANTONIO	TX		07/14/2021		128,378							566	566			
100064746	COVINGTON	GA		07/14/2021		119,752							523	523			
100064747	REX	GA		07/14/2021		123,615							540	540			
100064748	CAPE CORAL	FL		07/14/2021		165,779							838	838			
100064749	ORLANDO	FL		07/14/2021		168,437							793	793			
100064750	COLUMBIA	MO		07/14/2021		104,113							457	457			
100064751	LAUREL	DE		07/14/2021		128,714							751	751			
100064752	GLOUCESTER CITY	NJ		07/14/2021		109,677							479	479			
100064753	VACAVILLE	CA		07/14/2021		102,826							468	468			
100064754	LISLE	IL		07/14/2021		74,205							2,507	2,507			
100064755	BESSEMER	AL		07/14/2021		65,773							289	289			
100064756	CEDAR BLUFF	AL		07/14/2021		68,240							299	299			
100064757	SEMINOLE	FL		07/14/2021		202,543							872	872			
100064758	HUMBLE	TX		07/14/2021		161,403							691	691			
100064759	CENTRAL CITY	SD		07/14/2021		90,313							631	631			
100064763	CLARKSVILLE	TN		07/14/2021		92,346							423	423			
100064765	SURFSIDE BEACH	SC		07/14/2021		145,874							627	627			
100064766	CHATTANOOGA	TN		07/14/2021		96,601							440	440			
100064767	ALBANY	NY		07/14/2021		102,867							450	450			
100064768	READING	PA		07/14/2021		76,994							344	344			
100064769	CHAMBERSBURG	PA		07/14/2021		127,425							524	524			
100064770	GULF BREEZE	FL		07/14/2021		171,484							813	813			
100064771	TEXARKANA	TX		07/14/2021		78,681							337	337			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064772	ALPHARETTA	GA		07/14/2021		185,002							810	810			
100064773	CHATTANOOGA	TN		07/14/2021		126,038							529	529			
100064774	GRAND PRAIRIE	TX		07/14/2021		135,636							570	570			
100064775	GEORGETOWN	SC		07/14/2021		168,568							739	739			
100064776	AVENAL	CA		07/14/2021		151,334							3,893	3,893			
100064778	OAK PARK	MI		07/14/2021		144,215							635	635			
100064780	HIXSON	TN		07/14/2021		108,128							1,714	1,714			
100064781	ORLANDO	FL		07/14/2021		161,865							681	681			
100064782	MEMPHIS	TN		07/14/2021		138,512							620	620			
100064784	CANTONMENT	FL		07/14/2021		138,395							621	621			
100064785	WICHITA FALLS	TX		07/14/2021		91,276							711	711			
100064786	HARTFORD	WI		07/14/2021		80,886							389	389			
100064787	TUCSON	AZ		07/14/2021		172,549							726	726			
100064788	PINEHURST	TX		07/14/2021		140,187							670	670			
100064790	OCALA	FL		07/14/2021		138,556							1,814	1,814			
100064792	TULARE	CA		07/14/2021		153,906							675	675			
100064793	SCOTTSDALE	AZ		07/14/2021		188,621							794	794			
100064794	GLENSIDE	PA		07/14/2021		143,601							1,146	1,146			
100064796	JACKSONVILLE	NC		07/14/2021		114,767							580	580			
100064797	JACKSONVILLE	FL		07/14/2021		77,906							335	335			
100064798	LOS BANOS	CA		07/14/2021		125,604							540	540			
100064799	PENSACOLA	FL		07/14/2021		114,729							496	496			
100064800	WAVERLY	IA		07/14/2021		106,456							314	314			
100064801	HOUSTON	TX		07/14/2021		123,105							529	529			
100064802	JERSEY CITY	NJ		07/14/2021		115,358							535	535			
100064803	FLORISSANT	MO		07/14/2021		100,872							479	479			
100064804	DES MOINES	IA		07/14/2021		96,365							423	423			
100064805	ST. JOHNS	FL		07/14/2021		34,444							22,566	22,566			
100064806	TALLAHASSEE	FL		07/14/2021		109,897							591	591			
100064807	KATY	TX		07/14/2021		199,167							1,942	1,942			
100064808	WEST DEPTFORD	NJ		07/14/2021		160,577							670	670			
100064809	BENSENVILLE	IL		07/14/2021		134,871							603	603			
100064810	EASLEY	SC		07/14/2021		143,295							607	607			
100064812	JACKSON	TN		07/14/2021		106,584							468	468			
100064814	JONESBOROUGH	TN		07/14/2021		120,902							15,632	15,632			
100064815	MERRILLVILLE	IN		07/14/2021		131,241							553	553			
100064816	DES MOINES	IA		07/14/2021		108,876							469	469			
100064817	INDIANAPOLIS	IN		07/14/2021		102,525							779	779			
100064818	DAVID CITY	NE		07/14/2021		77,777							349	349			
100064820	SEBRING	FL		07/14/2021		106,703							480	480			
100064821	ORLANDO	FL		07/14/2021		176,100							2,949	2,949			
100064822	GARFIELD HEIGHTS	OH		07/14/2021		107,437							621	621			
100064823	LONG BEACH	CA		07/14/2021		186,338							803	803			
100064824	SAVANNAH	GA		07/14/2021		158,373							702	702			
100064825	PLEASANT GROVE	AL		07/14/2021		119,736							516	516			
100064827	AUBURN	CA		07/14/2021		184,236							794	794			
100064828	BELTON	SC		07/14/2021		127,822							588	588			
100064829	LAFAYETTE	LA		07/14/2021		96,039							413	413			
100064830	TEMPE	AZ		07/14/2021		101,992							4,891	4,891			
100064831	CLINTON	TN		07/14/2021		161,347							667	667			
100064832	CHICAGO	IL		07/14/2021		109,932							490	490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064833	HAZELWOOD	MO		07/14/2021		103,305							454	454			
100064834	SCRANTON	PA		07/14/2021		53,647							246	246			
100064835	WICHITA	KS		07/14/2021		132,092							582	582			
100064836	NAVARRE	FL		07/14/2021		141,720							650	650			
100064838	PANAMA CITY BEACH	FL		07/14/2021		229,126							1,029	1,029			
100064839	BRAWLEY	CA		07/14/2021		121,648							764	764			
100064841	BALTIMORE	MD		07/14/2021		126,197							2,114	2,114			
100064842	SOUTHGATE	KY		07/14/2021		149,825							632	632			
100064843	SACRAMENTO	CA		07/14/2021		170,261							1,274	1,274			
100064845	SOUTHAMPTON	NJ		07/14/2021		134,506							582	582			
100064846	TOWSON	MD		07/14/2021		152,439							672	672			
100064848	DAVIDSON	NC		07/14/2021		157,318							907	907			
100064849	EDEN	ID		07/14/2021		143,049							617	617			
100064850	FORT WORTH	TX		07/14/2021		169,820							787	787			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		141,518							624	624			
100064853	HARVEY	LA		07/14/2021		119,848							626	626			
100064854	PATERSON	NJ		07/14/2021		82,485							356	356			
100064855	CLINTON	IL		07/14/2021		105,162							484	484			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		114,130							680	680			
100064857	CLINTON	IL		07/14/2021		105,162							484	484			
100064858	CLINTON	IL		07/14/2021		105,162							484	484			
100064859	KENOSHA	WI		07/14/2021		93,795							431	431			
100064860	CLINTON	IL		07/14/2021		105,162							484	484			
100064861	CLINTON	IL		07/14/2021		105,162							484	484			
100064864	CAPE CORAL	FL		07/14/2021		183,158							848	848			
100064866	BALTIMORE	MD		07/14/2021		95,272							422	422			
100064867	FT WORTH	TX		07/14/2021		179,279							825	825			
100064868	CHOCTAW	OK		07/14/2021		142,814							611	611			
100064869	LAS VEGAS	NV		07/14/2021		234,117							1,002	1,002			
100064870	DENVER	PA		07/14/2021		175,569							743	743			
100064871	TULARE	CA		07/14/2021		164,742							1,059	1,059			
100064872	STOW	OH		07/14/2021		146,384							594	594			
100064873	MODESTO	CA		07/14/2021		206,749							875	875			
100064874	SUMMERVILLE	SC		07/14/2021		175,384							760	760			
100064875	CLAWSON	MI		07/14/2021		154,471							682	682			
100064876	MURRELLS INLET	SC		07/14/2021		167,399							804	804			
100064877	EVANS	GA		07/14/2021		167,693							1,069	1,069			
100064878	PHOENIX	AZ		07/14/2021		157,115							750	750			
100064879	FRESNO	CA		07/14/2021		171,595							947	947			
100064881	KAUFMAN	TX		07/14/2021		228,159							767	767			
100064882	NORTH LAS VEGAS	NV		07/14/2021		122,353							540	540			
100064887	PORT ORANGE	FL		07/14/2021		161,258							780	780			
100064888	GREER	SC		07/14/2021		107,069							485	485			
100064889	LAS VEGAS	NV		07/14/2021		125,231							2,830	2,830			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		168,184							742	742			
100064892	PORTERVILLE	CA		07/14/2021		124,442							572	572			
100064893	GRAPEVINE	TX		07/14/2021		168,949							746	746			
100064894	CASA GRANDE	AZ		07/14/2021		118,010							524	524			
100064895	COVINGTON	GA		07/14/2021		175,523							775	775			
100064896	HANAHAN	SC		07/14/2021		203,394							921	921			
100064897	OCEAN RIDGE	FL		07/14/2021		219,958							2,322	2,322			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064898	RIO RANCHO	NM		07/14/2021		150,125							830	830			
100064899	SUWANEE	GA		07/14/2021		209,912							966	966			
100064900	WHITING	IN		07/14/2021		95,959							450	450			
100064901	SAN ANTONIO	FL		07/14/2021		233,187							1,073	1,073			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		301,125							1,283	1,283			
100064903	SAN BERNARDINO	CA		07/14/2021		406,799							1,148	1,148			
100064904	TWIN FALLS	ID		07/14/2021		152,058							702	702			
100064905	GAINESVILLE	FL		07/14/2021		265,179							1,420	1,420			
100064906	COLUMBIA	SC		07/14/2021		123,929							536	536			
100064907	MAYS LANDING	NJ		07/14/2021		109,960							486	486			
100064908	REYNOLDSBURG	OH		07/14/2021		139,695							873	873			
100064909	HIALEAH	FL		07/14/2021		127,057							760	760			
100064910	HUNTSVILLE	AL		07/14/2021		71,081							308	308			
100064912	JACKSONVILLE	FL		07/14/2021		188,601							845	845			
100064913	QUINLAN	TX		07/14/2021		142,409							629	629			
100064914	ROCKLIN	CA		07/14/2021		305,270							1,350	1,350			
100064915	GARLAND	TX		07/14/2021		138,347							614	614			
100064917	DALLAS	TX		07/14/2021		228,952							1,012	1,012			
100064918	NORTH BEACH	MD		07/14/2021		185,486							2,112	2,112			
100064919	BALTIMORE	MD		07/14/2021		170,703							539	539			
100064920	DALLAS	TX		07/14/2021		216,742							958	958			
100064921	STOCKTON	CA		07/14/2021		244,216							1,080	1,080			
100064922	DURHAM	NC		07/14/2021		152,517							688	688			
100064923	DAYTON	OH		07/14/2021		101,391							467	467			
100064924	LAS VEGAS	NV		07/14/2021		210,492							975	975			
100064925	SHERWOOD	AR		07/14/2021		98,513							427	427			
100064926	GLENVIEW	IL		07/14/2021		132,462							520	520			
100064927	BOSTON	MA		07/14/2021		180,135							765	765			
100064928	DEERFIELD BEACH	FL		07/14/2021		238,256							1,098	1,098			
100064930	MIAMI	FL		07/14/2021		313,829							1,336	1,336			
100064931	KATY	TX		07/14/2021		200,907							1,278	1,278			
100064932	PEACHTREE CTY	GA		07/14/2021		189,647							901	901			
100064933	BAY VILLAGE	OH		07/14/2021		130,800							397	397			
100064934	HOLLYWOOD	FL		07/14/2021		155,585							1,500	1,500			
100064936	KATY	TX		07/14/2021		167,559							1,453	1,453			
100064937	DALLAS	GA		07/14/2021		145,471							657	657			
100064938	BENTONVILLE	AR		07/14/2021		159,276							705	705			
100064939	KANSAS CITY	MO		07/14/2021		123,579							581	581			
100064940	POMPANO BEACH	FL		07/14/2021		181,362							873	873			
100064941	CHICOPEE	MA		07/14/2021		163,656							740	740			
100064942	ABILENE	TX		07/14/2021		77,051							363	363			
100064943	COLUMBIA	NJ		07/14/2021		146,825							695	695			
100064944	OVIEDO	FL		07/14/2021		75,355							1,300	1,300			
100064945	LAKELAND	FL		07/14/2021		135,119							587	587			
100064946	SAINT PETERSBURG	FL		07/14/2021		101,653							491	491			
100064947	LAKEWOOD	NJ		07/14/2021		162,065							753	753			
100064948	FORT WORTH	TX		07/14/2021		110,178							530	530			
100064949	FORT WALTON BEACH	FL		07/14/2021		188,402							818	818			
100064950	MEBANE	NC		07/14/2021		119,877							568	568			
100064952	VERMILLION	SD		07/14/2021		117,601							557	557			
100064954	RED OAK	TX		07/14/2021		167,541							858	858			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064955	RALEIGH	NC		07/14/2021		123,669							586	586			
100064956	CHICAGO	IL		07/14/2021		147,592							1,349	1,349			
100064957	GREENFIELD	WI		07/14/2021		189,807							864	864			
100064958	DUNELLEN	NJ		07/14/2021		195,403							2,235	2,235			
100064959	TAYLORS	SC		07/14/2021		154,363							732	732			
100064960	BLUE RIVER	CO		07/14/2021		160,551							751	751			
100064962	LITTLE RIVER	SC		07/14/2021		427,138							4,492	4,492			
100064963	REDDING	CA		07/14/2021		213,478							874	874			
100064964	ONALASKA	WI		07/14/2021		110,161							711	711			
100064965	KISSIMMEE	FL		07/14/2021		227,816							1,054	1,054			
100064966	COVINGTON	WA		07/14/2021		204,035							1,306	1,306			
100064967	KNOXVILLE	TN		07/14/2021		146,709							692	692			
100064968	KNOXVILLE	TN		07/14/2021		136,650							632	632			
100064969	COLUMBUS	OH		07/14/2021		148,563							691	691			
100064970	NEW PRAGUE	MN		07/14/2021		134,373							622	622			
100064972	NEWMAN	CA		07/14/2021		196,182							840	840			
100064973	GERMANTOWN	MD		07/14/2021		182,707							845	845			
100064974	DENVER	CO		07/14/2021		315,178							1,546	1,546			
100064975	LOS ANGELES	CA		07/14/2021		170,621							773	773			
100064976	HAZLET	NJ		07/14/2021		221,990							966	966			
100064977	RICHWOOD	OH		07/14/2021		97,497							469	469			
100064978	DENVER	CO		07/14/2021		265,884							1,241	1,241			
100064979	RAVENNA	OH		07/14/2021		106,034							483	483			
100064980	IRVINGTON	NJ		07/14/2021		220,075							1,223	1,223			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		62,365							632	632			
100064982	BANGOR	PA		07/14/2021		243,807							1,606	1,606			
100064983	JONESBORO	AR		07/14/2021		141,680							643	643			
100064984	IDAHO FALLS	ID		07/14/2021		158,973							4,592	4,592			
100064985	SHARPSBURG	GA		07/14/2021		152,142							719	719			
100064987	MARYSVILLE	WA		07/14/2021		591,886							2,632	2,632			
100064988	KILL DEVIL HILLS	NC		07/14/2021		356,333							1,642	1,642			
100064989	PITTSBURG	CA		07/14/2021		232,079							1,629	1,629			
100064990	RANSON	WV		07/14/2021		151,048							1,751	1,751			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		386,291							1,753	1,753			
100064994	COLUMBIA	MD		07/14/2021		183,826							873	873			
100064995	CORDOVA	TN		07/14/2021		195,508							929	929			
100064996	SAN ANTONIO	TX		07/14/2021		215,898							980	980			
100064997	AUBURN	AL		07/14/2021		186,821							901	901			
100064998	MIAMI BEACH	FL		07/14/2021		176,437							1,333	1,333			
100064999	OVIEDO	FL		07/14/2021		180,920							3,960	3,960			
100065000	LEXINGTON	KY		07/14/2021		173,918							826	826			
100065001	LEBANON	NJ		07/14/2021		196,097							951	951			
100065002	CHARLOTTE	NC		07/14/2021		173,741							827	827			
100065003	OMAHA	NE		07/14/2021		179,204							1,343	1,343			
100065004	BATON ROUGE	LA		07/14/2021		194,053							863	863			
100065005	BALTIMORE	MD		07/14/2021		174,182							824	824			
100065006	TELFORD	PA		07/14/2021		135,777							604	604			
100065009	LOS BANOS	CA		07/14/2021		201,814							955	955			
100065010	LOS BANOS	CA		07/14/2021		201,814							955	955			
100065011	LOS BANOS	CA		07/14/2021		201,356							960	960			
100065012	MIAMI	FL		07/14/2021		205,014							2,421	2,421			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065013	DEARBORN	MI		07/14/2021		83,767							406	406			
100065014	IRVINE	CA		07/14/2021		241,496							1,138	1,138			
100065015	ABERDEEN	WA		07/14/2021		164,181							716	716			
100065016	GLEN BURNIE	MD		07/14/2021		196,634							1,080	1,080			
100065017	SARTELL	MN		07/14/2021		215,363							1,047	1,047			
100065018	FORT WORTH	TX		07/14/2021		170,635							824	824			
100065019	CLARKSVILLE	TN		07/14/2021		122,206							633	633			
100065020	PHILADELPHIA	PA		07/14/2021		624,164							2,164	2,164			
100065021	HANAHAN	SC		07/14/2021		201,818							922	922			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		241,857							1,169	1,169			
100065023	SOMERSWORTH	NH		07/14/2021		309,679							1,447	1,447			
100065024	CEDAR CITY	UT		07/14/2021		181,375							829	829			
100065025	CITRUS HEIGHTS	CA		07/14/2021		291,042							1,463	1,463			
100065027	MODESTO	CA		07/14/2021		221,558							1,035	1,035			
100065028	PHOENIX	AZ		07/14/2021		234,177							1,044	1,044			
100065029	CANDLER	NC		07/14/2021		213,989							954	954			
100065030	PHOENIX	AZ		07/14/2021		274,552							1,224	1,224			
100065031	CONYERS	GA		07/14/2021		205,834							882	882			
100065032	HERCULES	CA		07/14/2021		359,939							1,809	1,809			
100065034	ORLANDO	FL		07/14/2021		197,554							960	960			
100065035	FORT WORTH	TX		07/14/2021		191,030							856	856			
100065036	SILVER SPRING	MD		07/14/2021		222,377							913	913			
100065037	GILBERT	AZ		07/14/2021		262,629							1,226	1,226			
100065039	LOUISVILLE	CO		07/14/2021		235,894							1,284	1,284			
100065040	SAN JACINTO	CA		07/14/2021		141,662							638	638			
100065041	SAN BERNARDINO	CA		07/14/2021		181,160							877	877			
100065042	CARY	NC		07/14/2021		299,658							1,393	1,393			
100065043	LAKEWOOD	NJ		07/14/2021		218,574							1,016	1,016			
100065045	SUNRISE	FL		07/14/2021		204,923							2,878	2,878			
100065046	BATON ROUGE	LA		07/14/2021		128,391							1,537	1,537			
100065047	PHILADELPHIA	PA		07/14/2021		201,584							882	882			
100065048	MCCLOUD	CA		07/14/2021		135,791							657	657			
100065049	JACKSONVILLE	FL		07/14/2021		158,737							750	750			
100065050	LANCASTER	PA		07/14/2021		127,915							596	596			
100065051	HIALEAH	FL		07/14/2021		149,383							978	978			
100065052	KATY	TX		07/14/2021		193,953							1,036	1,036			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		156,017							1,137	1,137			
100065054	RICHARDSON	TX		07/14/2021		222,480							1,077	1,077			
100065055	CLARKSVILLE	TN		07/14/2021		133,805							635	635			
100065056	BALTIMORE	MD		07/14/2021		173,878							846	846			
100065057	DURHAM	NC		07/14/2021		140,737							682	682			
100065058	LOS ANGELES	CA		07/14/2021		409,549							1,801	1,801			
100065059	GLENDALE	AZ		07/14/2021		132,201							615	615			
100065060	ASBURY PARK	NJ		07/14/2021		339,104							1,588	1,588			
100065061	SAINT LOUIS	MO		07/14/2021		100,497							487	487			
100065062	PHILADELPHIA	PA		07/14/2021		160,847							540	540			
100065063	MOUNTAIN HOME	ID		07/14/2021		225,814							1,305	1,305			
100065064	ELGIN	IL		07/14/2021		219,032							979	979			
100065066	ATLANTA	GA		07/14/2021		213,716							927	927			
100065067	NORTH WALES	PA		07/14/2021		158,079							755	755			
100065069	IRVING	TX		07/14/2021		228,697							5,150	5,150			

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

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100065071	MAPLETON	MN		07/14/2021		116,298							570	570			
100065072	NORTH CHARLESTON	SC		07/14/2021		112,994							548	548			
100065073	BRIGHTON	CO		07/14/2021		237,265							1,105	1,105			
100065074	MELBOURNE	FL		07/14/2021		216,775							1,063	1,063			
100065075	WATERLOO	IA		07/14/2021		66,552							323	323			
100065076	TOMS RIVER	NJ		07/14/2021		392,317							1,711	1,711			
100065078	OXON HILL	MD		07/14/2021		188,791							898	898			
100065079	TAMPA	FL		07/14/2021		914,764							4,354	4,354			
100065080	STOCKTON	CA		07/14/2021		177,004							1,235	1,235			
100065081	FRUITLAND	ID		07/14/2021		375,716							1,787	1,787			
100065082	HIXSON	TN		07/14/2021		111,736							531	531			
100065083	YUCAIPA	CA		07/14/2021		392,035							2,250	2,250			
100065084	LAS VEGAS	NV		07/14/2021		226,322							1,692	1,692			
100065085	PHILADELPHIA	PA		07/14/2021		451,656							2,096	2,096			
100065086	SURPRISE	AZ		07/14/2021		247,470							1,154	1,154			
100065087	MILWAUKEE	WI		07/14/2021		109,038							540	540			
100065088	NEWPORT NEWS	VA		07/14/2021		213,121							1,145	1,145			
100065089	NORTH PALM BEACH	FL		07/14/2021		372,511							1,756	1,756			
100065090	STATESVILLE	NC		07/14/2021		140,146							689	689			
100065091	GRANTS PASS	OR		07/14/2021		255,046							1,242	1,242			
100065092	BLUE ISLAND	IL		07/14/2021		137,725							739	739			
100065094	MESA	AZ		07/14/2021		295,314							1,349	1,349			
100065095	SACRAMENTO	CA		07/14/2021		245,593							1,153	1,153			
100065097	MCKINNEY	TX		07/14/2021		300,884							1,433	1,433			
100065098	MAPLEWOOD	NJ		07/14/2021		401,295							1,724	1,724			
100065099	PITTSBORO	NC		07/14/2021		229,379							1,092	1,092			
100065100	WILTON	NH		07/14/2021		251,964							1,200	1,200			
100065101	FAIRFAX	VA		07/14/2021		421,155							2,006	2,006			
100065102	PITTSBURG	CA		07/14/2021		278,263							1,325	1,325			
100065103	ERIE	CO		07/14/2021		250,688							1,194	1,194			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		326,430							1,519	1,519			
100065106	CLEVELAND	OH		07/14/2021		55,910							324	324			
100065107	BENTONVILLE	AR		07/14/2021		203,340							969	969			
100065108	CENTRAL FALLS	RI		07/14/2021		209,389							1,002	1,002			
100065109	TEMECULA	CA		07/14/2021		550,046							2,610	2,610			
100065110	MEDINA	MN		07/14/2021		263,360							1,249	1,249			
100065111	BOULDER CITY	NV		07/14/2021		163,101							991	991			
100065112	SPANAWAY	WA		07/14/2021		202,320							965	965			
100065113	WINCHESTER	CA		07/14/2021		344,933							1,718	1,718			
100065114	LOVELAND	CO		07/14/2021		213,882							2,699	2,699			
100065115	MILILANI	HI		07/14/2021		360,129							1,777	1,777			
100065117	PHOENIX	AZ		07/14/2021		155,970							777	777			
100065118	HUNTERSVILLE	NC		07/14/2021		179,965							897	897			
100065119	WELLINGTON	FL		07/14/2021		428,130							5,563	5,563			
100065120	NASHVILLE	TN		07/14/2021		216,679							1,079	1,079			
100065121	FOUNTAIN INN	SC		07/14/2021		173,265							867	867			
100065122	YUCAIPA	CA		07/14/2021		321,333							1,504	1,504			
100065123	WIMBERLEY	TX		07/14/2021		340,565							1,594	1,594			
100065124	HAZEL CREST	IL		07/14/2021		142,684							680	680			
100065126	KALAMAZOO	MI		07/14/2021		175,494							1,192	1,192			
100065127	WESTMINSTER	CA		07/14/2021		449,527							2,242	2,242			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065128	SAN JOSE	CA		07/14/2021		1,291,618							2,241	2,241			
100065129	ROCKVILLE	MD		07/14/2021		707,313							1,222	1,222			
100065132	SAN DIEGO	CA		07/14/2021		919,780							1,590	1,590			
100065133	SUN VALLEY	CA		07/14/2021		731,553							2,426	2,426			
100065134	PLANO	TX		07/14/2021		1,021,318							3,351	3,351			
100065135	SAN DIEGO	CA		07/14/2021		574,764							993	993			
100065136	CROSBY	TX		07/14/2021		457,573							774	774			
100065137	STERLING	VA		07/14/2021		999,851							1,758	1,758			
100065138	ALBANY	OR		07/14/2021		766,466							1,324	1,324			
100065139	BATON ROUGE	LA		07/14/2021		415,576							2,128	2,128			
100065140	RIVERSIDE	CA		07/14/2021		643,156							1,264	1,264			
100065141	WILLIAMSBURG	VA		07/14/2021		275,437							495	495			
100065142	COLORADO SPRINGS	CO		07/14/2021		796,998							1,852	1,852			
100065143	NORFOLK	VA		07/14/2021		401,520							1,029	1,029			
100065144	WARNER ROBINS	GA		07/14/2021		303,100							526	526			
100065145	WEST HARTFORD	CT		07/14/2021		966,945							1,636	1,636			
100065146	OAKLAND	CA		07/14/2021		1,150,103							1,986	1,986			
100065147	COLUMBUS	OH		07/14/2021		820,046							2,706	2,706			
100065148	SAN DIEGO	CA		07/14/2021		819,429							1,416	1,416			
100065149	WALDORF	MD		07/14/2021		594,506							954	954			
100065150	LAKE VILLA	IL		07/14/2021		388,130							660	660			
100065153	TEMPE	AZ		07/14/2021		1,023,157							1,817	1,817			
100065154	PALMETTO	FL		07/14/2021		364,860							620	620			
100065155	EAST WENATCHEE	WA		07/14/2021		769,704							1,250	1,250			
100065156	CLERMONT	FL		07/14/2021		644,521							1,138	1,138			
100065157	GRESHAM	OR		07/14/2021		557,553							1,004	1,004			
100065158	SANTA CLARITA	CA		07/14/2021		1,174,724							1,988	1,988			
100065159	WEST NEW YORK	NJ		07/14/2021		501,140							823	823			
100065160	BATON ROUGE	LA		07/14/2021		181,892							1,639	1,639			
100065161	RIVERSIDE	CA		07/14/2021		1,040,131							1,655	1,655			
100065162	LAKEWOOD	OH		07/14/2021		581,222							949	949			
100065163	RIVERSIDE	CA		07/14/2021		1,019,866							1,623	1,623			
100065165	SAINT PAUL	MN		07/14/2021		362,730							629	629			
100065167	INDEPENDENCE	MO		07/14/2021		246,262							480	480			
100065168	FRESNO	CA		07/14/2021		882,606							1,532	1,532			
100065169	DALLAS	TX		07/14/2021		560,487							969	969			
100065170	UNIVERSITY PLACE	WA		07/14/2021		1,170,412							1,901	1,901			
100065171	WEST WILDWOOD	NJ		07/14/2021		562,266							1,611	1,611			
100065172	KENILWORTH	NJ		07/14/2021		967,645							1,684	1,684			
100065173	TACOMA	WA		07/14/2021		834,528							1,300	1,300			
100065174	MCKINNEY	TX		07/14/2021		667,324							1,138	1,138			
100065175	MISSION VIEJO	CA		07/14/2021		1,161,604							2,006	2,006			
100065176	DEPTFORD	NJ		07/14/2021		403,020							735	735			
100065177	MISSION VIEJO	CA		07/14/2021		876,954							1,515	1,515			
100065178	COLORADO SPGS	CO		07/14/2021		550,846							947	947			
100065179	COLORADO SPRINGS	CO		07/14/2021		615,651							1,058	1,058			
100065180	PHOENIX	AZ		07/14/2021		876,954							1,515	1,515			
100065181	MCKINNEY	TX		07/14/2021		828,074							1,430	1,430			
100065182	NEW MARKET	MD		07/14/2021		1,045,875							1,806	1,806			
100065183	TEMPE	AZ		07/14/2021		815,135							1,408	1,408			
100065184	GERMANTOWN	MD		07/14/2021		622,516							2,087	2,087			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065186	PRINEVILLE	OR		07/14/2021		454,123							1,647	1,647			
100065187	SAN LEANDRO	CA		07/14/2021		1,575,642							2,721	2,721			
100065188	LUBBOCK	TX		07/14/2021		646,718							1,117	1,117			
100065190	WEST SACRAMENTO	CA		07/14/2021		513,789							1,043	1,043			
100065191	GILROY	CA		07/14/2021		1,514,688							2,499	2,499			
100065193	COLLEGE PLACE	WA		07/14/2021		821,553							1,455	1,455			
100065194	SAN JOSE	CA		07/14/2021		1,813,018							3,068	3,068			
100065195	HAMPTON	NH		07/14/2021		664,082							1,383	1,383			
100065196	ORLANDO	FL		07/14/2021		419,723							1,131	1,131			
100065197	HARRISBURG	NC		07/14/2021		1,000,037							2,125	2,125			
100065198	COMMERCE CITY	CO		07/14/2021		1,100,940							1,941	1,941			
100065199	FORT WORTH	TX		07/14/2021		787,821							1,361	1,361			
100065200	OAKLAND	CA		07/14/2021		1,134,438							2,951	2,951			
100065201	AMBLER	PA		07/14/2021		575,052							993	993			
100065202	MINNEAPOLIS	MN		07/14/2021		492,796							897	897			
100065204	SANTA CLARA	CA		07/14/2021		2,263,311							14,313	14,313			
100065205	MINNEAPOLIIS	MN		07/14/2021		459,752							837	837			
100065206	MINNEAPOLIS	MN		07/14/2021		453,373							825	825			
100065207	EUGENE	OR		07/14/2021		982,248							1,723	1,723			
100065208	PHILADELPHIA	PA		07/14/2021		206,813							368	368			
100065209	SAN ANTONIO	TX		07/14/2021		248,198							437	437			
100065210	BEACH HAVEN	NJ		07/14/2021		2,348,367							4,056	4,056			
100065211	LOS ANGELES	CA		07/14/2021		2,322,193							3,992	3,992			
100065212	PHILADELPHIA	PA		07/14/2021		533,075							935	935			
100065213	PHILADELPHIA	PA		07/14/2021		541,731							951	951			
100065214	FRESNO	CA		07/14/2021		459,623							810	810			
100065215	CARY	NC		07/14/2021		292,333							2,247	2,247			
100065216	SALT LAKE CTY	UT		07/14/2021		818,709							1,443	1,443			
100065217	RALEIGH	NC		07/14/2021		465,372							820	820			
100065218	HOUSTON	TX		07/14/2021		431,661							757	757			
100065219	GLENN HEIGHTS	TX		07/14/2021		500,384							877	877			
100065220	INDIANAPOLIS	IN		07/14/2021		362,595							636	636			
100065222	LAFAYETTE	LA		07/14/2021		408,629							724	724			
100065224	MOBILE	AL		07/14/2021		146,473							258	258			
100065225	COLORADO SPRINGS	CO		07/14/2021		965,208							1,701	1,701			
100065226	RANDALLSTOWN	MD		07/14/2021		390,238							785	785			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		712,333							2,706	2,706			
100065228	LOS ANGELES	CA		07/14/2021		963,277							1,897	1,897			
100065229	SAN ANTONIO	TX		07/14/2021		494,677							892	892			
100065230	MORENO VALLEY	CA		07/14/2021		786,698							1,283	1,283			
100065232	OAKLAND	CA		07/14/2021		2,372,651							3,914	3,914			
100065233	HOUSTON	TX		07/14/2021		506,479							889	889			
100065235	LUBBOCK	TX		07/14/2021		414,107							726	726			
100065237	HUMBLE	TX		07/14/2021		444,822							845	845			
100065238	PHILADELPHIA	PA		07/14/2021		717,016							1,264	1,264			
100065239	GUNNISON	CO		07/14/2021		446,307							1,564	1,564			
100065240	LAS VEGAS	NV		07/14/2021		889,935							1,801	1,801			
100065241	CARY	NC		07/14/2021		701,885							1,268	1,268			
100065242	WINDER	GA		07/14/2021		432,726							747	747			
100065243	FARMINGTON	UT		07/14/2021		632,549							1,150	1,150			
100065244	LOS ANGELES	CA		07/14/2021		1,798,380							6,029	6,029			

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100065246	FORT WORTH	TX		07/14/2021		543,911							1,846	1,846			
100065247	COSTA MESA	CA		07/14/2021		1,840,187							3,234	3,234			
100065248	WILMINGTON	NC		07/14/2021		817,931							1,444	1,444			
100065249	MIDLAND	GA		07/14/2021		496,928							879	879			
100065250	LA MESA	CA		07/14/2021		1,052,047							1,874	1,874			
100065251	RAPID CITY	SD		07/14/2021		1,004,588							4,334	4,334			
100065252	BALTIMORE	MD		07/14/2021		485,803							868	868			
100065253	WARRENTON	VA		07/14/2021		676,707							1,199	1,199			
100065254	LAFAYETTE	LA		07/14/2021		141,684							527	527			
100065255	SPRING	TX		07/14/2021		422,762							776	776			
100065256	WASHINGTON	DC		07/14/2021		2,062,183							3,624	3,624			
100065257	FAIRBURN	GA		07/14/2021		609,433							2,093	2,093			
100065258	OAKLAND	CA		07/14/2021		1,480,229							5,561	5,561			
100065259	SPRINGFIELD	OR		07/14/2021		830,210							1,487	1,487			
100065260	PORT ORANGE	FL		07/14/2021		462,288							822	822			
100065261	PEORIA	AZ		07/28/2021		498,730							1,615	1,615			
100065262	CEDAR CITY	UT		07/28/2021		629,965							5,923	5,923			
100065263	SANDY HOOK	CT		07/28/2021		788,845							1,124	1,124			
100065264	PORTLAND	OR		07/28/2021		936,160							1,727	1,727			
100065265	PHILADELPHIA	PA		07/28/2021		1,163,226							1,775	1,775			
100065266	JEFFERSON	GA		07/28/2021		431,116							971	971			
100065267	GEORGETOWN	TX		07/28/2021		696,091							1,131	1,131			
100065268	PRESCOTT VALLEY	AZ		07/28/2021		297,923							80,692	80,692			
100065269	BASTROP	TX		07/28/2021		770,442							1,170	1,170			
100065271	HENDERSONVILLE	TN		07/28/2021		779,663							1,215	1,215			
100065273	TACOMA	WA		07/28/2021		842,282							2,432	2,432			
100065275	RIVERSIDE	CA		07/28/2021		653,129							1,107	1,107			
100065276	LOS ANGELES	CA		07/28/2021		714,321							1,644	1,644			
100065278	EUGENE	OR		07/28/2021		620,974							1,423	1,423			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		951,560							2,110	2,110			
100065283	BROOKLYN PARK	MN		07/28/2021		753,450							1,126	1,126			
100065284	APEX	NC		07/28/2021		432,362							1,585	1,585			
100065286	LAFAYETTE	LA		07/28/2021		396,415							1,321	1,321			
100065287	LOS ANGELES	CA		07/28/2021		1,758,374							2,846	2,846			
100065288	LOS ANGELES	CA		07/28/2021		1,758,374							2,846	2,846			
100065289	LOS ANGELES	CA		07/28/2021		2,722,238							4,309	4,309			
100065291	CAPE CORAL	FL		07/28/2021		853,292							1,415	1,415			
100065292	THOUSAND OAKS	CA		07/28/2021		1,155,854							1,996	1,996			
100065294	LAGUNA HILLS	CA		07/28/2021		929,053							2,445	2,445			
100065295	YUBA CITY	CA		07/28/2021		721,872							1,167	1,167			
100065296	AVON LAKE	OH		07/28/2021		701,211							1,133	1,133			
100065297	JURUPA VALLEY	CA		07/28/2021		1,340,720							1,974	1,974			
100065298	EAST BOSTON	MA		07/28/2021		839,828							1,406	1,406			
100065300	LEANDER	TX		07/28/2021		577,044							1,420	1,420			
100065302	JEFFERSON	OR		07/28/2021		933,323							1,713	1,713			
100065303	APPLE VALLEY	CA		07/28/2021		548,787							2,740	2,740			
100065304	MONTGOMERY	AL		07/28/2021		54,268							76	76			
100065305	SEBASTIAN	FL		07/28/2021		800,271							1,289	1,289			
100065306	MIAMI	FL		07/28/2021		994,830							1,575	1,575			
100065307	SAN DIEGO	CA		07/28/2021		1,885,597							3,088	3,088			
100065309	PORT ARANSAS	TX		07/28/2021		772,957							1,205	1,205			

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100065310	MARICOPA	AZ		07/28/2021		623,731							972	972			
100065312	REDMOND	OR		07/28/2021		501,849							1,593	1,593			
100065314	ATLANTA	GA		07/28/2021		596,286							872	872			
100065315	RICHLAND	WA		07/28/2021		638,077							1,962	1,962			
100065316	WINTER GARDEN	FL		07/28/2021		772,498							1,308	1,308			
100065317	BOISE	ID		07/28/2021		1,049,460							1,472	1,472			
100065319	WOODSTOCK	GA		07/28/2021		639,876							997	997			
100065324	LITTLE ROCK	AR		07/28/2021		204,247							280	280			
100065325	SEVIERVILLE	TN		07/28/2021		594,591							1,240	1,240			
100065327	MODESTO	CA		07/28/2021		995,066							2,203	2,203			
100065328	HUNTERSVILLE	NC		07/28/2021		820,614							1,464	1,464			
100065333	CLIFTON	VA		07/28/2021		532,351							2,646	2,646			
100065334	PORTLAND	OR		07/28/2021		1,402,554							2,322	2,322			
100065335	COVINGTON	WA		07/28/2021		527,356							1,805	1,805			
100065336	MISSION HILLS	CA		07/28/2021		1,561,778							2,423	2,423			
100065337	SWANNANOA	NC		07/28/2021		987,090							1,670	1,670			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		738,703							1,133	1,133			
100065339	BRAINTREE	MA		07/28/2021		1,113,484							1,808	1,808			
100065341	AUSTELL	GA		07/28/2021		681,483							1,062	1,062			
100065342	JERSEY CITY	NJ		07/28/2021		1,009,836							1,606	1,606			
100065343	ENGLEWOOD	NJ		07/28/2021		947,685							1,637	1,637			
100065344	BATON ROUGE	LA		07/28/2021		649,796							986	986			
100065346	SCOTTSDALE	AZ		07/28/2021		1,113,408							1,811	1,811			
100065350	RENO	NV		07/28/2021		516,343							1,317	1,317			
100065351	LAVEEN	AZ		07/28/2021		653,438							1,197	1,197			
100065352	BEAVERTON	OR		07/28/2021		1,178,347							1,914	1,914			
100065354	EVANSTON	IL		07/28/2021		722,462							1,146	1,146			
100065355	LAWRENCE	MA		07/28/2021		887,950							2,075	2,075			
100065357	ARLINGTON	TX		07/28/2021		479,691							11,682	11,682			
100065359	ROUND ROCK	TX		07/28/2021		951,575							1,422	1,422			
100065362	ROUND LAKE BEACH	IL		07/28/2021		292,856							1,269	1,269			
100065363	SURFSIDE BEACH	SC		07/28/2021		1,041,669							1,702	1,702			
100065364	FRESNO	CA		07/28/2021		304,401							427	427			
100065367	KEYPORT	NJ		07/28/2021		810,789							1,317	1,317			
100065368	WINDERMERE	FL		07/28/2021		996,137							2,945	2,945			
100065369	PORTLAND	OR		07/28/2021		878,556							1,398	1,398			
100065371	ATLANTA	GA		07/28/2021		810,093							1,343	1,343			
100065372	HOUSTON	TX		07/28/2021		369,630							518	518			
100065373	HOUSTON	TX		07/28/2021		875,363							2,877	2,877			
100065374	THOMPSONS STATION	TN		07/28/2021		715,275							1,091	1,091			
100065375	OAKLAND	CA		07/28/2021		1,005,310							1,635	1,635			
100065376	LAKE WORTH	FL		07/28/2021		663,968							4,178	4,178			
100065377	PHILADELPHIA	PA		07/28/2021		693,910							1,488	1,488			
100065378	RALEIGH	NC		07/28/2021		651,462							1,061	1,061			
100065379	CAPE CORAL	FL		07/28/2021		845,956							1,311	1,311			
100065380	CAMAS	WA		07/28/2021		1,041,024							1,726	1,726			
100065382	COLTON	CA		07/28/2021		169,891							835	835			
100065384	NASHVILLE	TN		07/28/2021		612,681							935	935			
100065385	DENVER	CO		07/28/2021		1,221,499							1,987	1,987			
100065387	LUBBOCK	TX		07/28/2021		173,811							249	249			
100065388	ELKTON	MD		07/28/2021		656,142							1,062	1,062			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065390	SPOKANE	WA		07/28/2021		482,837							1,178	1,178			
100065391	NEPTUNE	NJ		07/28/2021		678,032							1,079	1,079			
100065393	CHANDLER	AZ		07/28/2021		874,900							1,450	1,450			
100065395	CHARLOTTE	NC		07/28/2021		703,000							1,214	1,214			
100065396	MINNEAPOLIS	MN		07/28/2021		665,740							1,173	1,173			
100065397	SAN DIEGO	CA		07/28/2021		2,498,416							8,324	8,324			
100065399	LAKEWOOD	NJ		07/28/2021		689,769							1,260	1,260			
100065401	CARY	NC		07/28/2021		604,858							1,088	1,088			
100065402	EL PASO	TX		07/28/2021		645,756							1,161	1,161			
100065404	LOS ANGELES	CA		07/28/2021		1,758,374							2,846	2,846			
100065409	LAKEWOOD	WA		07/28/2021		1,444,791							2,587	2,587			
100065410	ATLANTA	GA		07/28/2021		768,798							1,242	1,242			
100065411	DOWNEY	CA		07/28/2021		3,750,954							7,409	7,409			
100065412	LAKEWOOD	WA		07/28/2021		927,905							1,661	1,661			
100065413	LAKEWOOD	WA		07/28/2021		911,234							2,458	2,458			
100065414	OLYMPIA	WA		07/28/2021		625,640							1,127	1,127			
100065415	WEST NEW YORK	NJ		07/28/2021		949,648							1,666	1,666			
100065416	SAN JOSE	CA		07/28/2021		718,161							1,266	1,266			
100065418	CLIFTON	NJ		07/28/2021		859,688							1,525	1,525			
100065419	LOS GATOS	CA		07/28/2021		2,161,033							3,797	3,797			
100065421	FRISCO	TX		07/28/2021		735,701							1,214	1,214			
100065422	LEADVILLE	CO		07/28/2021		744,356							1,228	1,228			
100065423	PLANO	TX		07/28/2021		707,571							1,168	1,168			
100065424	HOLLISTER	CA		07/28/2021		1,736,784							2,985	2,985			
100065425	GEORGETOWN	TX		07/28/2021		776,305							1,390	1,390			
100065428	MODESTO	CA		07/28/2021		652,529							3,988	3,988			
100065433	EDEN PRAIRIE	MN		07/28/2021		558,783							2,572	2,572			
100065434	CHESTER SPRINGS	PA		07/28/2021		615,113							1,079	1,079			
100065435	FRANKLIN CENTER	PA		07/28/2021		690,653							1,212	1,212			
100065436	MANASSAS	VA		07/28/2021		1,154,994							1,867	1,867			
100065439	CORDOVA	TN		07/28/2021		603,788							1,081	1,081			
100065440	BURLINGAME	CA		07/28/2021		1,959,663							3,565	3,565			
100065441	HANFORD	CA		07/28/2021		405,526							2,042	2,042			
100065442	VALRICO	FL		07/28/2021		777,769							1,427	1,427			
100065443	DARRINGTON	WA		07/28/2021		636,379							1,709	1,709			
100065444	TACOMA	WA		07/28/2021		710,802							1,247	1,247			
100065445	WORCESTER	MA		07/28/2021		654,932							1,171	1,171			
100065446	MEMPHIS	TN		07/28/2021		178,360							267	267			
100065447	FONTANA	CA		07/28/2021		1,353,103							2,356	2,356			
100065449	BALTIMORE	MD		07/28/2021		151,947							1,128	1,128			
100065450	RIDGECREST	CA		07/28/2021		609,524							1,154	1,154			
100065451	SACRAMENTO	CA		07/28/2021		1,521,208							2,732	2,732			
100065452	ARLINGTON	TN		07/28/2021		746,433							1,242	1,242			
100065455	BERWYN	PA		07/28/2021		578,914							995	995			
100065456	PORTLAND	OR		07/28/2021		841,932							1,474	1,474			
100065459	LOS ANGELES	CA		07/28/2021		489,809							1,273	1,273			
100065460	MEMPHIS	TN		07/28/2021		180,529							264	264			
100065462	MANCHESTER	NH		07/28/2021		965,552							1,796	1,796			
100065463	ATHENS	GA		07/28/2021		229,817							494	494			
100065464	HEMET	CA		07/28/2021		730,021							1,114	1,114			
100065465	AUSTIN	TX		07/28/2021		663,034							1,099	1,099			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065467	DENVER	CO		07/28/2021		434,127							1,623	1,623			
100065468	TIGARD	OR		07/28/2021		1,230,205							2,082	2,082			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		689,265							1,052	1,052			
100065470	MCKINNEY	TX		07/28/2021		864,841							1,405	1,405			
100065472	SAINT ROBERT	MO		07/28/2021		159,170							333	333			
100065473	LOVELAND	CO		07/28/2021		576,189							19,073	19,073			
100065474	COLUMBIA	MO		07/28/2021		176,610							615	615			
100065476	CLARKSVILLE	TN		07/28/2021		954,467							1,426	1,426			
100065478	SCOTTSDALE	AZ		07/28/2021		658,641							3,168	3,168			
100065480	ROCKWALL	TX		07/28/2021		703,595							1,138	1,138			
100065481	GILBERT	AZ		07/28/2021		848,225							1,399	1,399			
100065482	SANTA MARIA	CA		07/28/2021		1,063,654							1,581	1,581			
100065483	SIGNAL HILL	CA		07/28/2021		956,196							1,687	1,687			
100065484	LAS VEGAS	NV		07/28/2021		809,850							1,210	1,210			
100065485	JOSHUA TREE	CA		07/28/2021		751,401							1,147	1,147			
100065487	EUGENE	OR		07/28/2021		1,327,948							2,150	2,150			
100065489	BELLA VISTA	AR		07/28/2021		675,538							1,031	1,031			
100065490	TAMPA	FL		07/28/2021		968,215							1,380	1,380			
100065492	COPPERAS COVE	TX		07/28/2021		308,049							472	472			
100065493	CARROLLTON	TX		07/28/2021		696,596							1,161	1,161			
100065495	CHOWCHILLA	CA		07/28/2021		669,656							1,151	1,151			
100065496	HOUSTON	TX		07/28/2021		399,189							1,805	1,805			
100065497	GRAND JUNCTION	CO		07/28/2021		746,219							1,115	1,115			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		905,707							1,564	1,564			
100065499	GALVESTON	TX		07/28/2021		703,509							1,238	1,238			
100065500	SALT LAKE CITY	UT		07/28/2021		1,255,123							1,866	1,866			
100065501	CARY	NC		07/28/2021		762,846							2,181	2,181			
100065502	CUMBERLAND	MD		07/28/2021		159,448							446	446			
100065503	FREDERICKSBURG	VA		07/28/2021		810,759							1,365	1,365			
100065506	WINCHESTER	CA		07/28/2021		910,980							2,644	2,644			
100065507	LAS VEGAS	NV		07/28/2021		885,673							1,522	1,522			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		748,614							2,401	2,401			
100065510	NAPA	CA		07/28/2021		1,467,956							2,182	2,182			
100065511	WASHINGTON	DC		07/28/2021		642,698							2,606	2,606			
100065512	SPARKS	NV		07/28/2021		1,066,129							1,873	1,873			
100065516	ROUND ROCK	TX		07/28/2021		734,461							1,262	1,262			
100065518	PORTLAND	OR		07/28/2021		1,170,450							1,786	1,786			
100065519	NEWARK	NJ		07/28/2021		917,083							1,615	1,615			
100065522	MARIETTA	GA		07/28/2021		730,121							991	991			
100065523	MEMPHIS	TN		07/28/2021		184,798							302	302			
100065524	AUSTIN	TX		07/28/2021		989,298							1,700	1,700			
100065525	BETTENDORF	IA		07/28/2021		903,271							1,600	1,600			
100065529	SKOKIE	IL		07/28/2021		416,436							1,449	1,449			
100065530	PORTLAND	OR		07/28/2021		275,513							1,378	1,378			
100065532	CENTREVILLE	VA		07/28/2021		742,476							1,256	1,256			
100065534	WESTERN SPRINGS	IL		07/28/2021		777,689							1,289	1,289			
100065535	HENRICO	VA		07/28/2021		632,058							985	985			
100065541	WASILLA	AK		07/28/2021		783,667							1,190	1,190			
100065542	FREDERICKSBURG	VA		07/28/2021		705,874							2,986	2,986			
100065543	PFLUGERVILLE	TX		07/28/2021		747,568							1,291	1,291			
100065544	MIAMI	FL		07/28/2021		823,837							1,373	1,373			

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100065546	RICHMOND	CA		07/28/2021		1,039,494							1,680	1,680			
100065548	LOS ANGELES	CA		07/28/2021		3,029,376							4,998	4,998			
100065552	SALT LAKE CITY	UT		07/28/2021		843,857							1,464	1,464			
100065556	ELIZABETHTOWN	KY		07/28/2021		673,330							1,171	1,171			
100065557	ANTIOCH	TN		07/28/2021		699,954							1,292	1,292			
100065558	ELIZABETH CITY	NC		07/28/2021		603,859							1,101	1,101			
100065559	SAVANNAH	GA		07/28/2021		408,537							277	277			
100065560	PFLUGERVILLE	TX		07/28/2021		651,971							1,086	1,086			
100065561	UNION CITY	CA		07/28/2021		935,983							1,559	1,559			
100065562	MIAMI	FL		07/28/2021		603,448							905	905			
100065563	SPARKS	NV		07/28/2021		517,093							1,335	1,335			
100065564	NASHVILLE	TN		07/28/2021		1,251,882							2,047	2,047			
100065565	RED BLUFF	CA		07/28/2021		666,823							3,033	3,033			
100065567	ANACORTES	WA		07/28/2021		1,022,688							2,279	2,279			
100065569	NILES	OH		07/28/2021		190,091							2,538	2,538			
100065571	FRESNO	CA		07/28/2021		570,424							2,870	2,870			
100065575	EVERETT	WA		07/28/2021		917,507							1,460	1,460			
100065578	FATE	TX		07/28/2021		712,053							1,156	1,156			
100065579	THORNTON	CO		07/28/2021		938,988							1,557	1,557			
100065581	ELK GROVE	CA		07/28/2021		420,036							950	950			
100065582	FULLERTON	CA		07/28/2021		1,279,601							2,132	2,132			
100065583	SAN TAN VALLEY	AZ		07/28/2021		779,101							1,195	1,195			
100065584	HOUSTON	TX		07/28/2021		259,502							2,427	2,427			
100065586	BIRMINGHAM	AL		07/28/2021		210,283							277	277			
100065587	KYLE	TX		07/28/2021		842,476							1,397	1,397			
100065588	AUSTIN	TX		07/28/2021		602,693							1,001	1,001			
100065589	RIPON	CA		07/28/2021		529,097							1,322	1,322			
100065590	LEHI	UT		07/28/2021		796,418							1,348	1,348			
100065591	ALBUQUERQUE	NM		07/28/2021		268,720							1,341	1,341			
100065592	PHILADELPHIA	PA		07/28/2021		514,575							1,915	1,915			
100065593	SANTA FE	NM		07/28/2021		905,863							1,502	1,502			
100065595	LOS ANGELES	CA		07/28/2021		1,271,318							2,065	2,065			
100065596	WATSONVILLE	CA		07/28/2021		1,158,253							2,072	2,072			
100065597	SEGUIN	TX		07/28/2021		820,678							1,361	1,361			
100065598	MEMPHIS	TN		07/28/2021		608,316							928	928			
100065599	MALIN	OR		07/28/2021		1,278,037							2,929	2,929			
100065601	CHICAGO	IL		07/28/2021		298,535							753	753			
100065602	SALINAS	CA		07/28/2021		1,429,512							2,528	2,528			
100065605	COLUMBIA	MO		07/28/2021		176,652							614	614			
100065606	MILWAUKEE	WI		07/28/2021		154,593							216	216			
100065607	MORENO VALLEY	CA		07/28/2021		390,594							552	552			
100065608	LAS VEGAS	NV		07/28/2021		846,708							1,485	1,485			
100065609	HILLSBORO	OR		07/28/2021		654,974							2,075	2,075			
100065610	LONG BEACH	CA		07/28/2021		784,651							1,343	1,343			
100065611	CARPINTERIA	CA		07/28/2021		860,564							1,581	1,581			
100065613	CINCINNATI	OH		07/28/2021		727,786							1,082	1,082			
100065615	LAS VEGAS	NV		07/28/2021		653,106							1,034	1,034			
100065616	PHOENIX	AZ		07/28/2021		583,193							1,174	1,174			
100065617	CINCINNATI	OH		07/28/2021		704,216							3,455	3,455			
100065618	MODESTO	CA		07/28/2021		833,806							1,299	1,299			
100065620	PORT SAINT LUCIE	FL		07/28/2021		899,530							1,309	1,309			

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100065623	LAWRENCE	MA		07/28/2021		805,283							1,390	1,390			
100065626	GRAND JUNCTION	CO		07/28/2021		813,419							1,261	1,261			
100065628	WARWICK	RI		07/28/2021		479,231							1,189	1,189			
100065630	OAKLAND	CA		07/28/2021		1,408,480							2,183	2,183			
100065631	MEMPHIS	TN		07/28/2021		297,423							406	406			
100065633	GREEN BAY	WI		07/28/2021		337,491							471	471			
100065634	HOFFMAN ESTATES	IL		07/28/2021		285,019							435	435			
100065635	MAPLE SHADE	NJ		07/28/2021		579,464							880	880			
100065637	MONTGOMERY	TX		07/28/2021		312,867							439	439			
100065638	MOSCOW	ID		07/28/2021		1,097,763							1,776	1,776			
100065639	WEEHAWKEN	NJ		07/28/2021		1,912,328							3,355	3,355			
100065641	WASHINGTON	DC		07/28/2021		1,411,372							2,188	2,188			
100065644	TUCSON	AZ		07/28/2021		590,463							896	896			
100065645	ASHLAND	VA		07/28/2021		671,051							1,775	1,775			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		622,434							868	868			
100065649	DORCHESTER	MA		07/28/2021		652,244							949	949			
100065650	JACKSONVILLE	FL		07/28/2021		363,626							522	522			
100065651	ANCHORAGE	AK		07/28/2021		799,291							1,325	1,325			
100065653	BELCAMP	MD		07/28/2021		613,469							1,103	1,103			
100065654	COLUMBUS	GA		07/28/2021		162,457							231	231			
100065655	BIRDSBORO	PA		07/28/2021		290,102							413	413			
100065657	FORT LAUDERDALE	FL		07/28/2021		705,412							1,164	1,164			
100065658	MATTHEWS	NC		07/28/2021		682,259							1,132	1,132			
100065659	TAMPA	FL		07/28/2021		378,753							1,097	1,097			
100065660	LEANDER	TX		07/28/2021		664,916							1,124	1,124			
100065661	ALBUQUERQUE	NM		07/28/2021		692,991							1,298	1,298			
100065662	SILVER CITY	NM		07/28/2021		293,351							716	716			
100065663	TAUNTON	MA		07/28/2021		1,347,085							2,099	2,099			
100065668	ALBUQUERQUE	NM		07/28/2021		339,012							489	489			
100065669	CICERO	IL		07/28/2021		650,736							1,009	1,009			
100065670	MAITLAND	FL		07/28/2021		647,360							988	988			
100065672	SAINT LOUIS	MO		07/28/2021		598,335							853	853			
100065674	JOPLIN	MO		07/28/2021		414,568							844	844			
100065675	COLORADO SPRINGS	CO		07/28/2021		759,204							1,158	1,158			
100065678	RICHFIELD	UT		07/28/2021		410,939							610	610			
100065680	HYATTSVILLE	MD		07/28/2021		730,988							1,877	1,877			
100065681	AUSTIN	TX		07/28/2021		665,447							5,596	5,596			
100065684	PHOENIX	AZ		07/28/2021		607,544							1,282	1,282			
100065686	SAN BERNARDINO	CA		07/28/2021		864,032							1,382	1,382			
100065688	JACKSON	CA		07/28/2021		779,065							1,903	1,903			
100065690	FORT COLLINS	CO		07/28/2021		601,121							917	917			
100065691	HAWTHORNE	CA		07/28/2021		2,232,874							3,337	3,337			
100065692	OVIEDO	FL		07/28/2021		931,082							1,399	1,399			
100065693	BRISTOL	CT		07/28/2021		331,270							681	681			
100065696	LODI	CA		07/28/2021		759,139							1,849	1,849			
100065697	VAIL	AZ		07/28/2021		832,321							1,270	1,270			
100065698	CHICOPEE	MA		07/28/2021		613,173							916	916			
100065707	TARPON SPRINGS	FL		07/28/2021		606,405							945	945			
100065709	INDIALANTIC	FL		07/28/2021		434,639							693	693			
100065711	FERGUSON	NC		07/28/2021		1,096,392							1,744	1,744			
100065714	JACKSONVILLE	FL		07/28/2021		243,864							340	340			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065715	MODESTO	CA		07/28/2021		434,859							610	610			
100065716	CITRUS HEIGHTS	CA		07/28/2021		462,037							796	796			
100065717	WEST MILTON	OH		07/28/2021		581,363							915	915			
100065720	CINCINNATI	OH		07/28/2021		650,304							907	907			
100065722	LONGWOOD	FL		07/28/2021		842,491							1,340	1,340			
100065724	NEWARK	NJ		07/28/2021		878,476							1,401	1,401			
100065725	PORTLAND	OR		07/28/2021		1,264,503							2,243	2,243			
100065729	PORTLAND	OR		07/28/2021		622,847							1,081	1,081			
100065731	NEW ORLEANS	LA		07/28/2021		513,747							3,080	3,080			
100065733	NEWARK	NJ		07/28/2021		739,760							1,054	1,054			
100065734	WASHINGTON	DC		07/28/2021		2,091,937							3,822	3,822			
100065735	MURFREESBORO	TN		07/28/2021		429,405							1,467	1,467			
100065738	IRVINE	CA		07/28/2021		813,476							1,432	1,432			
100065739	CHARLESTON	SC		07/28/2021		1,918,687							3,052	3,052			
100065741	DENVER	CO		07/28/2021		690,018							1,152	1,152			
100065742	ALBUQUERQUE	NM		07/28/2021		702,120							1,234	1,234			
100065746	FULLERTON	CA		07/28/2021		631,082							1,444	1,444			
100065747	ANAHEIM	CA		07/28/2021		1,349,339							2,438	2,438			
100065753	FRANKLINTON	NC		07/28/2021		404,902							629	629			
100065754	MEMPHIS	TN		07/28/2021		112,417							317	317			
100065756	SAN FRANCISCO	CA		07/28/2021		1,798,462							3,913	3,913			
100065757	WILKES BARRE	PA		07/28/2021		185,117							423	423			
100065760	KISSIMMEE	FL		07/28/2021		1,051,801							1,718	1,718			
100065761	KENNER	LA		07/28/2021		353,041							2,161	2,161			
100065762	ANN ARBOR	MI		07/28/2021		910,156							1,564	1,564			
100065764	BEAUMONT	CA		07/28/2021		943,323							1,658	1,658			
100065765	GLENDORA	CA		07/28/2021		1,834,924							3,145	3,145			
100065766	REDONDO BEACH	CA		07/28/2021		994,691							1,710	1,710			
100065767	BOTHELL	WA		07/28/2021		950,585							1,609	1,609			
100065768	KAHULUI	HI		07/28/2021		1,221,218							2,223	2,223			
100065770	MIRAMAR	FL		07/28/2021		929,561							1,692	1,692			
100065771	LEXINGTON PARK	MD		07/28/2021		777,028							1,339	1,339			
100065772	POPLAR BLUFF	MO		07/28/2021		71,196							947	947			
100065773	CHARLESTON	SC		07/28/2021		908,084							1,475	1,475			
100065776	SAN DIEGO	CA		07/28/2021		1,010,674							1,575	1,575			
100065777	BELLE CHASSE	LA		07/28/2021		694,117							1,076	1,076			
100065779	ANAHEIM	CA		07/28/2021		1,399,199							2,529	2,529			
100065781	BRIDGEPORT	CT		07/28/2021		453,320							2,310	2,310			
100065782	OXNARD	CA		07/28/2021		723,124							1,368	1,368			
100065783	BAKERSFIELD	CA		07/28/2021		741,852							1,425	1,425			
100065784	BURBANK	CA		07/28/2021		882,800							1,340	1,340			
100065785	PEORIA	AZ		07/28/2021		568,216							797	797			
100065788	GILBERT	AZ		07/28/2021		722,501							1,102	1,102			
100065790	BONITA SPRINGS	FL		07/28/2021		678,420							1,066	1,066			
100065793	SANFORD	FL		07/28/2021		358,485							514	514			
100065794	FORT COLLINS	CO		07/28/2021		499,116							1,197	1,197			
100065797	KYLE	TX		07/28/2021		763,550							1,141	1,141			
100065798	ALLENTOWN	PA		07/28/2021		607,830							923	923			
100065799	LEICESTER	MA		07/28/2021		722,959							1,751	1,751			
100065806	TUCSON	AZ		07/28/2021		597,700							907	907			
100065807	PACE	FL		07/28/2021		404,270							945	945			

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100065808	TAVARES	FL		07/28/2021		530,229							823	823			
100065810	GEARHART	OR		07/23/2021		1,915,343							2,803	2,803			
100065811	SAG HARBOR	NY		07/23/2021		1,631,230							4,957	4,957			
100065813	WAYNE	NJ		07/23/2021		1,774,760							2,556	2,556			
100065814	MAKAWAO	HI		07/23/2021		1,821,170							3,184	3,184			
100065815	OAKLAND	CA		07/23/2021		2,633,445							3,793	3,793			
100065816	NEWPORT BEACH	CA		07/23/2021		3,791,460							6,474	6,474			
100065817	JACKSONVILLE	FL		07/23/2021		234,135							1,041	1,041			
100065818	WALDORF	MD		07/23/2021		482,998							10,314	10,314			
100065819	WEST HOLLYWOOD	CA		07/23/2021		3,431,983							5,931	5,931			
100065820	GREENBELT	MD		07/23/2021		291,873							355	355			
100065821	SAN DIMAS	CA		07/23/2021		2,759,866							11,061	11,061			
100065823	HACKENSACK	NJ		07/23/2021		876,355							1,192	1,192			
100065825	ARCADIA	CA		07/23/2021		4,631,446							7,279	7,279			
100065826	EL CAJON	CA		07/23/2021		3,275,670							5,680	5,680			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		5,266,487							9,455	9,455			
100065829	HAPPY VALLEY	OR		07/23/2021		1,140,752							1,272	1,272			
100065830	AGOURA HILLS	CA		07/23/2021		1,441,467							2,423	2,423			
100065831	MIAMI BEACH	FL		07/23/2021		2,698,102							4,866	4,866			
100065832	WARREN	NJ		07/23/2021		3,182,923							4,560	4,560			
100065833	ENCINO	CA		07/23/2021		4,121,673							10,648	10,648			
100065834	RICHMOND	TX		07/23/2021		606,455							797	797			
100065835	RANCHO MIRAGE	CA		07/23/2021		1,623,659							2,562	2,562			
100065836	PARKLAND	FL		07/23/2021		1,974,371							12,077	12,077			
100065837	CHATSWORTH	CA		07/23/2021		3,341,691							4,393	4,393			
100065838	NEWPORT BEACH	CA		07/23/2021		1,733,197							4,161	4,161			
100065839	SANTA ROSA	CA		07/23/2021		1,329,414							2,180	2,180			
100065840	LA CANADA FLINTRIDGE	CA		07/23/2021		5,626,804							9,285	9,285			
100065841	RICHMOND	TX		07/23/2021		1,654,790							3,690	3,690			
100065842	OLYMPIC VALLEY	CA		07/23/2021		947,137							1,216	1,216			
100065843	EASTON	PA		07/23/2021		969,032							1,492	1,492			
100065844	SAN ANTONIO	TX		07/23/2021		865,783							1,163	1,163			
100065845	OCALA	FL		07/23/2021		865,192							1,188	1,188			
100065846	BOCA RATON	FL		07/23/2021		1,769,380							2,667	2,667			
100065847	WEST LONG BRANCH	NJ		07/23/2021		1,301,604							1,841	1,841			
100065848	KINNELON	NJ		07/23/2021		5,101,713							11,945	11,945			
100065849	PHOENIX	AZ		07/23/2021		1,731,887							2,744	2,744			
100065851	LOS ANGELES	CA		07/27/2021		781,055							1,428	1,428			
100065854	LAHAINA	HI		07/27/2021		930,237							1,067	1,067			
100065855	WOODLAND HILLS	CA		07/27/2021		4,884,156							8,395	8,395			
100065856	MIAMI	FL		07/27/2021		628,642							3,080	3,080			
100065858	LITTLE ELM	TX		07/27/2021		915,379							1,284	1,284			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		4,043,232							16,265	16,265			
100065860	ENCINO	CA		07/27/2021		1,531,798							1,000	1,000			
100065861	LOS ANGELES	CA		07/27/2021		3,826,324							5,931	5,931			
100065862	MENLO PARK	CA		07/27/2021		5,665,309							1,500	1,500			
100065864	MIAMI	FL		07/27/2021		256,689							653	653			
100065873	LUXEMBOURG	LUX		07/30/2021		324,000							1	1	1		1
100065876	LUXEMBOURG	LUX		07/30/2021		39,273							366	366	(32)		(32)
100065879	LUXEMBOURG	LUX		07/30/2021		720,000							3	3	3		3
100065882	LUXEMBOURG	LUX		07/30/2021		267,142							875	875	(77)		(77)

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100065885	LUXEMBOURG	LUX		07/30/2021		54,000											
100065888	LUXEMBOURG	LUX		07/30/2021		24,545							229	229	(20)		(20)
100065891	LUXEMBOURG	LUX		07/30/2021		163,755							2	2	2		2
100065894	LUXEMBOURG	LUX		07/30/2021		215,130							2	2	2		2
100065897	LUXEMBOURG	LUX		07/30/2021		342,000							1	1	1		1
100065900	LUXEMBOURG	LUX		07/30/2021		18,654							174	174	(15)		(15)
100065903	LUXEMBOURG	LUX		07/30/2021		16,337							125	125	(11)		(11)
100065906	LUXEMBOURG	LUX		07/30/2021		33,696							257	257	(23)		(23)
100065909	LUXEMBOURG	LUX		07/30/2021		288,000							1	1	1		1
100065912	LUXEMBOURG	LUX		07/30/2021		297,000							1	1	1		1
100065921	LUXEMBOURG	LUX		07/30/2021		1,800,000							7	7	7		7
100065924	LUXEMBOURG	LUX		07/30/2021		101,877							787	787	(69)		(69)
100065927	LUXEMBOURG	LUX		07/30/2021		303,000							(43)	(43)	(43)		(43)
100065933	LUXEMBOURG	LUX		07/30/2021		32,891							306	306	(27)		(27)
100065936	LUXEMBOURG	LUX		07/30/2021		2,650,500							12	12	12		12
100065939	LUXEMBOURG	LUX		07/30/2021		144,573							1,347	1,347	(119)		(119)
100065942	LUXEMBOURG	LUX		07/30/2021		35,755							272	272	(24)		(24)
100065945	LUXEMBOURG	LUX		07/30/2021		315,000							1	1	1		1
100065948	LUXEMBOURG	LUX		07/30/2021		1,197,600							4	4	4		4
100065951	LUXEMBOURG	LUX		07/30/2021		338,244							3	3	3		3
100065954	LUXEMBOURG	LUX		07/30/2021		1,200,000							4	4	4		4
100065957	LUXEMBOURG	LUX		07/30/2021		228,000							(9)	(9)	(9)		(9)
100065963	LUXEMBOURG	LUX		07/30/2021		487,200							2	2	2		2
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		1,304,874							3,699	3,699			
100065969	PHILLIPSBURG	NJ		08/02/2021		169,584							490	490			
100065970	WILLINGBORO	NJ		08/02/2021		386,780							1,105	1,105			
100065974	GREEN BAY	WI		08/02/2021		179,157							420	420			
100065989	MACEDONIA	OH		08/02/2021		343,679							540	540			
100065990	FORT WORTH	TX		08/02/2021		463,408							1,439	1,439			
100065999	SAINT LEONARD	MD		08/02/2021		638,218							2,095	2,095			
100066001	HEBRON	IN		08/02/2021		274,468							1,285	1,285			
100066003	PORT SAINT LUCIE	FL		08/02/2021		200,282							438	438			
100066010	BROOKLYN	CT		08/02/2021		380,772							1,037	1,037			
100066017	EAST MEADOW	NY		08/02/2021		742,629							2,139	2,139			
100066024	BAY SHORE	NY		08/02/2021		312,177							814	814			
100066026	CARLYLE	IL		08/02/2021		254,460							1,043	1,043			
100066027	CENTENNIAL	CO		08/02/2021		576,436							1,943	1,943			
100066029	SAINT FRANCIS	MN		08/02/2021		230,426							633	633			
100066031	SPENCER	MA		08/02/2021		235,014							644	644			
100066033	STAUNTON	IL		08/02/2021		27,127							84,050	84,050			
100066045	QUINCY	PA		08/02/2021		279,160							1,079	1,079			
100066047	HOUSTON	TX		08/02/2021									221,064	221,064			
100066052	SEAGOVILLE	TX		08/02/2021		203,119							946	946			
100066054	BROOMFIELD	CO		08/02/2021		500,924							918	918			
100066058	RUTHER GLEN	VA		08/02/2021		312,251							485	485			
100066068	OGDENSBURG	WI		08/02/2021		387,291							816	816			
100066073	WINDSOR	CT		08/02/2021		495,317							2,984	2,984			
100066074	MIDDLETOWN	DE		08/02/2021		99,850							170	170			
100066087	JACKSONVILLE	FL		08/02/2021		479,693							1,113	1,113			
100066089	BORDENTOWN	NJ		08/02/2021		562,453							1,292	1,292			
100066090	BROCKTON	MA		08/02/2021		381,307							912	912			

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100066095	PLANTATION	FL		08/02/2021		612,869							2,675	2,675			
100066099	WICHITA	KS		08/02/2021		175,803							595	595			
100066106	ORLANDO	FL		08/02/2021		198,601							348	348			
100066107	MYSTIC	CT		08/02/2021		482,495							1,221	1,221			
100066115	BEMENT	IL		08/02/2021		260,176							438	438			
100066117	KOKOMO	IN		08/02/2021		163,176							390	390			
100066119	MORRISTOWN	NJ		08/02/2021		1,386,868							3,293	3,293			
100066132	SIOUX FALLS	SD		08/02/2021									119,810	119,810			
100066136	ELK GROVE	CA		08/02/2021		805,951							1,917	1,917			
100066137	SAINT LOUIS	MO		08/02/2021		209,449							382	382			
100066143	NEWARK	OH		08/02/2021		275,687							846	846			
100066148	WEST CHESTER	OH		08/02/2021		136,349							689	689			
100066151	TAMPA	FL		08/02/2021									141,176	141,176			
100066159	PISCATAWAY	NJ		08/02/2021		983,842							1,778	1,778			
100066161	TOLLAND	CT		08/02/2021		272,055							1,319	1,319			
100066166	DENVER	CO		08/02/2021		712,617							1,594	1,594			
100066171	BANDERA	TX		08/02/2021		573,986							1,321	1,321			
100066175	HEWITT	TX		08/02/2021		438,846							771	771			
100066176	ALTUS	OK		08/02/2021		355,585							702	702			
100066177	GRANDVIEW	MO		08/02/2021		363,987							623	623			
100066178	BEDFORD	OH		08/02/2021		264,834							619	619			
100066180	BUENA VISTA	VA		08/02/2021		141,622							462	462			
100066183	HOUSTON	TX		08/02/2021		384,942							945	945			
100066185	THEODORE	AL		08/02/2021		135,938							255	255			
100066187	WAUCHULA	FL		08/02/2021		319,894							(6,666)	(6,666)			
100066190	LA VERNIA	TX		08/02/2021		800,088							2,149	2,149			
100066191	ZACHARY	LA		08/02/2021		267,676							478	478			
100066198	LEXINGTON	SC		08/02/2021									96,559	96,559			
100066199	WEST SACRAMENTO	CA		08/02/2021		621,505							2,112	2,112			
100066203	ELKRIDGE	MD		08/02/2021		900,707							2,208	2,208			
100066207	ANDOVER	KS		08/02/2021		335,290							857	857			
100066211	BLAIRSVILLE	PA		08/02/2021		113,775							275	275			
100066212	PALATINE	IL		08/02/2021		277,673							2,062	2,062			
100066239	LEVITOWN	NY		08/02/2021		805,478							1,931	1,931			
100066242	STOCKHOLM	NJ		08/02/2021		316,952							2,667	2,667			
100066254	MAKAWAO	HI		08/02/2021		343,977							22,115	22,115			
100066257	TRENTON	NJ		08/02/2021		391,276							954	954			
100066264	HAINES CITY	FL		08/02/2021		166,250							550	550			
100066269	KISSIMMEE	FL		08/02/2021		451,696							1,040	1,040			
100066270	OCALA	FL		08/02/2021		261,609							517	517			
100066271	MARGATE	FL		08/02/2021		261,452							485	485			
100066272	ELK GROVE	CA		08/02/2021		1,616,776							3,243	3,243			
100066276	CALERA	AL		08/02/2021		483,815							928	928			
100066278	LAKE ARIEL	PA		08/02/2021		268,194							668	668			
100066283	CORDOVA	TN		08/02/2021									122,365	122,365			
100066287	E WAREHAM	MA		08/02/2021		216,373							15,662	15,662			
100066289	JACKSONVILLE	FL		08/02/2021		385,011							1,188	1,188			
100066292	ROCHESTER	IN		08/02/2021		149,397							315	315			
100066300	BLACKWOOD	NJ		08/02/2021		250,340							457	457			
100066310	COLORADO SPRINGS	CO		08/02/2021		622,286							5,012	5,012			
100066313	INDIANAPOLIS	IN		08/02/2021		251,659							415	415			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066320	RIVER FALLS	WI		08/02/2021		584,608							1,440	1,440			
100066327	REISTERSTOWN	MD		08/02/2021		609,221							1,935	1,935			
100066330	DAVENPORT	IA		08/02/2021		138,648							312	312			
100066332	STATEN ISLAND	NY		08/02/2021		1,098,183							2,028	2,028			
100066336	MISSION	TX		08/02/2021		230,855							698	698			
100066341	NORTHVALE	NJ		08/02/2021		298,562							868	868			
100066344	PEARLAND	TX		08/02/2021		413,262							1,838	1,838			
100066352	PARSONS	KS		08/02/2021		189,629							719	719			
100066353	COUNCIL BLUFFS	IA		08/02/2021		119,365							206	206			
100066365	HANOVER TWP	PA		08/02/2021		270,716							1,806	1,806			
100066369	LEHIGH ACRES	FL		08/02/2021		246,423							(6,855)	(6,855)			
100066374	EUGENE	OR		08/02/2021		438,740							747	747			
100066376	SHASTA LAKE	CA		08/02/2021		378,788							354	354			
100066382	BALTIMORE	MD		08/02/2021		386,729							915	915			
100066383	JACKSON	NJ		08/02/2021		644,647							4,891	4,891			
100066385	SPRINGVILLE	UT		08/02/2021		661,262							1,187	1,187			
100066386	CUYAHOGA FALLS	OH		08/02/2021		73,125							126	126			
100066406	SAINT ROBERT	MO		08/02/2021		376,223							974	974			
100066412	NEW IBERIA	LA		08/02/2021		249,398							496	496			
100066415	BATON ROUGE	LA		08/02/2021		441,421							1,424	1,424			
100066421	SYLACAUGA	AL		08/02/2021		176,287							511	511			
100066423	PALMYRA	NY		08/02/2021		410,413							715	715			
100066429	COLUMBIA	KY		08/02/2021		327,799							831	831			
100066436	SPRINGFIELD	MA		08/02/2021		208,201							383	383			
100066448	CLARKSBURG	MD		08/02/2021		441,872							1,007	1,007			
100066452	NEW ULM	MN		08/02/2021		140,966							1,295	1,295			
100066453	DREXEL HILL	PA		08/02/2021		303,373							528	528			
100066457	HAMPTON	VA		08/02/2021		212,176							483	483			
100066459	GREENVILLE	SC		08/02/2021		418,846							947	947			
100066463	BROCKTON	MA		08/02/2021		185,059							1,659	1,659			
100066470	KINNELON	NJ		08/02/2021		703,225							1,740	1,740			
100066471	PEORIA	IL		08/02/2021		152,000							339	339			
100066472	SAINT CHARLES	MO		08/02/2021		220,328							286	286			
100066475	YAKIMA	WA		08/02/2021		480,325							1,312	1,312			
100066483	BALTIMORE	MD		08/02/2021		270,603							480	480			
100066485	VINE GROVE	KY		08/02/2021		248,392							893	893			
100066488	CAPE CORAL	FL		08/02/2021		423,960							834	834			
100066491	FREDERICK	MD		08/02/2021		488,445							872	872			
100066497	BATH	ME		08/02/2021		350,829							1,159	1,159			
100066498	LITTLE ELM	TX		08/02/2021		366,527							1,624	1,624			
100066500	GRIMES	IA		08/02/2021		210,823							1,870	1,870			
100066509	GODFREY	IL		08/02/2021		221,005							503	503			
100066511	SUMMERVILLE	SC		08/02/2021		626,947							1,151	1,151			
100066512	PERRYVILLE	KY		08/02/2021		302,077							655	655			
100066518	SUNRISE	FL		08/02/2021		230,489							457	457			
100066519	RIVERVIEW	FL		08/02/2021		505,084							1,327	1,327			
100066521	NEW KENSINGTON	PA		08/02/2021		594,801							1,384	1,384			
100066526	KAPOLEI	HI		08/02/2021		1,300,474							2,820	2,820			
100066532	SOUTH AMBOY	NJ		08/02/2021		627,112							1,098	1,098			
100066533	INGLEWOOD	CA		08/02/2021		627,671							1,017	1,017			
100066537	BATON ROUGE	LA		08/02/2021		140,041							1,487	1,487			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066556	KEANSBURG	NJ		08/02/2021		357,897							770	770			
100066561	BALTIMORE	MD		08/02/2021		560,243							981	981			
100066562	YORK	PA		08/02/2021		81,372							173	173			
100066568	VICTORIA	TX		08/02/2021		128,188							769	769			
100066572	WARR ACRES	OK		08/02/2021		103,040							542	542			
100066585	MAPLE HEIGHTS	OH		08/02/2021		60,354							(631)	(631)			
100066586	PESHTIGO	WI		08/02/2021		61,519							129	129			
100066587	WARREN	MI		08/02/2021		161,652							431	431			
100066588	MARCO ISLAND	FL		08/02/2021		320,753							598	598			
100066594	WANTAGE	NJ		08/02/2021		449,699							882	882			
100066595	ANNAPOLIS	MD		08/02/2021		597,363							1,978	1,978			
100066597	WHITE PLAINS	MD		08/02/2021		273,086							1,083	1,083			
100066608	LINDEN	NJ		08/02/2021		237,885							(2,528)	(2,528)			
100066609	PHILADELPHIA	PA		08/02/2021		100,169							705	705			
100066610	MECHANICSVILLE	VA		08/02/2021		151,553							1,596	1,596			
100066611	BRAIDWOOD	IL		08/02/2021		291,313							2,864	2,864			
100066613	XENIA	OH		08/02/2021		114,372							222	222			
100066617	MORRISTOWN	TN		08/02/2021		237,844							686	686			
100066626	ALPENA	MI		08/02/2021		502,414							1,037	1,037			
100066668	GREECE	NY		08/02/2021		325,725							650	650			
100066673	WICHITA	KS		08/02/2021		235,262							874	874			
100066675	WATERMAN	IL		08/02/2021		154,175							231	231			
100066682	KNOXVILLE	TN		08/02/2021		690,699							1,731	1,731			
100066685	YOUNGSTOWN	OH		08/02/2021		127,078							226	226			
100066691	DERBY	KS		08/02/2021		184,990							1,782	1,782			
100066694	VINELAND	NJ		08/02/2021		324,531							534	534			
100066695	SARASOTA	FL		08/02/2021		369,302							460	460			
100066700	MOUNTAIN TOP	PA		08/02/2021		359,958							883	883			
100066714	LEBANON	PA		08/02/2021		137,426							1,459	1,459			
100066717	JACKSON	NJ		08/02/2021		1,065,940							1,613	1,613			
100066720	SEWELL	NJ		08/02/2021		209,383							357	357			
100066721	STUYVESANT	NY		08/02/2021		306,692							880	880			
100066724	KIMBERLY	AL		08/02/2021		333,390							585	585			
100066727	LITTLE EGG HARBOR TWP	NJ		08/02/2021		404,893							1,074	1,074			
100066730	MARGATE	FL		08/02/2021		504,924							916	916			
100066743	EATON RAPIDS	MI		08/02/2021		693,708							1,244	1,244			
100066744	CLIMAX	MI		08/02/2021		283,432							776	776			
100066745	SPRING	TX		08/02/2021		514,918							864	864			
100066748	MIDDLETOWN	PA		08/02/2021		403,577							813	813			
100066761	HENRIETTA	NY		08/02/2021		559,935							873	873			
100066762	RIALTO	CA		08/02/2021		848,790							1,843	1,843			
100066766	MOUNT LAUREL	NJ		08/02/2021		410,512							648	648			
100066767	NEW PHILADELPHIA	OH		08/02/2021		284,701							536	536			
100066768	NORFOLK	VA		08/02/2021		636,376							1,545	1,545			
100066771	POWELL	OH		08/02/2021		259,064							719	719			
100066776	ROCKVILLE	MD		08/02/2021		1,345,835							2,852	2,852			
100066787	HUNTINGTON	NY		08/02/2021		436,925							768	768			
100066788	LUSBY	MD		08/02/2021		467,403							1,373	1,373			
100066791	BALDWIN	MI		08/02/2021		296,798							859	859			
100066797	LOUISVILLE	KY		08/02/2021		517,275							1,219	1,219			
100066798	WICHITA	KS		08/02/2021		126,529							1,155	1,155			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066801	FORT MYERS	FL		08/02/2021		451,043							3,152	3,152			
100066802	JACKSONVILLE	NC		08/02/2021		432,421							623	623			
100066805	PHILADELPHIA	PA		08/02/2021		407,807							802	802			
100066808	LAWNSIDE	NJ		08/02/2021		419,721							768	768			
100066813	AMHERST	VA		08/02/2021		226,842							185	185			
100066815	AMHERST	NY		08/02/2021		562,694							1,088	1,088			
100066816	ABERDEEN	MD		08/02/2021		639,347							1,165	1,165			
100066817	RUSKIN	FL		08/02/2021		580,470							1,136	1,136			
100066818	NORTH HAVEN	CT		08/02/2021		253,375							707	707			
100066819	FORT MYERS	FL		08/02/2021		588,211							1,525	1,525			
100066820	ABINGDON	MD		08/02/2021		426,213							780	780			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		658,999							1,189	1,189			
100066827	CUMBERLAND	MD		08/02/2021		267,610							513	513			
100066831	PLANTATION	FL		08/02/2021		962,788							1,877	1,877			
100066832	HARDYSTON	NJ		08/02/2021		539,395							954	954			
100066833	MOUNT WASHINGTON	KY		08/02/2021		399,016							1,246	1,246			
100066835	FLORIDA CITY	FL		08/02/2021		460,455							900	900			
100066836	ABINGDON	MD		08/02/2021		1,081,567							2,809	2,809			
100066837	DAYTON	OH		08/02/2021		113,770							200	200			
100066840	PENSACOLA	FL		08/02/2021		270,433							474	474			
100066845	MEDFORD	NY		08/02/2021		584,797							1,011	1,011			
100066850	MINNEOLA	FL		08/02/2021		828,650							2,044	2,044			
100066852	FLORENCE	AL		08/02/2021		129,004							225	225			
100066859	PORT DEPOSIT	MD		08/02/2021		599,523							909	909			
100066861	MARION	IN		08/02/2021		182,897							335	335			
100066865	SAN ANTONIO	TX		08/02/2021		485,224							950	950			
100066867	KINGWOOD	TX		08/02/2021		624,980							1,212	1,212			
100066868	HURST	TX		08/02/2021		571,313							1,137	1,137			
100066873	ROSHARON	TX		08/02/2021		414,623							770	770			
100066874	RURAL HALL	NC		08/02/2021		608,870							1,200	1,200			
100066876	NEW RICHMOND	WI		08/02/2021		320,264							2,409	2,409			
100066877	LEXINGTON	SC		08/02/2021		361,266							1,028	1,028			
100066879	SHELTON	WA		08/02/2021		456,492							1,374	1,374			
100066882	WASHINGTON	DC		08/02/2021		596,528							1,124	1,124			
100066889	NEW PORT RICHEY	FL		08/02/2021		677,901							1,216	1,216			
100066890	STERLING	VA		08/02/2021		1,918,936							3,704	3,704			
100066894	GOODYEAR	AZ		08/02/2021		882,399							1,703	1,703			
100066898	MILFORD	MA		08/02/2021		961,399							1,820	1,820			
100066902	SAINT PAUL	MN		08/02/2021		161,527							1,432	1,432			
100066904	GRANGER	IN		08/02/2021		584,488							3,380	3,380			
100066910	STATESBORO	GA		08/02/2021		466,664							839	839			
100066911	ZEPHYRHILLS	FL		08/02/2021		452,568							882	882			
100066922	FLORISSANT	MO		08/02/2021		203,554							1,277	1,277			
100066923	YUCCA VALLEY	CA		08/02/2021		544,030							1,553	1,553			
100066930	RAHWAY	NJ		08/02/2021		480,134							933	933			
100066937	LAKE ELSINORE	CA		08/02/2021		1,134,123							2,201	2,201			
100066941	FORT WORTH	TX		08/02/2021		731,659							1,455	1,455			
100066944	SAN BERNARDINO	CA		08/02/2021		817,040							1,318	1,318			
100066954	YOUNGSTOWN	OH		08/02/2021		557,645							1,111	1,111			
100066955	JONESBORO	AR		08/02/2021		84,160							298	298			
100066958	ALBANY	GA		08/02/2021		157,716							367	367			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066965	SUMTER	SC		08/02/2021		333,371							804	804			
100066975	SAUGUS	MA		08/02/2021		872,863							2,647	2,647			
100066981	SYLVESTER	GA		08/02/2021		292,600							698	698			
100066982	BALTIMORE	MD		08/02/2021		597,574							1,768	1,768			
100066986	ROME	NY		08/02/2021		164,592							552	552			
100066987	ROCKDALE	TX		08/02/2021		226,828							858	858			
100066988	OSCEOLA	IN		08/02/2021		97,996							1,089	1,089			
100066992	KATY	TX		08/02/2021		237,500							669	669			
100067000	HARLINGEN	TX		08/02/2021		416,992							757	757			
100067002	CLINTON	WI		08/02/2021		321,130							705	705			
100067007	CINCINNATI	OH		08/02/2021		263,456							480	480			
100067014	MIAMI GARDENS	FL		08/02/2021		607,129							1,255	1,255			
100067015	GRAND JUNCTION	CO		08/02/2021		361,665							809	809			
100067023	CARLTON	PA		08/02/2021		47,308							283	283			
100067024	GLENS FALLS	NY		08/02/2021		342,020							677	677			
100067027	LOUISVILLE	KY		08/02/2021		153,590							282	282			
100067029	CHALFONT	PA		08/02/2021		699,752							1,271	1,271			
100067030	ALVARADO	TX		08/02/2021		57,869							413	413			
100067035	FORT WORTH	TX		08/02/2021		387,638							1,429	1,429			
100067039	MEMPHIS	TN		08/02/2021		242,835							484	484			
100067040	ELIZABETH	PA		08/02/2021		81,606							570	570			
100067041	FLINT	MI		08/02/2021		67,266							434	434			
100067045	BELLMAWR	NJ		08/02/2021		381,746							874	874			
100067053	BUTLER	PA		08/02/2021		88,687							201	201			
100067056	BEAUMONT	TX		08/02/2021		268,054							452	452			
100067057	CHEEKTOWAGA	NY		08/02/2021		262,969							670	670			
100067060	NEW PORT RICHEY	FL		08/02/2021		210,709							478	478			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		671,231							1,188	1,188			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		453,605							844	844			
100067076	RIALTO	CA		08/02/2021		742,787							1,601	1,601			
100067081	GARDEN VALLEY	CA		08/02/2021		520,867							930	930			
100067087	YACOLT	WA		08/02/2021		597,867							1,011	1,011			
100067094	WEST BOYLSTON	MA		08/02/2021		690,589							1,200	1,200			
100067102	LAMPETER	PA		08/02/2021		408,868							732	732			
100067104	WASHINGTON	DC		08/02/2021		612,247							1,552	1,552			
100067106	JOLIET	IL		08/02/2021		414,108							695	695			
100067108	AURORA	CO		08/02/2021		673,678							1,610	1,610			
100067109	LANSDALE	PA		08/02/2021		793,027							1,475	1,475			
100067110	MOUNTAIN VIEW	HI		08/02/2021		371,400							1,092	1,092			
100067111	WOLFFORTH	TX		08/02/2021		190,601							4,760	4,760			
100067114	FRIDAY HARBOR	WA		08/02/2021		363,052							956	956			
100067116	KAPOLEI	HI		08/02/2021		611,431							1,087	1,087			
100067120	MILFORD	PA		08/02/2021		627,462							1,528	1,528			
100067122	KISSIMMEE	FL		08/02/2021		230,103							60	60			
100067123	VANCOUVER	WA		08/02/2021		282,605							881	881			
100067126	HIGH POINT	NC		08/02/2021		238,006							436	436			
100067128	WASHINGTON	DC		08/02/2021		932,470							2,151	2,151			
100067135	MENIFEE	CA		08/02/2021		551,507							1,001	1,001			
100067142	KENT	WA		08/02/2021		758,387							2,680	2,680			
100067144	STOCKTON	CA		08/02/2021		441,997							809	809			
100067145	OCEANSIDE	CA		08/02/2021		547,499							1,757	1,757			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067147	NORTH MIAMI	FL		08/02/2021		429,453							1,381	1,381			
100067148	DESOTO	TX		08/02/2021		546,168							1,631	1,631			
100067150	TAYLORSVILLE	UT		08/02/2021		433,794							760	760			
100067152	WEST PALM BEACH	FL		08/02/2021		601,221							1,213	1,213			
100067154	DALLAS	TX		08/02/2021		418,452							1,246	1,246			
100067155	GALT	CA		08/02/2021		680,040							2,937	2,937			
100067157	ORLANDO	FL		08/02/2021		512,637							1,959	1,959			
100067158	VENICE	FL		08/02/2021		384,799							695	695			
100067160	SAGINAW	TX		08/02/2021		354,321							602	602			
100067168	CALIFORNIA CITY	CA		08/02/2021		142,349							421	421			
100067169	SACRAMENTO	CA		08/02/2021		401,318							1,886	1,886			
100067170	SPANAWAY	WA		08/02/2021		438,111							692	692			
100067172	LOS ANGELES	CA		08/02/2021		157,921							1,692	1,692			
100067178	PALM BAY	FL		08/02/2021		313,211							566	566			
100067183	PHILADELPHIA	PA		08/02/2021		168,817							564	564			
100067184	ORLANDO	FL		08/02/2021		213,268							922	922			
100067188	HUNTSVILLE	AL		08/02/2021		321,953							616	616			
100067192	SAVANNAH	TN		08/02/2021		51,452							130	130			
100067195	RIVERDALE	GA		08/02/2021		261,818							636	636			
100067199	SAN ANTONIO	TX		08/02/2021		471,528							1,039	1,039			
100067203	HUMBLE	TX		08/02/2021		273,720							527	527			
100067207	BLANCHESTER	OH		08/02/2021		116,255							210	210			
100067209	MODESTO	CA		08/02/2021		146,423							1,774	1,774			
100067213	EDWARDSVILLE	IL		08/02/2021		441,203							560	560			
100067214	BAYTOWN	TX		08/02/2021		265,228							841	841			
100067217	FORT WASHINGTON	MD		08/02/2021		81,030							657	657			
100067227	SPRINGFIELD	MA		08/02/2021		297,747							855	855			
100067228	LEHIGH ACRES	FL		08/02/2021		438,978							1,076	1,076			
100067230	ORLANDO	FL		08/02/2021		264,692							613	613			
100067238	FORT SMITH	AR		08/02/2021		201,647							366	366			
100067247	LOS BANOS	CA		08/02/2021		614,131							1,115	1,115			
100067248	ALLENTOWN	PA		08/02/2021		326,095							678	678			
100067249	RIVERVIEW	FL		08/02/2021		416,162							1,312	1,312			
100067250	CLINTON	MD		08/02/2021		151,040							2,399	2,399			
100067253	COLLEGE PARK	GA		08/02/2021		135,079							237	237			
100067255	NORTH VERNON	IN		08/02/2021		185,891							5,998	5,998			
100067259	LEESBURG	FL		08/02/2021		716,679							1,620	1,620			
100067260	HANOVER	PA		08/02/2021		360,146							718	718			
100067262	BAY MINETTE	AL		08/02/2021		292,357							663	663			
100067263	MONAHANS	TX		08/02/2021		223,253							509	509			
100067266	MERRITT ISLAND	FL		08/02/2021		546,505							1,223	1,223			
100067267	CLINTON	MD		08/02/2021		1,091,102							1,976	1,976			
100067269	EAST ALTON	IL		08/02/2021		195,167							437	437			
100067271	ORLANDO	FL		08/02/2021		373,355							632	632			
100067279	TAMARAC	FL		08/02/2021		154,563							271	271			
100067281	WILLIS	TX		08/02/2021									105,669	105,669			
100067282	CRANE	TX		08/02/2021		368,753							821	821			
100067301	MUSKEGO	WI		08/02/2021		326,100							601	601			
100067309	ODESSA	TX		08/02/2021		537,413							867	867			
100067312	DUNDEE	FL		08/02/2021		152,671							(274)	(274)			
100067314	NORTH PORT	FL		08/02/2021		612,501							1,120	1,120			

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100067318	JACKSONVILLE	FL		08/02/2021		825,970							1,657	1,657			
100067321	LUTZ	FL		08/02/2021		410,466							1,417	1,417			
100067327	LAMSVILLE	MD		08/02/2021		314,090							523	523			
100067332	PEABODY	MA		08/02/2021		964,034							1,630	1,630			
100067336	MIAMI	FL		08/02/2021		709,598							2,813	2,813			
100067345	MOBILE	AL		08/02/2021		325,385							548	548			
100067348	CASTALIA	NC		08/02/2021		286,746							2,006	2,006			
100067351	FRISCO	TX		08/02/2021		216,303							398	398			
100067353	PINE HILL	NJ		08/02/2021		303,579							1,562	1,562			
100067355	LEHIGH ACRES	FL		08/02/2021		189,383							640	640			
100067361	EDNA	TX		08/02/2021		164,944							265	265			
100067398	ORLANDO	FL		09/23/2021		440,073							2,026	2,026			
100067401	ANNA	TX		09/23/2021		572,350							1,895	1,895			
100067404	LA VERNE	CA		09/23/2021		2,016,046							3,298	3,298			
100067405	TAUNTON	MA		09/23/2021		805,738							3,682	3,682			
100067406	ANAHEIM	CA		09/23/2021		2,283,153							7,711	7,711			
100067408	WESTMINSTER	CA		09/23/2021		970,439							1,553	1,553			
100067409	CHATSWORTH	CA		09/23/2021		2,266,592							5,766	5,766			
100067411	SANTA MONICA	CA		09/23/2021		2,356,953							4,483	4,483			
100067413	LOS ANGELES	CA		09/23/2021		2,361,447							4,471	4,471			
100067416	SHORELINE	WA		09/23/2021		1,042,860							1,669	1,669			
100067417	ORLANDO	FL		09/23/2021		834,106							1,341	1,341			
100067418	DENVER	CO		09/23/2021		1,191,351							1,876	1,876			
100067419	LONG BEACH	CA		09/23/2021		950,509							1,576	1,576			
100067420	PATERSON	NJ		09/23/2021		684,316							1,083	1,083			
100067421	STERLING	VA		09/23/2021		845,911							1,363	1,363			
100067422	TEMECULA	CA		09/23/2021		993,714							1,647	1,647			
100067424	TEMPE	AZ		09/23/2021		1,136,199							2,832	2,832			
100067425	NORTH ARLINGTON	NJ		09/23/2021		757,344							1,249	1,249			
100067426	BURBANK	CA		09/23/2021		1,587,637							2,802	2,802			
100067432	BELLFLOWER	CA		09/23/2021		528,935							1,309	1,309			
100067433	UNIVERSITY PL	WA		09/23/2021		889,342							2,146	2,146			
100067434	EUREKA	CA		09/23/2021		1,515,501							2,600	2,600			
100067435	STOCKTON	CA		09/23/2021		605,893							1,037	1,037			
100067436	TAMPA	FL		09/23/2021		648,054							1,114	1,114			
100067437	TEMPE	AZ		09/23/2021		1,144,838							2,033	2,033			
100067438	PHOENIX	AZ		09/23/2021		1,133,141							2,859	2,859			
100067439	ASHEVILLE	NC		09/23/2021		640,914							1,421	1,421			
100067440	FERNLEY	NV		09/23/2021		715,518							1,145	1,145			
100067444	CAPE CORAL	FL		09/23/2021		534,183							807	807			
100067446	CLINTON	MA		09/23/2021		934,229							1,495	1,495			
100067447	WALNUT CREEK	CA		09/23/2021		1,981,605							3,406	3,406			
100067448	GARDINER	ME		09/23/2021		385,255							594	594			
100067453	FORT WORTH	TX		09/23/2021		479,118							1,164	1,164			
100067454	EPHRATA	PA		09/23/2021		497,213							1,086	1,086			
100067457	WALLINGTON	NJ		09/23/2021		1,008,796							1,524	1,524			
100067458	AUSTIN	TX		09/23/2021		738,079							1,120	1,120			
100067459	POCATELLO	ID		09/23/2021		456,223							704	704			
100067463	CLIFTON	NJ		09/23/2021		876,898							1,324	1,324			
100067465	ELIZABETH	NJ		09/23/2021		522,673							955	955			
100067468	ALBUQUERQUE	NM		09/23/2021		580,197							858	858			

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100067470	PORTSMOUTH	VA		09/23/2021		608,834							924	924			
100067472	ATLANTIC CITY	NJ		09/23/2021		625,604							1,519	1,519			
100067474	BOWLING GREEN	KY		09/23/2021		171,594							701	701			
100067476	TALLAHASSEE	FL		09/23/2021		342,895							868	868			
100067477	ROCKVILLE	MD		09/23/2021		280,217							654	654			
100067480	GREENCASTLE	PA		09/23/2021		235,501							1,729	1,729			
100067481	LINTHICUM	MD		09/23/2021		614,351							1,109	1,109			
100067482	FORT MYERS	FL		09/23/2021		607,160							925	925			
100067485	WHITE HOUSE	TN		09/23/2021		318,654							1,047	1,047			
100067486	TERRELL HILLS	TX		09/23/2021		1,013,830							1,564	1,564			
100067487	WICHITA FALLS	TX		09/23/2021		199,869							308	308			
100067488	GREENSBORO	NC		09/23/2021		390,241							637	637			
100067491	PUNTA GORDA	FL		09/23/2021		630,280							952	952			
100067492	WILMINGTON	DE		09/23/2021		651,246							989	989			
100067493	COLUMBIA	SC		09/23/2021		263,990							390	390			
100067495	AMARILLO	TX		09/23/2021		598,328							885	885			
100067496	CANAAN	NH		09/23/2021		337,239							499	499			
100067498	HOPE	ME		09/23/2021		507,296							766	766			
100067499	LAS VEGAS	NV		09/23/2021		466,313							728	728			
100067503	LEES SUMMIT	MO		09/23/2021		344,702							532	532			
100067504	ATLANTA	GA		09/23/2021		360,946							605	605			
100067511	ANOKA	MN		09/23/2021		587,449							869	869			
100067516	OCALA	FL		09/23/2021		609,384							1,082	1,082			
100067517	FREDERICKSBURG	VA		09/23/2021		537,072							778	778			
100067518	MIAMI	FL		09/23/2021		603,828							912	912			
100067519	ROSELLE PARK	NJ		09/23/2021		1,090,741							1,673	1,673			
100067521	DECATUR	TX		09/23/2021		344,172							1,189	1,189			
100067522	HOMESTEAD	FL		09/23/2021		477,181							769	769			
100067524	GARNER	NC		09/23/2021		773,734							1,193	1,193			
100067525	MCKENNA	WA		09/23/2021		910,099							1,318	1,318			
100067528	LOCKHART	TX		09/23/2021		577,534							862	862			
100067529	BLUE SPRINGS	MO		09/23/2021		509,801							820	820			
100067530	CYPRESS	TX		09/23/2021		517,503							894	894			
100067531	MARIETTA	GA		09/23/2021		570,016							971	971			
100067533	LYNCHBURG	VA		09/23/2021		372,791							568	568			
100067534	COLUMBIA	MD		09/23/2021		623,236							1,188	1,188			
100067535	POWHATAN	VA		09/23/2021		600,059							906	906			
100067539	LUBBOCK	TX		09/23/2021		357,637							546	546			
100067541	COUNCIL BLUFFS	IA		09/23/2021		199,278							630	630			
100067545	FORT MYERS	FL		09/23/2021		344,522							537	537			
100067546	HOUSTON	TX		09/23/2021		253,022							1,106	1,106			
100067547	OKLAHOMA CITY	OK		09/23/2021		520,997							1,053	1,053			
100067556	WOONSOCKET	RI		09/23/2021		651,749							969	969			
100067557	YUMA	AZ		09/23/2021		601,687							1,227	1,227			
100067558	PRESCOTT	AZ		09/23/2021		632,511							981	981			
100067561	GLASTONBURY	CT		09/23/2021		694,117							1,076	1,076			
100067564	REDMOND	OR		09/23/2021		747,908							1,179	1,179			
100067565	FREDERICKSBURG	VA		09/23/2021		456,905							676	676			
100067566	ALBUQUERQUE	NM		09/23/2021		771,815							1,166	1,166			
100067568	INDIAN HEAD	MD		09/23/2021		665,840							1,010	1,010			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		255,958							412	412			

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100067576	ORLANDO	FL		09/23/2021		522,385							1,404	1,404			
100067578	SAN BERNARDINO	CA		09/23/2021		469,074							832	832			
100067580	KISSIMMEE	FL		09/23/2021		444,321							729	729			
100067585	DALTON	GA		09/23/2021		374,635							754	754			
100067586	ALAMO	TX		09/23/2021		239,113							354	354			
100067587	MARIETTA	GA		09/23/2021		157,514							537	537			
100067591	WILMINGTON	DE		09/23/2021		446,421							674	674			
100067598	ALLIANCE	OH		09/23/2021		381,277							1,047	1,047			
100067600	COLUMBUS	GA		09/23/2021		388,007							574	574			
100067601	BALTIMORE	MD		09/23/2021		730,507							1,103	1,103			
100067602	WYOMING	PA		09/23/2021		254,561							376	376			
100067603	WEST WARWICK	RI		09/23/2021		336,195							542	542			
100067611	TALLAHASSEE	FL		09/23/2021		375,977							619	619			
100067616	ROSHARON	TX		09/23/2021		542,470							877	877			
100067618	RICHMOND	VA		09/23/2021		468,525							708	708			
100067619	ORLANDO	FL		09/23/2021		628,788							930	930			
100067622	CONCORD	NC		09/23/2021		407,881							609	609			
100067623	DENVER	CO		09/23/2021		761,694							1,303	1,303			
100067624	SAINT PETERSBURG	FL		09/23/2021		542,251							873	873			
100067625	YORK	PA		09/23/2021		185,319							478	478			
100067628	AUSTIN	TX		09/23/2021		541,855							890	890			
100067629	FALL RIVER	MA		09/23/2021		568,311							914	914			
100067630	NORCROSS	GA		09/23/2021		435,775							618	618			
100067631	MADISON	AL		09/23/2021		509,748							820	820			
100067632	TWENTYNINE PALMS	CA		09/23/2021		509,012							997	997			
100067634	LAFAYETTE	CA		09/23/2021		1,705,157							2,917	2,917			
100067635	OAKLAND	CA		09/23/2021		1,210,160							10,378	10,378			
100067636	CLOVIS	CA		09/23/2021		766,022							1,311	1,311			
100067638	CHARLOTTE	NC		09/23/2021		833,501							1,566	1,566			
100067640	WEST SACRAMENTO	CA		09/23/2021		572,705							1,500	1,500			
100067642	LANCASTER	CA		09/23/2021		833,103							1,425	1,425			
100067644	ATLANTA	GA		09/23/2021		556,209							999	999			
100067646	OXNARD	CA		09/23/2021		1,184,958							2,257	2,257			
100067647	HAMILTON	GA		09/23/2021		416,904							642	642			
100067651	TAMPA	FL		09/23/2021		831,669							1,430	1,430			
100067652	LOVELL	WY		09/23/2021		884,576							1,680	1,680			
100067653	FERNLEY	NV		09/23/2021		871,017							1,552	1,552			
100067654	SAINT CLOUD	FL		09/23/2021		711,077							1,733	1,733			
100067655	DENVER	CO		09/23/2021		798,506							1,395	1,395			
100067658	SACRAMENTO	CA		09/23/2021		714,290							1,228	1,228			
100067659	ALEXANDRIA	VA		09/23/2021		433,176							753	753			
100067660	COLUMBUS	OH		09/23/2021		636,513							1,015	1,015			
100067661	MENIFEE	CA		09/23/2021		624,218							1,025	1,025			
100067662	NEWARK	NJ		09/23/2021		650,742							1,046	1,046			
100067663	DAVIS	CA		09/23/2021		1,717,524							3,969	3,969			
100067664	SUGAR LAND	TX		09/23/2021		892,943							1,559	1,559			
100067665	LOS ANGELES	CA		09/23/2021		1,311,676							2,290	2,290			
100067666	HOUSTON	TX		09/23/2021		821,594							1,435	1,435			
100067668	SAN DIEGO	CA		09/23/2021		1,528,034							2,723	2,723			
100067669	WOODSTOCK	GA		09/23/2021		443,944							1,164	1,164			
100067671	EL MONTE	CA		09/23/2021		1,223,364							2,256	2,256			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067676	AZUSA	CA		09/23/2021		1,885,684							3,442	3,442			
100067678	ALOHA	OR		09/23/2021		889,177							1,561	1,561			
100067680	NEW HAVEN	CT		09/23/2021		1,334,180							2,319	2,319			
100067681	WINTER GARDEN	FL		09/23/2021		724,908							1,240	1,240			
100067682	MARLTON	NJ		09/23/2021		639,379							1,012	1,012			
100067683	OAKLAND	CA		09/23/2021		1,299,524							2,259	2,259			
100067684	CHICAGO	IL		09/23/2021		1,466,706							2,602	2,602			
100067688	VALLEJO	CA		09/23/2021		1,649,061							2,926	2,926			
100067689	SAN LEANDRO	CA		09/23/2021		1,660,504							2,886	2,886			
100067691	DENVER	CO		09/23/2021		1,915,123							4,166	4,166			
100067693	EAST RUTHERFORD	NJ		09/23/2021		1,906,603							3,382	3,382			
100067694	WINSTED	CT		09/23/2021		427,371							731	731			
100067697	BLOOMFIELD	NJ		09/23/2021		637,314							1,920	1,920			
100067699	EDINBURG	TX		09/23/2021		337,557							566	566			
100067700	AUSTIN	TX		09/23/2021		1,079,209							1,963	1,963			
100067703	BALTIMORE	MD		09/23/2021		213,871							365	365			
100067707	OAKLAND	CA		09/23/2021		2,027,260							3,524	3,524			
100067710	SAN RAMON	CA		09/23/2021		1,678,888							3,101	3,101			
100067712	STONINGTON	CT		09/23/2021		1,845,209							3,340	3,340			
100067713	KILLEEN	TX		09/23/2021		355,983							784	784			
100067715	MADEIRA BEACH	FL		09/23/2021		1,726,956							3,256	3,256			
100067717	JACKSONVILLE	FL		09/23/2021		402,418							792	792			
100067718	HALLANDALE BEACH	FL		09/23/2021		945,685							1,523	1,523			
100067719	MODESTO	CA		09/23/2021		1,048,661							1,678	1,678			
100067721	WILDWOOD	NJ		09/23/2021		661,579							1,194	1,194			
100067722	DALLAS	TX		09/23/2021		476,442							1,433	1,433			
100067723	ST LOUIS PARK	MN		09/23/2021		736,929							1,185	1,185			
100067726	SAN CLEMENTE	CA		09/23/2021		1,328,289							3,190	3,190			
100067730	JERSEY CITY	NJ		09/23/2021		1,863,953							2,950	2,950			
100067731	PALMDALE	CA		09/23/2021		649,171							1,111	1,111			
100067732	MCKINNEY	TX		09/23/2021		745,150							1,399	1,399			
100067737	OLYMPIA	WA		09/23/2021		958,760							1,542	1,542			
100067738	CHARLOTTE	NC		09/23/2021		671,901							1,103	1,103			
100067739	CHESTER	VA		09/23/2021		722,640							1,182	1,182			
100067741	LOS BANOS	CA		09/23/2021		673,518							1,617	1,617			
100067744	CINCINNATI	OH		09/23/2021		888,784							1,342	1,342			
100067745	NORFOLK	VA		09/23/2021		703,265							1,187	1,187			
100067747	ROUND ROCK	TX		09/23/2021		646,440							976	976			
100067752	TUCSON	AZ		09/23/2021		512,708							791	791			
100067754	LAKE WORTH BEACH	FL		09/23/2021		440,783							1,038	1,038			
100067756	BOILING SPRINGS	SC		09/23/2021		498,422							785	785			
100067763	NEWPORT	OR		09/23/2021		886,656							3,340	3,340			
100067764	NORTH FORT MYERS	FL		09/23/2021		424,269							627	627			
100067766	SANFORD	FL		09/23/2021		232,079							344	344			
100067769	WEST HARTFORD	CT		09/23/2021		1,243,819							1,878	1,878			
100067770	ERLANGER	KY		09/23/2021		357,908							576	576			
100067773	LAS CRUCES	NM		09/23/2021		487,942							753	753			
100067777	HOUSTON	TX		09/23/2021		1,261,494							1,946	1,946			
100067778	LITTLE ELM	TX		09/23/2021		478,404							705	705			
100067782	TUCSON	AZ		09/23/2021		694,126							1,065	1,065			
100067783	JACKSONVILLE	FL		09/23/2021		358,604							774	774			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067784	FT LAUDERDALE	FL		09/23/2021		2,065,421							3,119	3,119			
100067785	COLUMBUS	OH		09/23/2021		532,427							1,156	1,156			
100067786	TAMPA	FL		09/23/2021		469,361							799	799			
100067791	MANTECA	CA		09/23/2021		705,826							1,852	1,852			
100067794	RICHMOND	VA		09/23/2021		450,367							743	743			
100067799	DALLAS	TX		09/23/2021		753,698							1,138	1,138			
100067803	BOZRAH	CT		09/23/2021		434,166							684	684			
100067804	SPRINGFIELD	MA		09/23/2021		358,731							542	542			
100067805	NAPLES	FL		09/23/2021		495,904							749	749			
100067808	DAYTON	OH		09/23/2021		260,524							381	381			
100067812	BRIDGEPORT	CT		09/23/2021		586,574							872	872			
100067815	DURHAM	NC		09/23/2021		649,056							1,110	1,110			
100067821	FRESNO	CA		09/23/2021		510,226							800	800			
100067822	LEES SUMMIT	MO		09/23/2021		588,021							907	907			
100067823	REDLANDS	CA		09/23/2021		1,011,450							1,497	1,497			
100067827	SPRING HILL	FL		09/23/2021		197,267							292	292			
100067828	SACRAMENTO	CA		09/23/2021		904,271							1,330	1,330			
100067830	GREENVILLE	NC		09/23/2021		287,197							425	425			
100067836	WATERTOWN	CT		09/23/2021		501,163							737	737			
100067837	FORT WAYNE	IN		09/23/2021		284,086							429	429			
100067838	OCALA	FL		09/23/2021		431,185							658	658			
100067839	BALTIMORE	MD		09/23/2021		538,452							826	826			
100067844	SAFETY HARBOR	FL		09/23/2021		688,762							1,090	1,090			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		472,539							740	740			
100067846	FT LAUDERDALE	FL		09/23/2021		521,179							1,158	1,158			
100067850	MEMPHIS	TN		09/23/2021		386,411							571	571			
100067851	MIDLAND	TX		09/23/2021		260,400							715	715			
100067855	SPARTANBURG	SC		09/23/2021		367,450							576	576			
100067857	ORLANDO	FL		09/23/2021		803,871							1,287	1,287			
100067859	NORFOLK	VA		09/23/2021		501,209							757	757			
100067860	LEAGUE CITY	TX		09/23/2021		856,751							1,301	1,301			
100067863	NEWHALL	CA		09/23/2021		865,562							1,481	1,481			
100067865	SOPHIA	NC		09/23/2021		309,934							459	459			
100067869	HONOLULU	HI		09/23/2021		1,412,416							2,345	2,345			
100067871	KANNAPOLIS	NC		09/23/2021		338,014							891	891			
100067872	GARLAND	TX		09/23/2021		333,366							503	503			
100067875	BUCKLEY	WA		09/23/2021		578,931							946	946			
100067881	GRAND RAPIDS	MI		09/23/2021		333,118							534	534			
100067883	MIAMI	FL		09/23/2021		709,691							1,485	1,485			
100067884	HONOLULU	HI		09/23/2021		1,518,522							2,533	2,533			
100067886	SIERRA MADRE	CA		09/23/2021		902,353							2,098	2,098			
100067887	OAKLAND	CA		09/23/2021		941,298							1,610	1,610			
100067892	CHATTANOOGA	TN		09/23/2021		641,368							969	969			
100067894	PASSAIC	NJ		09/23/2021		762,394							1,151	1,151			
100067896	(CHATSWORTH AREA)	CA		09/23/2021		1,083,809							1,845	1,845			
100067898	NEW YORK MILLS	NY		09/23/2021		232,259							523	523			
100067901	LITTLE ROCK	AR		09/23/2021		304,169							487	487			
100067905	PASSAIC	NJ		09/23/2021		997,173							1,383	1,383			
100067906	CLIFTON	NJ		09/23/2021		862,952							1,489	1,489			
100067911	BRENHAM	TX		09/23/2021		461,256							682	682			
100067912	VERO BEACH	FL		09/23/2021		577,598							869	869			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067913	ESTES PARK	CO		09/23/2021		1,828,499							3,128	3,128			
100067915	PALMDALE	CA		09/23/2021		574,714							939	939			
100067917	ALBANY	OR		09/23/2021		783,147							1,402	1,402			
100067922	TUSTIN	CA		09/23/2021		481,693							1,230	1,230			
100067924	ALBUQUERQUE	NM		09/23/2021		557,268							2,729	2,729			
100067925	REHOBOTH BEACH	DE		09/23/2021		633,385							1,019	1,019			
100067926	RAYTOWN	MO		09/23/2021		405,862							954	954			
100067929	STANLEY	VA		09/23/2021		318,633							491	491			
100067931	DALLAS	GA		09/23/2021		391,673							1,314	1,314			
100067934	FAYETTEVILLE	NC		09/23/2021		387,193							1,040	1,040			
100067942	EVANS	GA		09/23/2021		642,853							1,429	1,429			
100067943	WEST POINT	VA		09/23/2021		608,685							954	954			
100067944	CHARLOTTE	NC		09/23/2021		585,257							997	997			
100067949	TWIN LAKE	MI		09/23/2021		147,002							208	208			
100067950	MEMPHIS	TN		09/23/2021		616,181							1,066	1,066			
100067951	OAKDALE	MN		09/23/2021		661,123							1,126	1,126			
100067953	BRENTWOOD	CA		09/23/2021		1,507,450							2,620	2,620			
100067955	GAITHERSBURG	MD		09/23/2021		596,179							1,006	1,006			
100067956	PORTLAND	OR		09/23/2021		736,990							1,671	1,671			
100067959	LIVERMORE	CA		09/23/2021		2,111,729							3,671	3,671			
100067962	HOUSTON	TX		09/23/2021		340,405							590	590			
100067964	CRANSTON	RI		09/23/2021		585,281							1,268	1,268			
100067970	SEATTLE	WA		09/23/2021		1,150,193							1,958	1,958			
100067971	HARKER HEIGHTS	TX		09/23/2021		588,450							948	948			
100067972	BREMERTON	WA		09/23/2021		740,930							1,131	1,131			
100067973	SAN DIEGO	CA		09/23/2021		588,026							942	942			
100067976	VERO BEACH	FL		09/23/2021		511,835							1,113	1,113			
100067977	SILVER SPRING	MD		09/23/2021		685,283							1,191	1,191			
100067978	PINON HILLS	CA		09/23/2021		492,379							857	857			
100067986	GLOBE	AZ		09/23/2021		480,477							757	757			
100067989	LOS ANGELES	CA		09/23/2021		1,297,929							2,360	2,360			
100067992	SACRAMENTO	CA		09/23/2021		964,409							1,601	1,601			
100067993	JACKSONVILLE	FL		09/23/2021		554,507							892	892			
100067997	HOLLY HILL	FL		09/23/2021		371,727							563	563			
100067998	TAMPA	FL		09/23/2021		919,758							1,632	1,632			
100068002	DENVER	CO		09/23/2021		874,375							1,513	1,513			
100068004	PORTLAND	OR		09/23/2021		901,717							1,600	1,600			
100068006	OCALA	FL		09/23/2021		325,625							513	513			
100068007	CHESAPEAKE	VA		09/23/2021		643,477							1,052	1,052			
100068011	SPRINGFIELD	MA		09/23/2021		454,778							729	729			
100068013	DALLAS	TX		09/23/2021		349,041							547	547			
100068014	SUN CITY WEST	AZ		09/23/2021		592,482							1,009	1,009			
100068017	WINTER HAVEN	FL		09/23/2021		385,468							6,498	6,498			
100068024	SCOTTSDALE	AZ		09/23/2021		520,228							886	886			
100068025	LA HABRA	CA		09/23/2021		792,524							1,322	1,322			
100068026	MURFREESBORO	TN		09/23/2021		487,388							796	796			
100068028	BRIGHTON	CO		09/23/2021		862,822							1,381	1,381			
100068029	HERMITAGE	PA		09/23/2021		171,521							433	433			
100068031	WILLIAMSBURG	VA		09/23/2021		557,800							950	950			
100068038	PLAINVILLE	CT		09/23/2021		715,818							1,151	1,151			
100068041	SPOKANE	WA		09/23/2021		1,298,257							2,303	2,303			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068044	BELL	CA		09/23/2021		872,751							1,555	1,555			
100068045	BREMERTON	WA		09/23/2021		676,216							1,800	1,800			
100068046	BREMERTON	WA		09/23/2021		906,118							1,608	1,608			
100068049	BREMERTON	WA		09/23/2021		906,118							1,608	1,608			
100068050	BREMERTON	WA		09/23/2021		906,118							1,608	1,608			
100068052	ELOY	AZ		09/23/2021		566,621							2,773	2,773			
100068053	SUNNYVALE	CA		09/23/2021		2,336,980							4,159	4,159			
100068055	OCALA	FL		09/23/2021		308,052							451	451			
100068060	ENNIS	TX		09/23/2021		311,136							671	671			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		652,366							1,134	1,134			
100068062	CORPUS CHRISTI	TX		09/23/2021		329,478							561	561			
100068065	OAKLAND	TN		09/23/2021		378,042							1,213	1,213			
100068066	STOCKBRIDGE	GA		09/23/2021		243,248							288	288			
100068068	NAPLES	FL		09/23/2021		642,615							3,185	3,185			
100068069	ARLINGTON	TX		09/23/2021		554,588							1,710	1,710			
100068070	LEWISVILLE	TX		09/23/2021		495,296							1,537	1,537			
100068072	SIOUX FALLS	SD		09/23/2021		449,419							765	765			
100068075	NEW ORLEANS	LA		09/23/2021		755,777							1,690	1,690			
100068077	NORTH YARMOUTH	ME		09/23/2021		508,512							1,409	1,409			
100068078	SANTA CLARA	CA		09/23/2021		1,283,258							2,367	2,367			
100068080	CANTON	GA		09/23/2021		505,431							1,769	1,769			
100068086	SIOUX FALLS	SD		09/23/2021		286,343							439	439			
100068088	SIOUX FALLS	SD		09/23/2021		309,962							496	496			
100068089	BALTIMORE	MD		09/23/2021		217,426							341	341			
100068092	KERNERSVILLE	NC		09/23/2021		266,691							495	495			
100068216	WASHINGTON	DC		08/25/2021		1,016,669							1,929	1,929			
100068233	GALVESTON	TX		08/25/2021		1,442,602							2,468	2,468			
100068239	SAINT PAUL	MN		08/25/2021		515,866							787	787			
100068263	PHILADELPHIA	PA		08/25/2021		340,424							850	850			
100068270	TAMPA	FL		08/25/2021		968,215							1,380	1,380			
100068274	SHERMAN	TX		08/25/2021		713,546							1,138	1,138			
100068289	GUTHRIE	OK		08/25/2021		651,826							4,626	4,626			
100068309	LAS VEGAS	NV		08/25/2021		758,626							1,158	1,158			
100068310	LAFAYETTE	IN		08/25/2021		304,401							427	427			
100068311	LAFAYETTE	IN		08/25/2021		326,144							457	457			
100068316	LAFAYETTE	IN		08/25/2021		236,686							473	473			
100068328	STOCKTON	CA		08/25/2021		809,804							1,255	1,255			
100068331	NEW BRITAIN	CT		08/25/2021		364,707							509	509			
100068348	VENICE	FL		08/25/2021		774,375							1,200	1,200			
100068352	BOISE	ID		08/25/2021		727,178							1,084	1,084			
100068370	CARTERSVILLE	GA		08/25/2021		584,662							851	851			
100068374	RIO RANCHO	NM		08/25/2021		521,256							825	825			
100068383	PHILADELPHIA	PA		08/25/2021		325,756							484	484			
100068403	GALLUP	NM		08/25/2021		466,625							782	782			
100068410	CRUM LYNNE	PA		08/25/2021		339,846							538	538			
100068417	ALDIE	VA		08/25/2021		935,089							1,511	1,511			
100068450	SUN VALLEY	CA		08/25/2021		1,510,815							2,650	2,650			
100068459	BOISE	ID		08/25/2021		774,893							1,799	1,799			
100068501	COTTAGE GROVE	OR		08/25/2021		840,263							1,358	1,358			
100068523	MACON	GA		08/25/2021		158,775							572	572			
100068526	LUXEMBOURG	LUX		08/30/2021		315,000							1	1	1		1

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068529	LUXEMBOURG	LUX		08/30/2021		325,284							3,005	3,005	(247)		(247)
100068532	LUXEMBOURG	LUX		08/30/2021		5,913,000							23	23	23		23
100068535	LUXEMBOURG	LUX		08/30/2021		4,806,000							16	16	16		16
100068538	LUXEMBOURG	LUX		08/30/2021		394,200							2	2	2		2
100068541	LUXEMBOURG	LUX		08/30/2021		31,569							236	236	(19)		(19)
100068544	LUXEMBOURG	LUX		08/30/2021		432,000							1	1	1		1
100068547	LUXEMBOURG	LUX		08/30/2021		66,247							510	510	(42)		(42)
100068550	LUXEMBOURG	LUX		08/30/2021		1,170,000							5	5	5		5
100068553	LUXEMBOURG	LUX		08/30/2021		10,715							82	82	(7)		(7)
100068556	LUXEMBOURG	LUX		08/30/2021		333,000							1	1	1		1
100068559	LUXEMBOURG	LUX		08/30/2021		918,000							3	3	3		3
100068562	LUXEMBOURG	LUX		08/30/2021		1,584,000							6	6	6		6
100068565	LUXEMBOURG	LUX		08/30/2021		90,380							687	687	(57)		(57)
100068568	LUXEMBOURG	LUX		08/30/2021		523,800							2	2	2		2
100068571	LUXEMBOURG	LUX		08/30/2021		134,857							1	1	1		1
100068574	LUXEMBOURG	LUX		08/30/2021		486,000							2	2	2		2
100068580	LUXEMBOURG	LUX		08/30/2021		924,000							3	3	3		3
100068583	LUXEMBOURG	LUX		08/30/2021		322,560							1	1	1		1
100068586	LUXEMBOURG	LUX		08/30/2021		389,760							1	1	1		1
100068589	LUXEMBOURG	LUX		08/30/2021		1,359,000							5	5	5		5
100068592	LUXEMBOURG	LUX		08/30/2021		45,121							346	346	(28)		(28)
100068595	LUXEMBOURG	LUX		08/30/2021		792,000							3	3	3		3
100068598	LUXEMBOURG	LUX		08/30/2021		472,800							2	2	2		2
100068601	LUXEMBOURG	LUX		08/30/2021		22,280							206	206	(17)		(17)
100068604	LUXEMBOURG	LUX		08/30/2021		405,000							2	2	2		2
100068607	LUXEMBOURG	LUX		08/30/2021		1,404,000							5	5	5		5
100068610	LUXEMBOURG	LUX		08/30/2021		184,841							2,143	2,143	(177)		(177)
100068613	LUXEMBOURG	LUX		08/30/2021		492,450							928	928	(75)		(75)
100068616	LUXEMBOURG	LUX		08/30/2021		28,995											
100068619	LUXEMBOURG	LUX		08/30/2021		33,667							311	311	(26)		(26)
100068622	LUXEMBOURG	LUX		08/30/2021		612,000							2	2	2		2
100068625	LUXEMBOURG	LUX		08/30/2021		595,200							2	2	2		2
100068628	LUXEMBOURG	LUX		08/30/2021		405,000							1	1	1		1
100068631	LUXEMBOURG	LUX		08/30/2021		990,000							4	4	4		4
100068634	LUXEMBOURG	LUX		08/30/2021		43,075							397	397	(33)		(33)
100068637	LUXEMBOURG	LUX		08/30/2021		783,000							(8)	(8)	(8)		(8)
100068640	LUXEMBOURG	LUX		08/30/2021		300,000							1	1	1		1
100068643	LUXEMBOURG	LUX		08/30/2021		300,000							1	1	1		1
100068646	LUXEMBOURG	LUX		08/30/2021		1,023,840							4	4	4		4
100068649	LUXEMBOURG	LUX		08/30/2021		1,080,000							4	4	4		4
100068652	LUXEMBOURG	LUX		08/30/2021		1,477,800							6	6	6		6
100068655	LUXEMBOURG	LUX		08/30/2021		46,513							351	351	(29)		(29)
100068658	LUXEMBOURG	LUX		08/30/2021		814,500							3	3	3		3
100068661	LUXEMBOURG	LUX		08/30/2021		25,153											
100068664	LUXEMBOURG	LUX		08/30/2021		429,800							801	801	(64)		(64)
100068667	LUXEMBOURG	LUX		08/30/2021		468,000							2	2	2		2
100068670	LUXEMBOURG	LUX		08/30/2021		26,689							203	203	(17)		(17)
100068673	LUXEMBOURG	LUX		08/30/2021		127,028							964	964	(79)		(79)
100068676	LUXEMBOURG	LUX		08/30/2021		2,214,000							9	9	9		9
100068682	LUXEMBOURG	LUX		08/30/2021		597,600							2	2	2		2
100068688	LUXEMBOURG	LUX		08/30/2021		426,600							874	874	(70)		(70)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068691	LUXEMBOURG	LUX		08/30/2021		402,600							2	2	2		2
100068700	LUXEMBOURG	LUX		08/30/2021		468,000							2	2	2		2
100068703	LUXEMBOURG	LUX		08/30/2021		576,000							2	2	2		2
100068709	LUXEMBOURG	LUX		08/30/2021		89,292							680	680	(56)		(56)
100068712	LUXEMBOURG	LUX		08/30/2021		1,557,000							6	6	6		6
100068737	LUXEMBOURG	LUX		08/30/2021		81,296							751	751	(62)		(62)
100068741	RANGER	GA		09/01/2021		181,017							330	330			
100068747	LAWRENCEVILLE	GA		09/01/2021		110,579							502	502			
100068753	OSAWATOMIE	KS		09/01/2021		39,374							222	222			
100068767	MUSKEGON	MI		09/01/2021		149,972							459	459			
100068785	WHITE PINE	TN		09/01/2021		361,423							1,468	1,468			
100068814	GRAND BLANC	MI		09/01/2021		37,335							352	352			
100068831	CLEVELAND	TX		09/01/2021		94,444							196	196			
100068848	ELGIN	IL		09/01/2021		510,606							1,139	1,139			
100068859	MILLPORT	NY		09/01/2021		231,865							513	513			
100068886	PARADISE	CA		09/01/2021		940,335							2,052	2,052			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		846,602							1,970	1,970			
100068914	FORDS	NJ		09/01/2021		200,794							1,164	1,164			
100068930	ALBUQUERQUE	NM		09/01/2021		309,649							514	514			
100068942	FARMVILLE	NC		09/01/2021		208,452							483	483			
100068960	NEW ORLEANS	LA		09/01/2021		235,733							676	676			
100068962	HOFFMAN ESTATES	IL		09/01/2021		347,872							893	893			
100068966	EDMOND	OK		09/01/2021		357,054							1,270	1,270			
100068989	THE DALLES	OR		09/01/2021		100,065							225	225			
100068990	ROY	UT		09/01/2021		626,923							1,918	1,918			
100068995	NAMPA	ID		09/01/2021		124,966							879	879			
100069004	KAPOLEI	HI		09/01/2021		488,652							1,500	1,500			
100069008	STAFFORD	TX		09/01/2021		244,857							591	591			
100069017	MOHEGAN LAKE	NY		09/01/2021		1,039,072							2,442	2,442			
100069041	THE COLONY	TX		09/01/2021		316,093							724	724			
100069046	ANCHORAGE	AK		09/01/2021		473,514							1,187	1,187			
100069058	TUSCOLA	TX		09/01/2021		449,068							776	776			
100069072	BOTHELL	WA		09/01/2021		368,344							3,703	3,703			
100069081	MIDVALE	UT		09/01/2021		529,984							1,507	1,507			
100069082	STOCKBRIDGE	GA		09/01/2021		213,265							639	639			
100069091	AMHERST	VA		09/01/2021		179,652							306	306			
100069097	MONROE	NY		09/01/2021		442,053							490	490			
100069118	ALBUQUERQUE	NM		09/01/2021		189,427							467	467			
100069161	OCALA	FL		09/01/2021		193,021							587	587			
100069165	LAKE CHARLES	LA		09/01/2021		462,484							743	743			
100069194	SULPHUR SPRINGS	TX		09/01/2021		536,784							1,008	1,008			
100069224	HOMER	NY		09/01/2021		59,270							139	139			
100069231	LOCKPORT	IL		09/01/2021		733,894							1,652	1,652			
100069243	VAN BUREN	AR		09/01/2021		278,739							988	988			
100069256	AURORA	CO		09/01/2021		302,158							868	868			
100069308	WESTWEGO	LA		09/01/2021		261,148							293	293			
100069315	TULSA	OK		09/01/2021		177,118							383	383			
100069343	EAST MEADOW	NY		09/01/2021		733,211							648	648			
100069360	BERLIN HEIGHTS	OH		09/01/2021		192,443							1,998	1,998			
100069375	PALMYRA	NJ		09/01/2021		182,446							343	343			
100069434	COLUMBUS	OH		09/01/2021		170,098							314	314			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100069438	SPRINGVILLE	PA		09/01/2021		323,799							706	706			
100069444	GOOSE CREEK	SC		09/01/2021		224,163							426	426			
100069445	PEMBROKE PINES	FL		09/01/2021		506,042							4,220	4,220			
100069447	HILLSVILLE	VA		09/01/2021		242,902							450	450			
100069466	SHIRLEY	MA		09/01/2021		449,941							830	830			
100069484	CEDARVILLE	OH		09/01/2021		415,057							781	781			
100069517	SELDEN	NY		09/01/2021		644,788							1,699	1,699			
100069522	WIMAUMA	FL		09/01/2021		163,943							282	282			
100069523	ELKHORN	WI		09/01/2021		565,487							1,060	1,060			
100069535	MEDINA	OH		09/01/2021		508,846							1,072	1,072			
100069537	SAINT CLOUD	FL		09/01/2021		736,029							2,024	2,024			
100069540	ROSELLE	NJ		09/01/2021		569,095							2,947	2,947			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		369,076							925	925			
100069550	SALISBURY	MD		09/01/2021		279,316							377	377			
100069557	AUBURN	NY		09/01/2021		365,789							650	650			
100069560	LENOIR CITY	TN		09/01/2021		700,022							1,303	1,303			
100069562	COLUMBIA CITY	OR		09/01/2021		430,680							10,035	10,035			
100069572	STUART	FL		09/01/2021		854,012							1,701	1,701			
100069573	EXPORT	PA		09/01/2021		656,081							1,354	1,354			
100069586	MANOR	TX		09/01/2021		613,792							1,250	1,250			
100069587	ACWORTH	GA		09/01/2021		322,897							879	879			
100069607	SALEM	OR		09/01/2021		658,254							1,282	1,282			
100069614	CAPE CORAL	FL		09/01/2021		473,843							945	945			
100069615	FLUSHING	MI		09/01/2021		357,293							636	636			
100069620	PORT HURON	MI		09/01/2021		321,437							777	777			
100069628	LEXINGTON	TN		09/01/2021		241,110							965	965			
100069634	BROCKTON	MA		09/01/2021		1,127,777							2,083	2,083			
100069638	SAN BENITO	TX		09/01/2021		349,261							624	624			
100069649	TWENTYNINE PALMS	CA		09/01/2021		415,634							840	840			
100069669	LAKELAND	FL		09/01/2021		951,566							1,751	1,751			
100069670	HEMET	CA		09/01/2021		418,632							790	790			
100069735	MORENO VALLEY	CA		09/01/2021		685,069							1,314	1,314			
100069766	PHILADELPHIA	PA		09/01/2021		153,139							272	272			
100069773	ASHTABULA	OH		09/01/2021		87,718							160	160			
100069774	WYOMING	MI		09/01/2021		60,367							741	741			
100069792	MACON	GA		09/01/2021		243,018							682	682			
100069803	EAST ORANGE	NJ		09/01/2021		405,229							3,077	3,077			
100069804	ITASCA	IL		09/01/2021		541,467							2,056	2,056			
100069806	BALDWIN	NY		09/01/2021		984,556							2,360	2,360			
100069833	MERRILL	OR		09/01/2021		469,158							916	916			
100069836	WASHINGTON	DC		09/01/2021		641,381							1,309	1,309			
100069851	OWINGS MILLS	MD		09/01/2021		738,397							1,257	1,257			
100069871	MINNEAPOLIS	MN		09/01/2021		313,678							617	617			
100069875	MCMINNVILLE	OR		09/01/2021		290,872							793	793			
100069894	SAN ANTONIO	TX		09/01/2021		690,934							2,754	2,754			
100069896	BALTIMORE	MD		09/01/2021		991,646							2,060	2,060			
100069902	DESOTO	TX		09/01/2021		256,095							831	831			
100069908	NEWCASTLE	WA		09/01/2021		961,718							2,968	2,968			
100069911	ACTON	CA		09/01/2021		608,301							1,874	1,874			
100069912	BURIEN	WA		09/01/2021		534,255							1,045	1,045			
100070028	HAMILTON	NJ		09/01/2021		480,504							3,086	3,086			

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	2	3					8	9	10	11	12	13					
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100070031	MT AIRY	MD		09/01/2021		1,216,679							2,634	2,634			
100070042	SAN ANTONIO	TX		09/01/2021		213,435							584	584			
100070058	CHICAGO	IL		09/01/2021									58,369	58,369			
100070090	MOUNT HOLLY SPRINGS	PA		09/01/2021		317,970							653	653			
100070095	WEST COLUMBIA	SC		09/01/2021		265,158							1,262	1,262			
100070098	SEWELL	NJ		09/01/2021		577,072							1,155	1,155			
100070108	LANDING	NJ		09/01/2021		698,070							1,358	1,358			
100070132	ATLANTA	GA		09/01/2021		195,952							531	531			
100070159	PARMA HEIGHTS	OH		09/01/2021		149,800							243	243			
100070190	WASHINGTON	NJ		09/01/2021		348,800							607	607			
100070193	PARK	KS		09/01/2021									68,546	68,546			
100070197	CLARKSBORO	NJ		09/01/2021		251,056							17,992	17,992			
100070198	CLEVELAND	OH		09/01/2021		149,911							391	391			
100070214	AUBURNDALE	FL		09/01/2021		680,476							1,386	1,386			
100070218	LUXEMBOURG	LUX		08/31/2021		38,946							357	357	(29)		(29)
100070221	LUXEMBOURG	LUX		08/31/2021		125,225							4	4	4		4
100070224	LUXEMBOURG	LUX		08/31/2021		1,440,000							2	2	2		2
100070227	LUXEMBOURG	LUX		08/31/2021		1,620,019							3,359	3,359	(278)		(278)
100070230	LUXEMBOURG	LUX		08/31/2021		49,931							457	457	(38)		(38)
100070233	LUXEMBOURG	LUX		08/31/2021		420,000							(2)	(2)	(2)		(2)
100070236	LUXEMBOURG	LUX		08/31/2021		420,000							(7)	(7)	(7)		(7)
100070245	LUXEMBOURG	LUX		08/31/2021		270,000											
100070248	LUXEMBOURG	LUX		08/31/2021		324,000							2	2	2		2
100070251	LUXEMBOURG	LUX		08/31/2021		414,000							3	3	3		3
100070254	LUXEMBOURG	LUX		08/31/2021		2,151,722							(8)	(8)	(8)		(8)
100070257	LUXEMBOURG	LUX		08/31/2021		37,162							283	283	(24)		(24)
100070260	LUXEMBOURG	LUX		08/31/2021		576,000							1	1	1		1
100070263	LUXEMBOURG	LUX		08/31/2021		504,000							1	1	1		1
100070266	LUXEMBOURG	LUX		08/31/2021		40,501							368	368	(31)		(31)
100070269	LUXEMBOURG	LUX		08/31/2021		729,000							2	2	2		2
100070272	LUXEMBOURG	LUX		08/31/2021		1,068,000							2	2	2		2
100070275	LUXEMBOURG	LUX		08/31/2021		630,000							5	5	5		5
100070278	LUXEMBOURG	LUX		08/31/2021		24,965							229	229	(19)		(19)
100070281	LUXEMBOURG	LUX		08/31/2021		384,000							2	2	2		2
100070287	LUXEMBOURG	LUX		08/31/2021		300,000							3	3	3		3
100070290	LUXEMBOURG	LUX		08/31/2021		22,730							172	172	(14)		(14)
100070296	LUXEMBOURG	LUX		08/31/2021		68,806							509	509	(42)		(42)
100070299	LUXEMBOURG	LUX		08/31/2021		249,000							1	1	1		1
100070302	LUXEMBOURG	LUX		08/31/2021		222,000							1	1	1		1
100070305	LUXEMBOURG	LUX		08/31/2021		35,967							266	266	(22)		(22)
100070308	LUXEMBOURG	LUX		08/31/2021		623,040							(2)	(2)	(2)		(2)
100070311	LUXEMBOURG	LUX		08/31/2021		324,000							(5)	(5)	(5)		(5)
100070314	LUXEMBOURG	LUX		08/31/2021		17,975							164	164	(14)		(14)
100070317	LUXEMBOURG	LUX		08/31/2021		445,200							1	1	1		1
100070320	LUXEMBOURG	LUX		08/31/2021		1,089,000							2	2	2		2
100070323	LUXEMBOURG	LUX		08/31/2021		443,674							1	1	1		1
100070326	LUXEMBOURG	LUX		08/31/2021		24,822							225	225	(19)		(19)
100070329	LUXEMBOURG	LUX		08/31/2021		23,515							214	214	(18)		(18)
100070332	LUXEMBOURG	LUX		08/31/2021		420,324							1	1	1		1
100070335	LUXEMBOURG	LUX		08/31/2021		270,000							(2)	(2)	(2)		(2)
100070338	LUXEMBOURG	LUX		08/31/2021		15,497							117	117	(10)		(10)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070341	LUXEMBOURG	LUX		08/31/2021		1,260,000							(7)	(7)	(7)		(7)
100070344	LUXEMBOURG	LUX		08/31/2021		432,000							(7)	(7)	(7)		(7)
100070347	LUXEMBOURG	LUX		08/31/2021		369,600							1	1	1		1
100070350	LUXEMBOURG	LUX		08/31/2021		1,236,000							3	3	3		3
100070356	LUXEMBOURG	LUX		08/31/2021		324,000							(1)	(1)	(1)		(1)
100070359	LUXEMBOURG	LUX		08/31/2021		558,000							1	1	1		1
100070362	LUXEMBOURG	LUX		08/31/2021		705,600							1	1	1		1
100070370	NORTH WEST	GBR		08/31/2021		250,726							(3)	(3)	(3)		(3)
100070371	NORTH WEST	GBR		08/31/2021		237,295							6	6	6		6
100070374	EAST MIDLANDS	GBR		08/31/2021		553,911							(3)	(3)	(3)		(3)
100070400	BURKE	VA		09/23/2021		978,357							1,478	1,478			
100070401	AMERICAN CANYON	CA		09/23/2021		1,736,793							2,838	2,838			
100070403	WOODLAND	CA		09/23/2021		915,166							1,346	1,346			
100070405	REXBURG	ID		09/23/2021		561,353							889	889			
100070406	JACKSONVILLE	NC		09/23/2021		214,168							12,180	12,180			
100070407	RENO	NV		09/23/2021		1,206,116							2,090	2,090			
100070408	CHARLOTTE	NC		09/23/2021		587,905							883	883			
100070410	SAN FRANCISCO	CA		09/23/2021		4,571,505							7,784	7,784			
100070412	BERKELEY	CA		09/23/2021		1,680,137							3,182	3,182			
100070414	TUCSON	AZ		09/23/2021		301,718							463	463			
100070415	TYBEE ISLAND	GA		09/23/2021		844,750							1,540	1,540			
100070417	WESTMINSTER	CO		09/23/2021		860,518							1,753	1,753			
100070418	CANYON COUNTRY	CA		09/23/2021		761,771							1,352	1,352			
100070419	NEW ORLEANS	LA		09/23/2021		606,873							1,804	1,804			
100070420	SALEM	OR		09/23/2021		205,129							651	651			
100070421	PORTLAND	OR		09/23/2021		954,550							3,219	3,219			
100070422	SCOTTSDALE	AZ		09/23/2021		487,714							830	830			
100070424	SAN BERNARDINO	CA		09/23/2021		593,404							970	970			
100070425	MIRAMAR	FL		09/23/2021		898,872							1,572	1,572			
100070427	SACRAMENTO	CA		09/23/2021		565,500							967	967			
100070429	HOUSTON	TX		09/23/2021		321,494							1,202	1,202			
100070430	SURFSIDE BEACH	SC		09/23/2021		267,822							1,335	1,335			
100070431	MILL VALLEY	CA		09/23/2021		1,111,393							1,951	1,951			
100070432	MERCED	CA		09/23/2021		664,736							1,698	1,698			
100070436	MIDLAND	TX		09/23/2021		381,220							896	896			
100070438	CHARLOTTE	NC		09/23/2021		573,492							1,017	1,017			
100070439	GRAVOIS MILLS	MO		09/23/2021		447,252							762	762			
100070442	HENRICO	VA		09/23/2021		353,755							602	602			
100070443	CONYERS	GA		09/23/2021		472,829							741	741			
100070444	FREDERICK	MD		09/23/2021		641,857							1,098	1,098			
100070445	FORT PIERCE	FL		09/23/2021		318,819							554	554			
100070447	APOPKA	FL		09/23/2021		1,137,185							1,682	1,682			
100070448	PLEASANT HILL	MO		09/23/2021		82,083							913	913			
100070449	LOS ANGELES	CA		09/23/2021		870,969							1,309	1,309			
100070452	GARFIELD	NJ		09/23/2021		1,218,755							1,870	1,870			
100070453	LOXLEY	AL		09/23/2021		221,255							305	305			
100070454	TUCSON	AZ		09/23/2021		669,672							1,049	1,049			
100070455	MESA	AZ		09/23/2021		490,619							826	826			
100070457	ARKADELPHIA	AR		09/23/2021		345,953							562	562			
100070458	TUCSON	AZ		09/23/2021		354,569							558	558			
100070459	EXETER	CA		09/23/2021		478,303							963	963			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070460	OCALA	FL		09/23/2021		405,837							613	613			
100070461	LEESBURG	FL		09/23/2021		474,863							717	717			
100070462	VALPARAISO	FL		09/23/2021		501,136							757	757			
100070463	LA QUINTA	CA		09/23/2021		460,216							725	725			
100070464	EAST HARTFORD	CT		09/23/2021		344,443							670	670			
100070465	BONAIRE	GA		09/23/2021		321,034							472	472			
100070466	PALATKA	FL		09/23/2021		215,760							319	319			
100070468	ANTIOCH	IL		09/23/2021		289,902							681	681			
100070470	SAINT JOSEPH	MI		09/23/2021		360,026							507	507			
100070471	WINTERVILLE	GA		09/23/2021		333,797							1,179	1,179			
100070472	GOODING	ID		09/23/2021		344,577							611	611			
100070473	BALTIMORE	MD		09/23/2021		435,122							645	645			
100070474	AURORA	IL		09/23/2021		344,933							514	514			
100070475	CHISAGO CITY	MN		09/23/2021		829,735							1,603	1,603			
100070476	INDEPENDENCE	MO		09/23/2021		321,474							732	732			
100070477	CHARLOTTE	NC		09/23/2021		476,130							952	952			
100070479	GRANTS PASS	OR		09/23/2021		662,124							2,458	2,458			
100070481	RUNNEMEDE	NJ		09/23/2021		467,086							720	720			
100070482	SOUTH EUCLID	OH		09/23/2021		313,990							452	452			
100070483	ELKINS PARK	PA		09/23/2021		642,583							946	946			
100070484	SCRANTON	PA		09/23/2021		402,804							583	583			
100070485	LAS CRUCES	NM		09/23/2021		334,564							516	516			
100070486	COATESVILLE	PA		09/23/2021		350,579							529	529			
100070487	WEST READING	PA		09/23/2021		375,308							564	564			
100070488	CLOVIS	NM		09/23/2021		182,772							280	280			
100070489	ALLENTOWN	PA		09/23/2021		435,674							641	641			
100070491	WEST MIFFLIN	PA		09/23/2021		284,515							419	419			
100070492	WEST WARWICK	RI		09/23/2021		433,257							662	662			
100070494	THE COLONY	TX		09/23/2021		620,640							1,120	1,120			
100070495	LUFKIN	TX		09/23/2021		431,927							640	640			
100070496	CLOVER	SC		09/23/2021		321,791							504	504			
100070499	FRESNO	TX		09/23/2021		597,476							956	956			
100070500	SAN ANTONIO	TX		09/23/2021		348,635							513	513			
100070504	ROANOKE	VA		09/23/2021		482,213							759	759			
100070505	KILLEEN	TX		09/23/2021		402,827							594	594			
100070506	NAMPA	ID		09/23/2021		757,920							1,227	1,227			
100070507	MECHANICSVILLE	VA		09/23/2021		732,306							1,141	1,141			
100070508	PLYMOUTH	WI		09/23/2021		358,731							721	721			
100070510	STUART	FL		09/23/2021		758,871							1,266	1,266			
100070511	PALMDALE	CA		09/23/2021		1,151,946							1,911	1,911			
100070517	WASHINGTON	DC		09/23/2021		2,019,968							3,609	3,609			
100070519	ONTARIO	CA		09/23/2021		638,411							53,715	53,715			
100070540	MONTGOMERY	AL		10/01/2021		73,600							376	376			
100070548	LEVITTOWN	PA		10/01/2021		619,709							1,705	1,705			
100070552	WILLIAMSPORT	PA		10/01/2021		519,524							848	848			
100070586	EASTON	PA		10/01/2021		796,639							1,448	1,448			
100070611	MIDDLETOWN	NY		10/01/2021		455,039							1,642	1,642			
100070617	ADDISON	NY		10/01/2021		112,009							241	241			
100070619	UTICA	NY		10/01/2021		224,636							4,456	4,456			
100070622	CLINTON	MS		10/01/2021		604,578							1,460	1,460			
100070623	RINGGOLD	GA		10/01/2021		317,674							1,056	1,056			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070628	KISSIMMEE	FL		10/01/2021		430,261							1,168	1,168			
100070633	TULSA	OK		10/01/2021		211,513							1,623	1,623			
100070639	DENVER	CO		10/01/2021		336,352							1,023	1,023			
100070644	MOORE	OK		10/01/2021		104,778							240	240			
100070651	UNION GROVE	WI		10/01/2021		413,854							952	952			
100070659	WEST ORANGE	NJ		10/01/2021		352,658							1,581	1,581			
100070674	GLASSBORO	NJ		10/01/2021		291,008							1,091	1,091			
100070682	SPOKANE	WA		10/01/2021		475,070							1,426	1,426			
100070688	HELENA	AL		10/01/2021		196,017							2,322	2,322			
100070695	PALM COAST	FL		10/01/2021		201,083							394	394			
100070697	COCOA	FL		10/01/2021		539,145							1,086	1,086			
100070704	LAS VEGAS	NV		10/01/2021		641,071							1,252	1,252			
100070711	CLEARWATER	FL		10/01/2021		336,025							521	521			
100070719	FORT WORTH	TX		10/01/2021		489,030							1,149	1,149			
100070721	LILBURN	GA		10/01/2021		173,335							223	223			
100070725	LITHONIA	GA		10/01/2021									130,104	130,104			
100070726	OAK FOREST	IL		10/01/2021		329,403							620	620			
100070728	SATELLITE BEACH	FL		10/01/2021		170,434							3,657	3,657			
100070730	DES MOINES	WA		10/01/2021		994,616							786	786			
100070734	BERRIEN SPRINGS	MI		10/01/2021		396,388							948	948			
100070737	BEND	OR		10/01/2021		1,088,720							2,895	2,895			
100070741	CLINTON	MD		10/01/2021		758,850							1,473	1,473			
100070742	HAMILTON	NJ		10/01/2021		641,396							1,112	1,112			
100070751	STONY BROOK	NY		10/01/2021		366,023							7,442	7,442			
100070756	MESQUITE	TX		10/01/2021		78,727							209	209			
100070760	NAMPA	ID		10/01/2021		103,457							1,382	1,382			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		70,677							7,495	7,495			
100070780	ROCKLAND	MA		10/01/2021		623,376							1,608	1,608			
100070783	BROOKLYN	NY		10/01/2021		1,145,800							2,151	2,151			
100070785	INDIANA	PA		10/01/2021		256,009							1,243	1,243			
100070788	MILFORD	PA		10/01/2021		432,538							1,135	1,135			
100070789	GREER	SC		10/01/2021		211,487							409	409			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		204,316							537	537			
100070801	LEHIGH ACRES	FL		10/01/2021		316,468							740	740			
100070818	TROTWOOD	OH		10/01/2021		169,221							443	443			
100070825	PHILADELPHIA	PA		10/01/2021		316,426							792	792			
100070829	CARTERSVILLE	GA		10/01/2021		388,809							1,205	1,205			
100070831	MIDLOTHIAN	VA		10/01/2021		608,393							1,405	1,405			
100070842	CORONA	CA		10/01/2021		794,803							1,946	1,946			
100070844	JACKSONVILLE	FL		10/01/2021		136,972							212	212			
100070849	ALEX CITY	AL		10/01/2021		290,429							865	865			
100070854	HAGERSTOWN	MD		10/01/2021		499,101							918	918			
100070864	OZARK	AL		10/01/2021		188,507							321	321			
100070874	TORRINGTON	CT		10/01/2021		569,162							1,036	1,036			
100070884	BARTO	PA		10/01/2021		120,173							548	548			
100070890	BALTIMORE	MD		10/01/2021		353,748							614	614			
100070895	INMAN	SC		10/01/2021		311,284							538	538			
100070896	STEPHENS CITY	VA		10/01/2021		1,120,590							3,407	3,407			
100070902	WINTER HAVEN	FL		10/01/2021		543,271							1,111	1,111			
100070906	WETUMPKA	AL		10/01/2021		287,286							670	670			
100070914	HENDERSON	NV		10/01/2021		541,941							1,168	1,168			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070916	MARSHFIELD	WI		10/01/2021		279,182							443	443			
100070926	COLLINSVILLE	IL		10/01/2021		234,369							466	466			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		213,187							436	436			
100070934	GLENDORA	NJ		10/01/2021		462,589							920	920			
100070971	PLATTEVILLE	WI		10/01/2021		241,886							1,181	1,181			
100070999	CLARKSVILLE	TN		10/01/2021		197,414							350	350			
100071003	HANOVER	PA		10/01/2021		218,434							2,866	2,866			
100071005	MAYS LANDING	NJ		10/01/2021		472,214							1,048	1,048			
100071010	MARRERO	LA		10/01/2021		534,891							925	925			
100071014	SOUTH OZONE PARK	NY		10/01/2021		335,284							2,416	2,416			
100071026	BETHLEHEM	PA		10/01/2021		521,134							903	903			
100071037	DOWNINGTOWN	PA		10/01/2021		491,380							1,433	1,433			
100071043	EPHRATA	PA		10/01/2021		788,566							1,530	1,530			
100071055	HAZLET	NJ		10/01/2021		1,132,323							2,192	2,192			
100071064	SAN ANTONIO	TX		10/01/2021		386,061							706	706			
100071065	DARBY	PA		10/01/2021		227,148							420	420			
100071071	ORLANDO	FL		10/01/2021		151,772							1,048	1,048			
100071075	MAPLE HEIGHTS	OH		10/01/2021		301,403							2,370	2,370			
100071076	BERKELEY SPGS	WV		10/01/2021		239,030							2,020	2,020			
100071099	MIAMI	FL		10/01/2021		254,376							952	952			
100071101	APPLE VALLEY	CA		10/01/2021		838,186							1,580	1,580			
100071105	FLORIDA CITY	FL		10/01/2021		376,652							1,073	1,073			
100071118	EI DORADO	AR		10/01/2021		199,813							298	298			
100071123	BRICK	NJ		10/01/2021		181,846							1,677	1,677			
100071125	PHILADELPHIA	PA		10/01/2021		276,416							(7,510)	(7,510)			
100071126	BALTIMORE	MD		10/01/2021		678,206							1,289	1,289			
100071134	JACKSON	MI		10/01/2021		269,358							479	479			
100071151	TAMPA	FL		10/01/2021		406,031							2,208	2,208			
100071182	MIDLAND	TX		10/01/2021		520,553							988	988			
100071220	SIMPSONVILLE	SC		10/01/2021		425,192							2,373	2,373			
100071222	DARBY	PA		10/01/2021		180,914							347	347			
100071225	COLORADO SPRINGS	CO		10/01/2021		755,798							1,372	1,372			
100071231	ENDICOTT	NY		10/01/2021		235,109							2,451	2,451			
100071235	KISSIMMEE	FL		10/01/2021		537,377							1,553	1,553			
100071237	POTTSTOWN	PA		10/01/2021		1,003,923							1,951	1,951			
100071239	BAYTOWN	TX		10/01/2021		464,213							2,633	2,633			
100071250	HOMESTEAD	FL		10/01/2021		847,011							1,606	1,606			
100071256	MECHANICSBURG	PA		10/01/2021		580,018							1,027	1,027			
100071260	BOYNTON BEACH	FL		10/01/2021		673,203							1,247	1,247			
100071262	WESLEY CHAPEL	FL		10/01/2021		994,798							6,517	6,517			
100071264	HAINES CITY	FL		10/01/2021		549,734							4,524	4,524			
100071267	CONROE	TX		10/01/2021		556,524							3,959	3,959			
100071279	NORTH ATTLEBORO	MA		10/01/2021		362,092							3,222	3,222			
100071281	ALBANY	NY		10/01/2021		294,506							1,321	1,321			
100071282	JOPLIN	MO		10/01/2021		243,594							574	574			
100071290	BUSH	LA		10/01/2021		153,848							256	256			
100071292	RINCON	GA		10/01/2021		259,369							262	262			
100071293	PHENIX CITY	AL		10/01/2021		291,631							892	892			
100071300	LAHAINA	HI		10/01/2021		1,147,154							2,622	2,622			
100071304	CORPUS CHRISTI	TX		10/01/2021		291,910							488	488			
100071320	THORNTON	CO		10/01/2021		336,303							672	672			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071330	TALLAHASSEE	FL		10/01/2021		76,008							70	70			
100071337	FORT WORTH	TX		10/01/2021		511,378							1,881	1,881			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		778,843							1,881	1,881			
100071344	GRANDVIEW	TX		10/01/2021		589,329							1,040	1,040			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		455,733							1,014	1,014			
100071370	PORT SAINT LUCIE	FL		10/01/2021		625,900							1,507	1,507			
100071377	LAKELAND	FL		10/01/2021		362,510							621	621			
100071391	HICKORY	NC		10/01/2021		562,369							944	944			
100071414	YORKSHIRE/HUMBERSIDE	GBR		09/30/2021		503,691							(3)	(3)	(3)		(3)
100071416	WEST MIDLANDS	GBR		09/30/2021		235,056							(15)	(15)	(15)		(15)
100071418	WEST MIDLANDS	GBR		09/30/2021		116,409							(1)	(1)	(1)		(1)
100071419	UNITED KINGDOM	GBR		09/30/2021		164,912							(3)	(3)	(3)		(3)
100071420	UNITED KINGDOM	GBR		09/30/2021		115,439							2	2	2		2
100071422	CAPELLE AAN DEN IJSSEL	NLD		09/30/2021		1,995,000							93,796	93,796	(8,125)		(8,125)
100071423	LEEUWARDEN	NLD		09/30/2021		450,000							(14)	(14)	(14)		(14)
100071424	APPINGEDAM	NLD		09/30/2021		486,600							1	1	1		1
100071425	TILBURG	NLD		09/30/2021		495,000											
100071426	TILBURG	NLD		09/30/2021		27,516							268	268	(17)		(17)
100071427	DEN HAAG	NLD		09/30/2021		783,000							2	2	2		2
100071429	DELFT	NLD		09/30/2021		455,265							917	917	(58)		(58)
100071430	HEERLEN	NLD		09/30/2021		14,045							105	105	(7)		(7)
100071431	HEERLEN	NLD		09/30/2021		243,000							1	1	1		1
100071432	TILBURG	NLD		09/30/2021		1,800,000							(3)	(3)	(3)		(3)
100071433	ROTTERDAM	NLD		09/30/2021		972,000							(16)	(16)	(16)		(16)
100071434	ROTTERDAM	NLD		09/30/2021		56,157							421	421	(28)		(28)
100071435	LEEUWARDEN	NLD		09/30/2021		423,000							(13)	(13)	(13)		(13)
100071436	LEEUWARDEN	NLD		09/30/2021		432,000							(14)	(14)	(14)		(14)
100071437	TILBURG	NLD		09/30/2021		25,654							291	291	(19)		(19)
100071438	TILBURG	NLD		09/30/2021		477,000							(9)	(9)	(9)		(9)
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		29,203							265	265	(17)		(17)
100071442	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		522,000							(2)	(2)	(2)		(2)
100071443	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		675,000							(3)	(3)	(3)		(3)
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		37,763							343	343	(22)		(22)
100071445	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		215,130							(12)	(12)	(12)		(12)
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		32,768							242	242	(16)		(16)
100071447	DEN HAAG	NLD		09/30/2021		421,200							3	3	3		3
100071448	DEN HAAG	NLD		09/30/2021		1,809,000							(10)	(10)	(10)		(10)
100071449	DEN HAAG	NLD		09/30/2021		105,109							731	731	(47)		(47)
100071451	DEN HAAG	NLD		09/30/2021		324,000							(10)	(10)	(10)		(10)
100071452	VENLO	NLD		09/30/2021		125,225							1	1	1		1
100071453	VENLO	NLD		09/30/2021		20,300							151	151	(10)		(10)
100071454	KATWIJK	NLD		09/30/2021		329,400							(7)	(7)	(7)		(7)
100071455	KATWIJK	NLD		09/30/2021		18,428							167	167	(11)		(11)
100071456	ROTTERDAM	NLD		09/30/2021		5,443,200							(114)	(114)	(114)		(114)
100071457	DEN HAAG	NLD		09/30/2021		1,170,000							4	4	4		4
100071458	DORDRECHT/DRECHTSTEDEN	NLD		09/30/2021		18,589							141	141	(9)		(9)
100071459	TILBURG	NLD		09/30/2021		468,000							4	4	4		4
100071460	TILBURG	NLD		09/30/2021		27,050							203	203	(13)		(13)
100071465	SANTA BARBARA	CA		10/26/2021		1,725,475							2,924	2,924			
100071470	CANYON COUNTRY	CA		10/26/2021		1,949,929							3	3			
100071472	ISLE OF PALMS	SC		10/26/2021		6,118,419							600	600			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071480	VALLEJO	CA		10/26/2021		1,668,173							2,192	2,192			
100071482	SAN JOSE	CA		10/26/2021		2,682,182							4,370	4,370			
100071485	LOS ANGELES	CA		10/26/2021		2,913,419							4,085	4,085			
100071488	LEHIGH ACRES	FL		10/26/2021		757,593							1,193	1,193			
100071491	HOMESTEAD	FL		10/26/2021		1,008,169							1,475	1,475			
100071493	DOUGLASVILLE	GA		10/26/2021		1,184,290							1,457	1,457			
100071503	BELLAIRE	TX		10/19/2021		1,259,835							1,814	1,814			
100071505	CORONA DEL MAR	CA		10/19/2021		7,915,361							12,869	12,869			
100071506	DALLAS	TX		10/19/2021		4,083,405							5,269	5,269			
100071508	CORPUS CHRISTI	TX		10/19/2021		172,724							861	861			
100071509	LOS ANGELES	CA		10/19/2021		7,544,463							1,600	1,600			
100071510	KALISPELL	MT		10/19/2021		843,986							1,241	1,241			
100071511	KALISPELL	MT		10/19/2021		681,290							1,002	1,002			
100071513	CHINO	CA		10/19/2021		1,437,911							2,253	2,253			
100071516	WEST HOLLYWOOD	CA		10/19/2021		3,732,262							5,375	5,375			
100071523	ANKENY	IA		10/14/2021		528,762							778	778			
100071524	LAKEVILLE	MN		10/14/2021		1,123,296							1,904	1,904			
100071525	EVERETT	WA		10/14/2021		957,262							1,622	1,622			
100071526	ROANOKE	VA		10/14/2021		394,602							628	628			
100071527	MIRAMAR BEACH	FL		10/14/2021		1,389,628							2,355	2,355			
100071528	LAKEWOOD	NJ		10/14/2021		822,133							1,394	1,394			
100071530	CITRUS SPGS	FL		10/14/2021		520,857							883	883			
100071533	HUNTSVILLE	TX		10/14/2021		652,878							1,045	1,045			
100071534	PITTSBURGH	PA		10/14/2021		629,683							1,067	1,067			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		1,515,940							2,575	2,575			
100071540	EUGENE	OR		10/14/2021		424,879							1,017	1,017			
100071542	LEESBURG	FL		10/14/2021		669,385							1,145	1,145			
100071544	CASTRO VALLEY	CA		10/14/2021		1,437,629							2,483	2,483			
100071545	CHARLOTTE	NC		10/14/2021		556,326							849	849			
100071546	WOODBURY	MN		10/14/2021		528,426							883	883			
100071547	PORTLAND	OR		10/14/2021		499,089							794	794			
100071548	GREENSBORO	NC		10/14/2021		684,955							1,112	1,112			
100071550	SAN FERNANDO	CA		10/14/2021		1,510,852							2,557	2,557			
100071551	RICHMOND	VA		10/14/2021		864,329							1,391	1,391			
100071552	LOS ANGELES	CA		10/14/2021		1,091,548							1,945	1,945			
100071553	NORTHRIDGE	CA		10/14/2021		1,779,515							3,196	3,196			
100071554	SEGUIN	TX		10/14/2021		820,678							1,361	1,361			
100071556	SAN LEANDRO	CA		10/14/2021		950,728							2,065	2,065			
100071557	N FT MYERS	FL		10/14/2021		679,230							1,109	1,109			
100071558	WOODSTOCK	GA		10/14/2021		708,841							1,255	1,255			
100071561	SEASIDE	CA		10/14/2021		1,967,381							3,200	3,200			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		592,927							886	886			
100071564	CHESAPEAKE	VA		10/14/2021		385,383							1,260	1,260			
100071565	SEASIDE	CA		10/14/2021		1,775,687							2,889	2,889			
100071567	KNOXVILLE	TN		10/14/2021		395,600							1,009	1,009			
100071568	STERLING	VA		10/14/2021		882,452							1,486	1,486			
100071569	SPOKANE	WA		10/14/2021		420,861							1,027	1,027			
100071570	CHARLOTTESVILLE	VA		10/14/2021		519,647							810	810			
100071571	YOUNGSVILLE	LA		10/14/2021		530,638							935	935			
100071572	ANNA	TX		10/14/2021		590,104							1,024	1,024			
100071573	LAND O LAKES	FL		10/14/2021		709,031							2,348	2,348			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071574	SAN JOSE	CA		10/14/2021		2,317,117							6,143	6,143			
100071575	BOISE	ID		10/14/2021		487,609							973	973			
100071576	AUSTIN	TX		10/14/2021		619,804							1,007	1,007			
100071578	WHEAT RIDGE	CO		10/14/2021		633,673							1,051	1,051			
100071579	COCOA	FL		10/14/2021		403,714							673	673			
100071580	MIAMI	FL		10/14/2021		767,513							2,559	2,559			
100071582	LEESBURG	VA		10/14/2021		592,675							1,079	1,079			
100071584	WINDERMERE	FL		10/14/2021		562,200							918	918			
100071585	NEW BEDFORD	MA		10/14/2021		668,613							1,015	1,015			
100071586	KISSIMMEE	FL		10/14/2021		692,458							1,102	1,102			
100071587	BROOKLYN PARK	MN		10/14/2021		803,642							1,662	1,662			
100071588	SAN ANTONIO	TX		10/14/2021		588,565							1,017	1,017			
100071590	BOTHELL	WA		10/14/2021		1,328,143							1,962	1,962			
100071591	ALHAMBRA	CA		10/14/2021		1,548,009							2,607	2,607			
100071592	CHARLOTTE	NC		10/14/2021		625,969							1,013	1,013			
100071593	MAPLEWOOD	MN		10/14/2021		509,212							1,475	1,475			
100071594	NEW ORLEANS	LA		10/14/2021		571,201							885	885			
100071595	CLOVIS	CA		10/14/2021		644,058							1,112	1,112			
100071598	TUCSON	AZ		10/14/2021		705,728							1,310	1,310			
100071599	LOS ANGELES	CA		10/14/2021		970,763							1,617	1,617			
100071600	SACRAMENTO	CA		10/14/2021		969,917							1,583	1,583			
100071602	PLANO	TX		10/14/2021		856,898							1,421	1,421			
100071604	METAIRIE	LA		10/14/2021		734,812							1,207	1,207			
100071605	CASHION	OK		10/14/2021		649,503							1,012	1,012			
100071606	MARYSVILLE	WA		10/14/2021		590,361							932	932			
100071607	MINNEAPOLIS	MN		10/14/2021		503,070							869	869			
100071608	MEMPHIS	TN		10/14/2021		278,498							397	397			
100071610	EL PASO	TX		10/14/2021		420,771							590	590			
100071611	GEORGETOWN	TX		10/14/2021		659,930							1,002	1,002			
100071612	OCEAN CITY	NJ		10/14/2021		684,049							1,724	1,724			
100071613	BROKEN ARROW	OK		10/14/2021		338,610							475	475			
100071615	CLOVIS	CA		10/14/2021		1,028,606							1,665	1,665			
100071616	BIRMINGHAM	AL		10/14/2021		584,747							911	911			
100071617	LEWISTON	MI		10/14/2021		185,665							265	265			
100071618	HAWTHORNE	CA		10/14/2021		864,836							1,405	1,405			
100071619	PETERSBURG	VA		10/14/2021		453,889							1,310	1,310			
100071620	TACOMA	WA		10/14/2021		685,658							1,629	1,629			
100071621	RENO	NV		10/14/2021		632,877							1,002	1,002			
100071622	JACKSON	TN		10/14/2021		325,994							457	457			
100071623	PURCELLVILLE	VA		10/14/2021		731,750							1,761	1,761			
100071624	SCOTTSDALE	AZ		10/14/2021		623,894							1,095	1,095			
100071625	BASTROP	TX		10/14/2021		594,556							1,001	1,001			
100071627	CLOVIS	CA		10/14/2021		877,022							1,420	1,420			
100071628	LAS VEGAS	NV		10/14/2021		803,617							1,248	1,248			
100071629	KEANSBURG	NJ		10/14/2021		764,703							1,314	1,314			
100071630	BOTHELL	WA		10/14/2021		1,958,563							3,367	3,367			
100071632	ATHENS	GA		10/14/2021		170,440							349	349			
100071633	BRAWLEY	CA		10/14/2021		501,625							3,191	3,191			
100071634	WASHINGTON	DC		10/14/2021		576,540							971	971			
100071635	CLARKSVILLE	TN		10/14/2021		435,114							763	763			
100071637	POMONA	CA		10/14/2021		1,044,651							3,719	3,719			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071638	COLLEGE STATION	TX		10/14/2021		391,035							675	675			
100071639	NAMPA	ID		10/14/2021		757,920							1,227	1,227			
100071640	ALPHARETTA	GA		10/14/2021		547,768							3,500	3,500			
100071641	NAMPA	ID		10/14/2021		960,032							1,554	1,554			
100071642	WOODBRIDGE	VA		10/14/2021		859,199							1,576	1,576			
100071643	ORANGE	CA		10/14/2021		950,627							2,255	2,255			
100071644	MONTROSE	CO		10/14/2021		605,557							1,067	1,067			
100071645	RENO	NV		10/14/2021		820,051							1,325	1,325			
100071646	SARASOTA	FL		10/14/2021		657,785							1,085	1,085			
100071647	PANAMA CITY	FL		10/14/2021		560,800							930	930			
100071648	LOS ANGELES	CA		10/14/2021		496,731							33,768	33,768			
100071649	MELISSA	TX		10/14/2021		289,686							3,167	3,167			
100071650	SACRAMENTO	CA		10/14/2021		661,881							1,161	1,161			
100071651	LAKE WORTH BEACH	FL		10/14/2021		750,887							1,140	1,140			
100071652	AUSTIN	TX		10/14/2021		842,862							1,362	1,362			
100071653	MIDDLETOWN	RI		10/14/2021		752,314							1,303	1,303			
100071654	NAPLES	FL		10/14/2021		782,319							1,291	1,291			
100071655	NORTH KINGSTOWN	RI		10/14/2021		812,285							1,157	1,157			
100071656	PORT HUENEME	CA		10/14/2021		1,178,781							2,043	2,043			
100071657	CASA GRANDE	AZ		10/14/2021		579,207							996	996			
100071659	SAN DIEGO	CA		10/14/2021		2,192,692							3,617	3,617			
100071660	REXBURG	ID		10/14/2021		682,549							1,058	1,058			
100071661	JURUPA VALLEY	CA		10/14/2021		1,516,608							2,566	2,566			
100071662	SAN DIEGO	CA		10/14/2021		3,030,466							5,425	5,425			
100071663	MCKINNEY	TX		10/14/2021		672,328							1,088	1,088			
100071664	CONYERS	GA		10/14/2021		275,096							441	441			
100071665	OAKLAND	CA		10/14/2021		763,800							1,278	1,278			
100071666	N MYRTLE BEACH	SC		10/14/2021		809,742							1,296	1,296			
100071667	SACHSE	TX		10/14/2021		327,509							5,557	5,557			
100071668	HAMPTON	GA		10/14/2021		649,689							1,050	1,050			
100071669	LA MESA	CA		10/14/2021		1,292,807							2,079	2,079			
100071670	COMMERCE CITY	CO		10/14/2021		1,128,006							1,686	1,686			
100071671	COPPERAS COVE	TX		10/14/2021		147,409							228	228			
100071673	OREGON CITY	OR		10/14/2021		992,020							1,595	1,595			
100071674	WASHINGTON	DC		10/14/2021		1,042,408							1,687	1,687			
100071675	LOS ANGELES	CA		10/14/2021		488,041							822	822			
100071676	STOCKTON	CA		10/14/2021		778,078							2,560	2,560			
100071677	YORKTOWN	VA		10/14/2021		475,762							1,358	1,358			
100071678	HOUSTON	TX		10/14/2021		647,850							1,042	1,042			
100071679	BUFFALO	NY		10/14/2021		153,338							1,151	1,151			
100071680	CONROE	TX		10/14/2021		643,610							957	957			
100071681	FRESNO	CA		10/14/2021		981,324							1,715	1,715			
100071682	EL CENTRO	CA		10/14/2021		639,378							1,012	1,012			
100071684	BURLINGTON	WA		10/14/2021		759,724							1,333	1,333			
100071685	VALDOSTA	GA		10/14/2021		592,366							958	958			
100071686	FRANKLIN	VA		10/14/2021		239,154							361	361			
100071687	TULARE	CA		10/14/2021		867,655							1,395	1,395			
100071689	STERLING	AK		10/14/2021		795,916							1,268	1,268			
100071690	BIG BEAR LAKE	CA		10/14/2021		611,394							1,067	1,067			
100071691	VIRGINIA BEACH	VA		10/14/2021		508,197							821	821			
100071692	CEDAR CREEK	TX		10/14/2021		862,657							1,437	1,437			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071693	BENBROOK	TX		10/14/2021		476,878							811	811			
100071694	HAWTHORNE	CA		10/14/2021		593,360							934	934			
100071696	BUFORD	GA		10/14/2021		749,701							1,206	1,206			
100071697	JOPLIN	MO		10/14/2021		172,737							241	241			
100071698	CHARLOTTE	NC		10/14/2021		411,187							931	931			
100071699	CHICAGO	IL		10/14/2021		602,753							1,036	1,036			
100071700	AVON	CT		10/14/2021		637,454							1,071	1,071			
100071701	SACRAMENTO	CA		10/14/2021		874,856							1,416	1,416			
100071702	MOLALLA	OR		10/14/2021		789,567							1,270	1,270			
100071703	MYRTLE BEACH	SC		10/14/2021		426,771							686	686			
100071704	LOS ANGELES	CA		10/14/2021		1,184,275							1,908	1,908			
100071705	ATHENS	GA		10/14/2021		627,532							1,074	1,074			
100071706	EL PASO	TX		10/14/2021		664,815							2,851	2,851			
100071707	LAS VEGAS	NV		10/14/2021		616,003							930	930			
100071708	LOS ANGELES	CA		10/14/2021		3,683,897							5,802	5,802			
100071709	SAINT PAUL	MN		10/14/2021		700,077							1,149	1,149			
100071710	PITTSBURGH	PA		10/14/2021		721,431							1,211	1,211			
100071712	ENCINITAS	CA		10/14/2021		721,828							1,168	1,168			
100071713	HORSE CAVE	KY		10/14/2021		166,806							370	370			
100071714	ORMOND BEACH	FL		10/14/2021		611,671							973	973			
100071715	CHICAGO	IL		10/14/2021		2,445,270							4,270	4,270			
100071716	CENTRAL FALLS	RI		10/14/2021		920,392							1,487	1,487			
100071718	NAMPA	ID		10/14/2021		1,222,778							1,979	1,979			
100071720	IDAHO FALLS	ID		10/14/2021		780,051							1,229	1,229			
100071721	WESTLAND	MI		10/14/2021		261,283							364	364			
100071722	LITTLE ELM	TX		10/14/2021		670,743							1,029	1,029			
100071723	LUBBOCK	TX		10/14/2021		393,715							555	555			
100071724	CHANDLER	AZ		10/14/2021		610,566							1,050	1,050			
100071725	ATLANTA	GA		10/14/2021		823,694							1,403	1,403			
100071726	BARTOW	FL		10/14/2021		271,125							581	581			
100071729	LEBANON	PA		10/14/2021		243,917							746	746			
100071732	SHREVEPORT	LA		10/14/2021		651,288							1,368	1,368			
100071733	JOPLIN	MO		10/14/2021		151,122							218	218			
100071734	MELISSA	TX		10/14/2021		982,653							1,673	1,673			
100071740	ABERDEEN	MD		10/14/2021		452,154							710	710			
100071742	MIAMI	FL		10/14/2021		1,016,851							1,496	1,496			
100071743	PALATKA	FL		10/14/2021		308,454							447	447			
100071746	ALAMO	TX		10/14/2021		248,516							373	373			
100071747	TITUSVILLE	FL		10/14/2021		278,306							436	436			
100071748	TIMBERVILLE	VA		10/14/2021		324,463							532	532			
100071751	CHARLOTTE	NC		10/14/2021		200,841							943	943			
100071754	PENSACOLA	FL		10/14/2021		380,511							701	701			
100071755	HARRISBURG	PA		10/14/2021		269,782							5,516	5,516			
100071758	HOUSTON	TX		10/14/2021		409,964							2,247	2,247			
100071760	JACKSONVILLE	FL		10/14/2021		395,931							546	546			
100071763	FERNANDINA BEACH	FL		10/14/2021		708,388							1,064	1,064			
100071768	TULSA	OK		10/14/2021		341,214							504	504			
100071769	NEPTUNE	NJ		10/14/2021		653,003							1,023	1,023			
100071771	TORRINGTON	CT		10/14/2021		301,718							463	463			
100071772	NORRISTOWN	PA		10/14/2021		191,881							276	276			
100071774	GOLDSBORO	NC		10/14/2021		465,496							1,583	1,583			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071776	MIAMI	FL		10/14/2021		519,659							717	717			
100071778	WALLA WALLA	WA		10/14/2021		111,880							1,078	1,078			
100071780	IRMO	SC		10/14/2021		289,901							454	454			
100071781	CONVERSE	TX		10/14/2021		560,594							878	878			
100071785	JACKSONVILLE	FL		10/14/2021		248,112							365	365			
100071786	KISSIMMEE	FL		10/14/2021		584,406							883	883			
100071788	OAKDALE	CA		10/14/2021		669,071							1,075	1,075			
100071789	BALTIMORE	MD		10/14/2021		479,287							1,373	1,373			
100071790	AMELIA COURT HOUSE	VA		10/14/2021		579,695							909	909			
100071791	PITTSBURGH	PA		10/14/2021		288,765							591	591			
100071793	LANCASTER	CA		10/14/2021		512,894							758	758			
100071796	MACON	GA		10/14/2021		424,853							723	723			
100071797	NEWTON	NC		10/14/2021		417,400							759	759			
100071798	BELLEVIEW	FL		10/14/2021		248,866							358	358			
100071799	SPRINGVILLE	CA		10/14/2021		255,113							400	400			
100071803	BRISTOL	CT		10/14/2021		140,223							298	298			
100071805	BOYNTON BEACH	FL		10/14/2021		950,596							1,437	1,437			
100071806	COLUMBIA	SC		10/14/2021		341,789							819	819			
100071807	PALM BAY	FL		10/14/2021		545,445							891	891			
100071808	SACRAMENTO	CA		10/14/2021		376,591							603	603			
100071810	GREENVILLE	SC		10/14/2021		656,386							966	966			
100071811	BAKERSFIELD	CA		10/14/2021		449,395							734	734			
100071812	PICO RIVERA	CA		10/14/2021		1,466,079							2,178	2,178			
100071814	BRENTWOOD	MD		10/14/2021		479,041							813	813			
100071817	NEW BRITAIN	CT		10/14/2021		707,635							1,699	1,699			
100071819	NORMAN	OK		10/14/2021		155,963							248	248			
100071820	PHILADELPHIA	PA		10/14/2021		592,679							872	872			
100071822	OCOEE	FL		10/14/2021		777,640							1,303	1,303			
100071824	FRESNO	CA		10/14/2021		850,932							1,335	1,335			
100071826	DETROIT	MI		10/14/2021		314,308							503	503			
100071827	FRESNO	CA		10/14/2021		606,803							1,102	1,102			
100071829	KEISER	AR		10/14/2021		427,141							683	683			
100071830	LANDOVER	MD		10/14/2021		454,066							682	682			
100071832	LEAGUE CITY	TX		10/14/2021		464,572							724	724			
100071834	RICHMOND	VA		10/14/2021		754,840							1,134	1,134			
100071836	MILWAUKEE	WI		10/14/2021		349,470							552	552			
100071837	ROSEVILLE	CA		10/14/2021		478,831							729	729			
100071838	FOREST	VA		10/14/2021		347,886							1,053	1,053			
100071839	ABILENE	TX		10/14/2021		393,602							543	543			
100071840	VIRGINIA BEACH	VA		10/14/2021		401,854							627	627			
100071841	TUCSON	AZ		10/14/2021		289,901							454	454			
100071842	WILMINGTON	NC		10/14/2021		337,706							466	466			
100071843	WASHINGTON	DC		10/14/2021		1,824,826							2,938	2,938			
100071844	GALLOWAY	NJ		10/14/2021		168,424							3,274	3,274			
100071846	BOSSIER CITY	LA		10/14/2021		161,497							352	352			
100071848	PROVIDENCE	RI		10/14/2021		407,125							597	597			
100071850	OCALA	FL		10/14/2021		453,225							667	667			
100071851	ROCKY MOUNT	NC		10/14/2021		251,282							2,952	2,952			
100071852	ABILENE	TX		10/14/2021		312,087							431	431			
100071854	CARLISLE	PA		10/14/2021		409,973							882	882			
100071855	TAMPA	FL		10/14/2021		362,904							545	545			

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100071856	CHARLESTON	WV		10/14/2021		485,687							936	936			
100071857	SAN ANTONIO	TX		10/14/2021		496,906							700	700			
100071860	ASBURY PARK	NJ		10/14/2021		398,710							899	899			
100071861	DUNDALK	MD		10/14/2021		437,596							654	654			
100071862	DOVER	NH		10/14/2021		631,263							1,382	1,382			
100071864	CAPE CORAL	FL		10/14/2021		550,230							844	844			
100071865	LAREDO	TX		10/14/2021		286,195							2,399	2,399			
100071866	ROSEVILLE	CA		10/14/2021		616,688							1,005	1,005			
100071867	SAN ANTONIO	TX		10/14/2021		538,777							805	805			
100071870	TEQUESTA	FL		10/14/2021		575,429							1,158	1,158			
100071873	SIGNAL HILL	CA		10/14/2021		646,398							1,013	1,013			
100071876	DAYTON	OH		10/14/2021		296,534							472	472			
100071877	SAN JOSE	CA		11/05/2021		2,923,655							4,581	4,581			
100071879	EL CAJON	CA		11/05/2021		2,402,974							4,039	4,039			
100071880	YORBA LINDA	CA		11/05/2021		733,985							3,490	3,490			
100071882	SAN DIEGO	CA		11/05/2021		2,704,618							4,679	4,679			
100071883	SAN DIMAS	CA		11/05/2021		1,570,559							3,163	3,163			
100071885	OXNARD	CA		11/05/2021		1,280,810							2,082	2,082			
100071886	ODESSA	TX		11/05/2021		1,146,819							1,826	1,826			
100071889	RIVERSIDE	CA		11/19/2021		1,050,096							1,045	1,045			
100071891	PHOENIX	AZ		11/19/2021		618,537							1,037	1,037			
100071892	THOUSAND OAKS	CA		11/19/2021		1,224,985							2,615	2,615			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		2,241,595							111	111			
100071900	WOODLAND HILLS	CA		11/19/2021		964,838							1,529	1,529			
100071904	FRISCO	TX		11/19/2021		1,220,888							1,494	1,494			
100071905	HOLLADAY	UT		11/19/2021		1,144,200							600	600			
100071913	ARLINGTON	TX		11/19/2021		292,683							728	728			
100071914	TRACY	CA		11/19/2021		1,540,838							2,764	2,764			
100071915	SCOTTSDALE	AZ		11/19/2021		428,443							1,362	1,362			
100071919	KEY BISCAYNE	FL		11/19/2021		1,585,964							2,212	2,212			
100071920	NATIONAL CITY	CA		11/19/2021		2,453,766							4,402	4,402			
100071922	YUMA	AZ		11/19/2021		571,834							797	797			
100071927	NEW BRAUNFELS	TX		11/19/2021		731,035							1,081	1,081			
100071928	VAN NUYS	CA		11/19/2021		4,123,716							4,719	4,719			
100071929	COSTA MESA	CA		01/21/2022		2,904,129							4,699	4,699			
100071931	LOS ANGELES	CA		11/19/2021		1,362,447							2,863	2,863			
100071932	FORT LAUDERDALE	FL		11/19/2021		2,097,923							3,481	3,481			
100071933	GILBERT	AZ		11/19/2021		975,404							1,826	1,826			
100071936	SILVER CLIFF	CO		11/19/2021		943,550							1,418	1,418			
100071937	CAPE CORAL	FL		11/19/2021		951,772							1,601	1,601			
100071938	PACIFIC PALISADES	CA		11/19/2021		732,213							1,118	1,118			
100071940	SAINT PETERSBURG	FL		11/19/2021		726,848							6,382	6,382			
100071941	OURAY	CO		11/19/2021		2,364,246							3,992	3,992			
100071942	PASADENA	CA		11/19/2021		1,302,000							200	200			
100071943	SAN FRANCISCO	CA		11/19/2021		5,063,503							7,691	7,691			
100071944	UNIVERSAL CITY	TX		11/19/2021		762,456							873	873			
100071945	CARMICHAEL	CA		11/19/2021		1,264,967							1,713	1,713			
100071948	PALO ALTO	CA		11/19/2021		2,478,800							1,200	1,200			
100071950	ELK GROVE	CA		11/19/2021		1,246,032							2,535	2,535			
100071952	SALISBURY	MD		11/19/2021		729,120							1,329	1,329			
100071954	REDWOOD CITY	CA		11/19/2021		4,148,945							6,872	6,872			

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	2	3					8	9	10	11	12	13					
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100071955	PLEASANT HILL	CA		11/19/2021		4,390,638							5,992	5,992			
100071957	OAKLAND PARK	FL		11/19/2021		1,252,561							2,520	2,520			
100071958	FRIENDSWOOD	TX		11/19/2021		727,149							909	909			
100071959	GRANADA HILLS	CA		11/19/2021		2,392,511							4,035	4,035			
100071964	TULARE	CA		11/19/2021		922,694							1,266	1,266			
100071965	DES PLAINES	IL		10/29/2021		573,823							772	772			
100071966	PANAMA CITY BEACH	FL		10/29/2021		1,384,610							2,205	2,205			
100071967	VENTURA	CA		10/29/2021		527,503							14	14			
100071968	DALLAS	TX		10/29/2021		1,335,109							2,319	2,319			
100071969	PANAMA CITY BEACH	FL		10/29/2021		690,422							968	968			
100071973	SPRINGFIELD	MO		10/29/2021		783,003							1,262	1,262			
100071974	VENTURA	CA		10/29/2021		1,385,208							6	6			
100071976	HEBER CITY	UT		10/29/2021		1,066,305							1,811	1,811			
100071977	FRIENDSWOOD	TX		10/29/2021		523,141							882	882			
100071978	PHOENIX	AZ		10/29/2021		930,559							1,382	1,382			
100071979	HALLANDALE BEACH	FL		10/29/2021		1,214,433							1,561	1,561			
100071981	SCHAUMBURG	IL		10/29/2021		774,520							941	941			
100071982	LOS ANGELES	CA		10/29/2021		2,037,697							1,771	1,771			
100071983	WINTER GARDEN	FL		10/29/2021		1,331,474							2,033	2,033			
100071984	RIO RANCHO	NM		10/29/2021		614,602							938	938			
100071985	SPRINGFIELD	MA		10/29/2021		748,047							1,528	1,528			
100071986	TALLAHASSEE	FL		10/29/2021		326,997							717	717			
100071987	SCOTTSDALE	AZ		10/29/2021		271,422							2,014	2,014			
100071989	LAKE ELSINORE	CA		10/29/2021		575,136							88	88			
100071990	LAKE ELSINORE	CA		10/29/2021		575,258							55	55			
100071991	MARATHON	FL		10/29/2021		1,131,734							1,728	1,728			
100071995	NAPERVILLE	IL		10/29/2021		279,460							879	879			
100071996	PANAMA CITY BEACH	FL		10/29/2021		872,113							1,404	1,404			
100071997	GULF SHORES	AL		10/29/2021		1,615,303							2,169	2,169			
100071998	PANAMA CITY BEACH	FL		10/29/2021		872,143							1,409	1,409			
100072000	STOCKBRIDGE	GA		10/29/2021		388,762							594	594			
100072001	MISSOURI CITY	TX		10/29/2021		708,277							1,429	1,429			
100072003	COLLEGE STATION	TX		10/29/2021		405,896							557	557			
100072004	SANDY	UT		10/29/2021		737,670							2,502	2,502			
100072005	CAPE NEDDICK	ME		10/29/2021		308,019							1,408	1,408			
100072009	LAS VEGAS	NV		10/29/2021		714,126							918	918			
100072012	ORLANDO	FL		10/29/2021		257,239							617	617			
100072015	CARLISLE	PA		10/29/2021		352,133							585	585			
100072017	CAMBRIA	CA		11/19/2021		2,423,429							3,766	3,766			
100072018	SANTA BARBARA	CA		11/19/2021		3,633,714							61,777	61,777			
100072019	ENCINITAS	CA		11/19/2021		5,823,224							8,779	8,779			
100072020	WOODLAND HILLS	CA		11/19/2021		2,884,284							4,044	4,044			
100072023	STUDIO CITY	CA		11/19/2021		3,463,247							4,961	4,961			
100072024	VERO BEACH	FL		11/19/2021		2,494,515							5,111	5,111			
100072025	INDIO	CA		11/19/2021		3,269,624							4,462	4,462			
100072027	GRASSY KEY	FL		11/19/2021		7,633,673							11,844	11,844			
100072029	LOS ANGELES	CA		11/19/2021		4,359,207							6,907	6,907			
100072030	LOS ANGELES	CA		11/19/2021		5,182,677							8,426	8,426			
100072031	SAN DIEGO	CA		11/19/2021		3,050,452							5,152	5,152			
100072112	SUN VALLEY	NV		11/01/2021		150,551							979	979			
100072168	NORWALK	CA		11/01/2021		215,587							4,640	4,640			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100072212	COLLEGE PARK	GA		11/01/2021		463,927							2,206	2,206			
100072221	PHOENIX	AZ		11/01/2021		304,851							639	639			
100072257	WAXAHACHIE	TX		11/01/2021		183,972							315	315			
100072437	UKIAH	CA		11/01/2021		158,052							257	257			
100072529	REDFORD	MI		11/01/2021		206,630							1,892	1,892			
100072538	EVERETT	WA		11/01/2021		464,616							3,309	3,309			
100072543	DANBURY	CT		11/01/2021		282,971							695	695			
100072544	PHOENIX	AZ		11/01/2021		205,977							1,269	1,269			
100072549	RIALTO	CA		11/01/2021		464,711							1,426	1,426			
100072559	SAINT LOUIS	MO		11/01/2021		158,594							871	871			
100072632	CHAUVIN	LA		11/01/2021		154,358							420	420			
100073120	BELCAMP	MD		11/01/2021		175,723							1,857	1,857			
100073364	LUBBOCK	TX		11/01/2021		752,975							1,391	1,391			
100073374	BALTIMORE	MD		11/01/2021		249,446							400	400			
100073375	LAKE CHARLES	LA		11/01/2021		538,776							986	986			
100073387	GOOSE CREEK	SC		11/01/2021		139,020							260	260			
100073391	SYRACUSE	NY		11/01/2021		292,975							786	786			
100073402	AMARILLO	TX		11/01/2021		115,467							1,043	1,043			
100073405	PRINCETON	MN		11/01/2021		693,179							1,257	1,257			
100073409	SYRACUSE	NY		11/01/2021		154,409							246	246			
100073411	GLEN BURNIE	MD		11/01/2021		428,984							1,160	1,160			
100073422	MEMPHIS	TN		11/01/2021		158,195							831	831			
100073428	OLD BRIDGE	NJ		11/01/2021		961,825							2,501	2,501			
100073439	STROUDSBURG	PA		11/01/2021		425,097							1,235	1,235			
100073441	ROCK HILL	SC		11/01/2021		525,143							965	965			
100073527	BALTIMORE	MD		11/01/2021		275,694							477	477			
100073530	SIMI VALLEY	CA		10/26/2021		2,851,046							4,397	4,397			
100073532	GRANADA HILLS	CA		10/26/2021		2,885,514							8,507	8,507			
100073533	SHERWOOD FOREST	CA		10/26/2021		2,797,921							4,549	4,549			
100073534	VAN NUYS	CA		10/26/2021		1,768,178							3,139	3,139			
100073537	MODESTO	CA		10/26/2021		959,129							1,180	1,180			
100073538	LOS ANGELES	CA		10/26/2021		11,855,402							20,091	20,091			
100073539	LONG BEACH	CA		10/26/2021		1,158,322							1,956	1,956			
100073566	UNITED KINGDOM	GBR		10/25/2021		267,292							(4)	(4)	(4)		(4)
100073567	UNITED KINGDOM	GBR		10/25/2021		437,770							(15)	(15)	(15)		(15)
100073568	LUXEMBOURG	LUX		10/25/2021		783,000							6	6	6		6
100073569	LUXEMBOURG	LUX		10/25/2021		478,800							(3)	(3)	(3)		(3)
100073570	LUXEMBOURG	LUX		10/25/2021		1,190,400							(6)	(6)	(6)		(6)
100073571	LUXEMBOURG	LUX		10/25/2021		80,167							167	167	(12)		(12)
100073572	LUXEMBOURG	LUX		10/25/2021		103,757							211	211	(16)		(16)
100073573	LUXEMBOURG	LUX		10/25/2021		490,834							155,020	155,020	(13,804)		(13,804)
100073574	LUXEMBOURG	LUX		10/25/2021		480,000							(11)	(11)	(11)		(11)
100073575	LUXEMBOURG	LUX		10/25/2021		549,000											
100073576	LUXEMBOURG	LUX		10/25/2021		621,000											
100073577	LUXEMBOURG	LUX		10/25/2021		295,200							1	1	1		1
100073578	LUXEMBOURG	LUX		10/25/2021		777,600							3	3	3		3
100073579	LUXEMBOURG	LUX		10/25/2021		72,151											
100073580	LUXEMBOURG	LUX		10/25/2021		1,386,000							5	5	5		5
100073582	LUXEMBOURG	LUX		10/25/2021		603,600							1	1	1		1
100073583	LUXEMBOURG	LUX		10/25/2021		837,772							3	3	3		3
100073584	LUXEMBOURG	LUX		10/25/2021		2,319,600							(37)	(37)	(37)		(37)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073585	LUXEMBOURG	LUX		10/25/2021		585,000							(9)	(9)	(9)		(9)
100073586	LUXEMBOURG	LUX		10/25/2021		564,000							4	4	4		4
100073587	LUXEMBOURG	LUX		10/25/2021		63,377							471	471	(30)		(30)
100073588	LUXEMBOURG	LUX		10/25/2021		1,089,000							9	9	9		9
100073589	LUXEMBOURG	LUX		10/25/2021		9,261,000							(32)	(32)	(32)		(32)
100073590	LUXEMBOURG	LUX		10/25/2021		732,600							(3)	(3)	(3)		(3)
100073591	LUXEMBOURG	LUX		10/25/2021		1,008,000							(28)	(28)	(28)		(28)
100073593	LUXEMBOURG	LUX		10/25/2021		489,840							13,848	13,848	(920)		(920)
100074096	MESA	AZ		12/09/2021		917,649							1,414	1,414			
100074100	VISTA	CA		12/09/2021		1,303,858							3,056	3,056			
100074102	LAKELAND	FL		12/09/2021		593,987							860	860			
100074103	LAKELAND	FL		12/09/2021		594,104							860	860			
100074113	RICHMOND	TX		12/09/2021		915,179							1,627	1,627			
100074118	COACHELLA	CA		12/09/2021		705,968							734	734			
100074119	ASHLAND	OR		12/09/2021		700,762							993	993			
100074120	RICHMOND	CA		12/09/2021		1,603,547							2,325	2,325			
100074122	DAVIE	FL		12/09/2021		1,794,997							2,337	2,337			
100074144	SICKLERVILLE	NJ		12/09/2021		921,805							1,051	1,051			
100074146	SALINAS	CA		12/09/2021		1,020,711							1,510	1,510			
100074162	NORTH FORT MYERS	FL		12/09/2021		698,734							1,578	1,578			
100074167	POMONA	CA		12/09/2021		1,523,999							2,796	2,796			
100074170	MILL VALLEY	CA		12/09/2021		960,000							900,000	900,000			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		568,599							1,751	1,751			
100074198	SIERRA MADRE	CA		12/09/2021		1,231,722							2,704	2,704			
100074203	SACRAMENTO	CA		12/09/2021		1,159,949							1,680	1,680			
100074216	SACRAMENTO	CA		12/09/2021		1,202,987							1,705	1,705			
100074228	LA CRESCENTA	CA		12/09/2021		898,627							1,605	1,605			
100074229	TWENTYNINE PALMS	CA		12/09/2021		838,841							1,295	1,295			
100074235	FREMONT	CA		12/09/2021		1,990,127							3,277	3,277			
100074240	PENSACOLA	FL		12/09/2021		1,587,935							2,349	2,349			
100074242	SCOTTSDALE	AZ		12/09/2021		1,589,565							2,701	2,701			
100074244	LOS ANGELES	CA		12/09/2021		5,116,139							8,412	8,412			
100074252	CRYSTAL LAKE	IL		12/09/2021		944,020							3,709	3,709			
100074270	EL MONTE	CA		12/09/2021		745,642							4,940	4,940			
100074274	GILBERT	AZ		12/09/2021		1,796,769							2,044	2,044			
100074277	ELK GROVE	CA		12/09/2021		1,516,847							103	103			
100074280	LOS ANGELES WOODLAND HILLS	CA		12/09/2021		1,097,777							223	223			
100074292	FORT LAUDERDALE	FL		12/09/2021		788,833							1,641	1,641			
100074350	GARDEN GROVE	CA		12/09/2021		711,058							2	2			
100074364	SANTA BARBARA	CA		11/19/2021		19,143,978							27,878	27,878			
100074365	SANTA BARBARA	CA		11/19/2021		5,390,111							630,023	630,023			
100074367	PARKLAND	FL		11/19/2021		1,801,806							2,855	2,855			
100074368	RESEDA	CA		11/19/2021		1,749,090							2,585	2,585			
100074369	LAHAINA	HI		11/19/2021		2,826,196							4,224	4,224			
100074370	PALM SPRINGS	CA		11/19/2021		621,816							880	880			
100074371	CASTRICUM	NLD		11/16/2021		840,000							3	3	3		3
100074374	STADSKANAAL	NLD		11/16/2021		340,992							1	1	1		1
100074375	ECHT/LIMBURG	NLD		11/16/2021		540,000							2	2	2		2
100074376	ROTTERDAM	NLD		11/16/2021		417,600							1	1	1		1
100074377	UTRECHT	NLD		11/16/2021		1,180,800							5	5	5		5
100074378	UTRECHT	NLD		11/16/2021		64,479							475	475	(29)		(29)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074379	HEERLEN	NLD		11/16/2021		504,000							2	2	2		2
100074380	HEERLEN	NLD		11/16/2021		118,630							383	383	(23)		(23)
100074381	EINDHOVEN	NLD		11/16/2021		1,499,998							6	6	6		6
100074382	EINDHOVEN	NLD		11/16/2021		105,272							784	784	(47)		(47)
100074383	LELYSTAD	NLD		11/16/2021		508,080							14,210	14,210	(863)		(863)
100074385	LELYSTAD	NLD		11/16/2021		480,000							2	2	2		2
100074387	TEMPE	AZ		12/02/2021		1,033,550							1,553	1,553			
100074388	FLEMINGTON	NJ		12/02/2021		1,966,619							4,219	4,219			
100074389	BOLINAS	CA		12/02/2021		2,294,333							3,148	3,148			
100074390	BIG BEAR LAKE	CA		12/02/2021		2,012,919							3,241	3,241			
100074391	MONTAUK	NY		12/02/2021		1,955,425							2,977	2,977			
100074392	FLAGSTAFF	AZ		12/02/2021		2,386,396							3,613	3,613			
100074393	SALINAS	CA		12/02/2021		785,725							1,322	1,322			
100074394	FORT MILL	SC		12/02/2021		135,165							27,426	27,426			
100074395	SCOTTSVILLE	VA		12/02/2021		1,050,080							1,391	1,391			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		221,275							605	605			
100074397	LOS ANGELES	CA		12/02/2021		3,652,629							6,994	6,994			
100074398	RAEFORD	NC		12/02/2021		574,283							948	948			
100074399	KISSIMMEE	FL		12/02/2021		396,857							496	496			
100074401	SEBRING	FL		12/02/2021		334,647							495	495			
100074402	BALTIMORE	MD		12/02/2021		755,281							950	950			
100074404	PEORIA	AZ		12/02/2021		2,968,195							4,719	4,719			
100074406	POMPANO BEACH	FL		12/02/2021		523,213							623	623			
100074407	WESTON	FL		12/02/2021		1,813,007							3,093	3,093			
100074409	OCEAN VIEW	DE		12/02/2021		1,397,647							71	71			
100074410	BEAVERCREEK	OH		12/02/2021		551,422							1,597	1,597			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		1,674,769							2,400	2,400			
100074413	ELK GROVE	CA		12/02/2021		1,503,586							2,012	2,012			
100074414	LOS GATOS	CA		12/02/2021		4,367,992							6,787	6,787			
100074415	SEDONA	AZ		12/02/2021		1,379,969							1,939	1,939			
100074416	LOS ANGELES	CA		12/02/2021		1,025,770							1,260	1,260			
100074418	CHICAGO	IL		12/02/2021		1,413,109							1,772	1,772			
100074419	DANA POINT	CA		12/02/2021		4,345,643							5,674	5,674			
100074420	ARLINGTON	VA		12/02/2021		2,978,655							4,796	4,796			
100074421	LAS VEGAS	NV		12/02/2021		499,417							702	702			
100074422	LAS VEGAS	NV		12/02/2021		1,602,890							1,855	1,855			
100074423	REDONDO BEACH	CA		12/02/2021		2,534,127							4,202	4,202			
100074424	FRANKLIN	TN		12/02/2021		1,188,615							1,493	1,493			
100074427	LOS ANGELES	CA		12/02/2021		3,685,069							5,511	5,511			
100074429	TREASURE ISLAND	FL		12/02/2021		804,135							1,038	1,038			
100074430	TAMPA	FL		12/02/2021		626,957							1,013	1,013			
100074432	DETROIT	MI		12/02/2021		438,548							567	567			
100074434	BRANDON	FL		12/02/2021		795,864							1,012	1,012			
100074435	MIAMI	FL		12/02/2021		589,997							677	677			
100074436	HONOLULU	HI		12/02/2021		2,182,677							2,884	2,884			
100074437	BAYONNE	NJ		12/02/2021		1,386,850							2,432	2,432			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		3,603,469							55,100	55,100			
100074441	BOLINGBROOK	IL		12/02/2021		665,582							420	420			
100074442	BROOKHAVEN	NY		12/02/2021		1,796,859							2,438	2,438			
100074443	PALM SPRINGS	CA		12/02/2021		3,132,011							5,479	5,479			
100074444	WOODLAND	CA		12/02/2021		874,401							1,319	1,319			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100074445	CRETE	IL		12/02/2021		685,315							970	970			
100074446	MIRAMAR	FL		12/02/2021		962,286							2,155	2,155			
100074447	SAN DIEGO	CA		12/02/2021		2,095,197							3,331	3,331			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		8,617,239							20,285	20,285			
100074449	HOUSTON	TX		12/02/2021		1,202,777							1,908	1,908			
100074450	STOCKTON SPRINGS	ME		12/02/2021		410,065							798	798			
100074451	COLLEGE POINT	NY		12/02/2021		2,003,032							2,839	2,839			
100074453	SAN FRANCISCO	CA		12/02/2021		2,903,741							4,342	4,342			
100074454	WILLIAMSTOWN	NJ		12/02/2021		1,119,511							1,446	1,446			
100074455	LAGUNA NIGUEL	CA		12/02/2021		369,000							33,500	33,500			
100074456	SAN ANTONIO	TX		12/02/2021		722,490							929	929			
100074458	LAS VEGAS	NV		12/02/2021		2,962,226							3,892	3,892			
100074459	NEWPORT	KY		12/02/2021		324,673							431	431			
100074460	RONKONKOMA	NY		12/02/2021		561,869							732	732			
100074461	VICTORVILLE	CA		12/02/2021		541,042							724	724			
100074462	HUTTO	TX		12/02/2021		984,683							1,211	1,211			
100074464	LOS ANGELES	CA		12/02/2021		1,224,902							1,730	1,730			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021		1,184,277							1,590	1,590			
100074467	SPRING LAKE	NJ		12/02/2021		6,639,609							20,518	20,518			
100074468	SCOTTSDALE	AZ		12/02/2021		2,166,693							4,057	4,057			
100074469	POWHATAN	VA		12/02/2021		1,231,178							1,792	1,792			
100074470	PROVIDENCE	RI		12/02/2021		701,616							1,428	1,428			
100074471	OKLAHOMA CITY	OK		12/02/2021		563,870							707	707			
100074474	PFLUGERVILLE	TX		12/02/2021		1,101,907							1,355	1,355			
100074475	PHILADELPHIA	PA		12/02/2021		656,304							815	815			
100074480	OAKLAND	CA		12/14/2021		2,011,270							3,524	3,524			
100074481	OAKLEY	CA		12/14/2021		1,924,770							2,848	2,848			
100074482	OCEANO	CA		12/14/2021		1,371,342							664	664			
100074484	FRESNO	CA		12/14/2021		710,408							1,074	1,074			
100074486	NEWPORT BEACH	CA		12/14/2021		5,700,376							10,227	10,227			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		6,478,898							11,105	11,105			
100074489	WOODLAND HILLS	CA		12/14/2021		1,028,276							1,656	1,656			
100074491	LAGUNA HILLS	CA		12/14/2021		3,037,896							5,207	5,207			
100074500	BELPRE	OH		12/01/2021		124,302							224	224			
100074521	BOONEVILLE	AR		12/01/2021		325,577							861	861			
100074522	GLASGOW	KY		12/01/2021		164,856							259	259			
100074536	PETERSBURG	VA		12/01/2021		553,930							926	926			
100074544	BALTIMORE	MD		12/01/2021		175,079							327	327			
100074559	HAMMOND	IN		12/01/2021		50,737							152	152			
100074584	DAYTON	OH		12/01/2021		173,039							278	278			
100074591	RICHMOND	KY		12/01/2021		206,816							361	361			
100074594	HELENA	AL		12/01/2021		360,107							1,039	1,039			
100074611	WINSTON SALEM	NC		12/01/2021		267,734							516	516			
100074612	CONVERSE	TX		12/01/2021		308,100							870	870			
100074619	CORPUS CHRISTI	TX		12/01/2021		392,600							777	777			
100074621	ANNISTON	AL		12/01/2021		267,551							889	889			
100074631	BRANDON	MS		12/01/2021		385,423							1,507	1,507			
100074637	VALENTINE	NE		12/01/2021		151,312							290	290			
100074669	BURLINGTON	NJ		12/01/2021		638,603							1,384	1,384			
100074671	WOODBURY	TN		12/01/2021		207,600							345	345			
100074675	SCOTCH PLAINS	NJ		12/01/2021		520,143							1,226	1,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100074676	BROWNS MILLS	NJ		12/01/2021		241,171							522	522			
100074680	SHREVEPORT	LA		12/01/2021		79,834							442	442			
100074684	WACO	TX		12/01/2021		34,551							(5,357)	(5,357)			
100074707	PHILADELPHIA	PA		12/01/2021		222,502							555	555			
100074717	WATERVILLE	ME		12/01/2021		251,997							616	616			
100074740	BAKER	LA		12/01/2021		177,435							345	345			
100074747	ROME	NY		12/01/2021		102,212							433	433			
100074756	DENHAM SPRINGS	LA		12/01/2021		190,157							(12,106)	(12,106)			
100074758	COLUMBIA	MO		12/01/2021		220,086							427	427			
100074760	ROANOKE	VA		12/01/2021		190,580							394	394			
100074762	WILLCOX	AZ		12/01/2021		316,278							620	620			
100074775	IUKA	IL		12/01/2021		36,095							71	71			
100074808	LAREDO	TX		12/01/2021		325,865							551	551			
100074812	TOLEDO	OH		12/01/2021		173,702							308	308			
100074813	LEXINGTON	SC		12/01/2021		325,043							531	531			
100074821	REDDING	CA		12/01/2021		221,188							1,014	1,014			
100074825	YOUNGSTOWN	OH		12/01/2021		98,874							255	255			
100074838	HARVEST	AL		12/01/2021		441,881							1,385	1,385			
100074841	SIMPSONVILLE	SC		12/01/2021		387,289							834	834			
100074848	HOUSTON	TX		12/01/2021		346,030							878	878			
100074873	CLEVELAND	TN		12/01/2021		114,347							777	777			
100074877	FONTANA	CA		12/01/2021		525,718							1,159	1,159			
100074881	MINNEAPOLIS	MN		12/01/2021		199,721							339	339			
100074883	ISLIP	NY		12/01/2021		300,780							882	882			
100074893	GREECE	NY		12/01/2021		224,951							579	579			
100074894	BALTIMORE	MD		12/01/2021		154,487							392	392			
100074896	AUBURN	CA		12/01/2021		622,672							1,106	1,106			
100074902	MARTINEZ	GA		12/01/2021		109,039							183	183			
100074907	REDLANDS	CA		12/01/2021		577,700							112	112			
100074909	YAKIMA	WA		12/01/2021		503,686							1,165	1,165			
100074910	AIKEN	SC		12/01/2021		266,209							933	933			
100074928	WINTER HAVEN	FL		12/01/2021		184,364							3,965	3,965			
100074930	DELTONA	FL		12/01/2021		160,876							346	346			
100074940	PORT CHARLOTTE	FL		12/01/2021		705,148							1,236	1,236			
100074944	ROCKY HILL	CT		12/01/2021		533,281							1,612	1,612			
100074950	LAS VEGAS	NV		12/01/2021		660,280							2,143	2,143			
100074951	FARMINGTON	AR		12/01/2021		265,558							716	716			
100074952	NATIONAL CITY	CA		12/01/2021		445,838							1,178	1,178			
100074960	CLAYTON	NJ		12/01/2021		433,078							1,791	1,791			
100074961	GAINESVILLE	VA		12/01/2021		860,150							2,197	2,197			
100074966	SHAWSVILLE	VA		12/01/2021		320,306							623	623			
100074971	LOGANVILLE	GA		12/01/2021		491,911							993	993			
100074974	TOLLESON	AZ		12/01/2021		400,669							630	630			
100074976	EL PASO	TX		12/01/2021		281,140							418	418			
100074985	CLYDE	NC		12/01/2021		492,254							1,320	1,320			
100074995	FRIENDSWOOD	TX		12/01/2021		185,760							824	824			
100074999	GIBBSTOWN	NJ		12/01/2021		354,004							1,035	1,035			
100075005	HOUSE SPRINGS	MO		12/01/2021		231,541							652	652			
100075025	SHARPSVILLE	IN		12/01/2021		214,001							573	573			
100075028	FLORENCE	AL		12/01/2021		148,306							549	549			
100075038	PHILLIPSBURG	NJ		12/01/2021		219,929							413	413			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075042	ORANGE	TX		12/01/2021		216,117							530	530			
100075046	CHAPIN	SC		12/01/2021									199,053	199,053			
100075047	BAY CITY	MI		12/01/2021		114,415							149	149			
100075054	LOS ANGELES	CA		12/01/2021		377,070							1,392	1,392			
100075056	SELMA	NC		12/01/2021		60,018							199	199			
100075062	SAN ANTONIO	TX		12/01/2021		218,432							551	551			
100075064	ACWORTH	GA		12/01/2021		123,376							4,939	4,939			
100075065	ALBANY	GA		12/01/2021		272,895							424	424			
100075074	ACWORTH	GA		12/01/2021		454,407							1,678	1,678			
100075078	PEORIA	AZ		12/01/2021		565,516							1,318	1,318			
100075087	WEAVER	AL		12/01/2021		206,238							515	515			
100075091	FLINT	MI		12/01/2021		300,475							582	582			
100075117	KANSAS CITY	MO		12/01/2021		233,193							850	850			
100075120	APOPKA	FL		12/01/2021		522,973							1,088	1,088			
100075126	KENNESAW	GA		12/01/2021		440,574							1,075	1,075			
100075127	HUDSON FALLS	NY		12/01/2021		217,584							396	396			
100075128	ALBANY	GA		12/01/2021		136,839							491	491			
100075138	BRYAN	TX		12/01/2021		65,040							544	544			
100075153	COVINGTON	GA		12/01/2021		393,777							874	874			
100075154	THOMASVILLE	GA		12/01/2021		379,144							3,331	3,331			
100075158	COUNCIL BLUFFS	IA		12/01/2021		257,842							2,794	2,794			
100075174	INDEPENDENCE	MO		12/01/2021		268,926							615	615			
100075175	PROPHETSTOWN	IL		12/01/2021		118,580							265	265			
100075184	FREDERICKSBURG	VA		12/01/2021		832,842							1,392	1,392			
100075191	KATY	TX		12/01/2021		491,622							847	847			
100075192	HORN LAKE	MS		12/01/2021		223,310							478	478			
100075205	TUCSON	AZ		12/01/2021		108,116							1,232	1,232			
100075208	ORANGE	TX		12/01/2021		319,026							855	855			
100075215	FORT WORTH	TX		12/01/2021		1,674,710							2,723	2,723			
100075219	INDIO	CA		12/01/2021		238,975							5,297	5,297			
100075222	JACKSONVILLE	NC		12/01/2021		222,066							504	504			
100075225	GASTONIA	NC		12/01/2021		60,535							133	133			
100075226	SAN ANGELO	TX		12/01/2021		82,609							181	181			
100075232	SAINT CLOUD	FL		12/01/2021		313,773							619	619			
100075233	ALLEN	TX		12/01/2021		358,501							2,471	2,471			
100075244	SAVANNAH	GA		12/01/2021		318,778							609	609			
100075245	SACRAMENTO	CA		12/01/2021		705,215							1,649	1,649			
100075253	LAKEWOOD	CA		12/01/2021		807,490							3,432	3,432			
100075258	FREDERICK	MD		12/01/2021		964,544							2,408	2,408			
100075259	MONROE	GA		12/01/2021		115,264							250	250			
100075262	FREDERICK	MD		12/01/2021		176,246							2,138	2,138			
100075263	WYOMING	MI		12/01/2021		240,479							542	542			
100075264	DRUMS	PA		12/01/2021		514,026							1,800	1,800			
100075266	COOKEVILLE	TN		12/01/2021		211,330							525	525			
100075270	MOSELEY	VA		12/01/2021		736,794							2,599	2,599			
100075279	CIRCLE PINES	MN		12/01/2021		493,650							1,027	1,027			
100075282	BUSHKILL	PA		12/01/2021									99,485	99,485			
100075294	IRONDEQUOIT	NY		12/01/2021		181,751							2,027	2,027			
100075295	HOUSTON	TX		12/01/2021		298,239							620	620			
100075298	WILKES BARRE	PA		12/01/2021		155,002							263	263			
100075304	JOSHUA	TX		12/01/2021		346,933							949	949			

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100075305	ST LOUIS	MO		12/01/2021		213,941							453	453			
100075321	LOUISVILLE	KY		12/01/2021		199,637							516	516			
100075325	JACKSON	TN		12/01/2021		262,197							531	531			
100075331	GAINESBORO	TN		12/01/2021		213,102							507	507			
100075338	MORRISTOWN	TN		12/01/2021		215,431							461	461			
100075354	HAMMOND	LA		12/01/2021		119,533							225	225			
100075362	CORPUS CHRISTI	TX		12/01/2021		366,126							866	866			
100075364	BLOOMFIELD	CT		12/01/2021		296,681							831	831			
100075366	STANFORD	KY		12/01/2021		181,083							298	298			
100075369	ELK GROVE	CA		12/01/2021		345,807							1,117	1,117			
100075375	TUCSON	AZ		12/01/2021		117,134							2,782	2,782			
100075379	DOVER	DE		12/01/2021		305,564							885	885			
100075380	COUNCIL BLUFFS	IA		12/01/2021		65,337							260	260			
100075383	FORNEY	TX		12/01/2021		301,351							2,570	2,570			
100075389	FORT MYERS	FL		12/01/2021		202,029							410	410			
100075392	NAPLES	FL		12/01/2021		404,589							1,257	1,257			
100075394	DELPHOS	OH		12/01/2021		198,043							380	380			
100075398	SPARTANBURG	SC		12/01/2021		335,600							652	652			
100075399	SAN ANTONIO	TX		12/01/2021		164,246							333	333			
100075403	CONSTANTIA	NY		12/01/2021		267,913							844	844			
100075408	MARICOPA	AZ		12/01/2021		523,026							1,077	1,077			
100075411	BUNKER HILL	WV		12/01/2021		455,481							1,157	1,157			
100075425	MAGNA	UT		12/01/2021		507,714							981	981			
100075429	COLUMBIA	TN		12/01/2021		279,392							501	501			
100075435	MALDEN	MO		12/01/2021		184,813							303	303			
100075436	ARNOLD	MO		12/01/2021		434,623							432	432			
100075443	HIGGINSVILLE	MO		12/01/2021		214,863							401	401			
100075445	LAWRENCEVILLE	GA		12/01/2021		181,271							1,274	1,274			
100075446	HUDSON	FL		12/01/2021		204,664							394	394			
100075455	SALEM	OR		12/01/2021		369,782							738	738			
100075457	PHOENIX	AZ		12/01/2021		164,047							308	308			
100075461	PORT ST LUCIE	FL		12/01/2021		321,075							642	642			
100075467	BROOKLYN CENTER	MN		12/01/2021		519,924							1,240	1,240			
100075470	HAMPTON	VA		12/01/2021		282,932							408	408			
100075474	HILLSBORO	IN		12/01/2021		322,753							304	304			
100075479	GRIFFITH	IN		12/01/2021		379,954							672	672			
100075480	MARIETTA	GA		12/01/2021		340,326							583	583			
100075487	ROCHESTER	NY		12/01/2021		129,911							235	235			
100075492	CADWELL	GA		12/01/2021		189,548							358	358			
100075496	HOUSTON	TX		12/01/2021		435,952							1,180	1,180			
100075497	LAFAYETTE	IN		12/01/2021		160,229							1,045	1,045			
100075504	MIAMI	FL		12/01/2021		882,869							1,517	1,517			
100075509	LIBERTY	SC		12/01/2021		423,418							773	773			
100075510	BURLESON	TX		12/01/2021		650,205							1,180	1,180			
100075519	JONESBORO	GA		12/01/2021		123,928							1,801	1,801			
100075527	KANNAPOLIS	NC		12/01/2021		304,560							255	255			
100075540	CENTER POINT	AL		12/01/2021		345,460							543	543			
100075552	WICHITA	KS		12/01/2021		264,653							424	424			
100075558	ARAGON	GA		12/01/2021		113,381							181	181			
100075569	LEXINGTON	OH		12/01/2021		411,390							947	947			
100075575	CHARLOTTE	NC		12/01/2021		189,644							484	484			

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100075577	CULPEPER	VA		12/01/2021		632,159							1,128	1,128			
100075583	WASHINGTON	DC		12/01/2021		1,598,433							2,717	2,717			
100075591	PARMA	OH		12/01/2021		135,707							250	250			
100075606	FLEETWOOD	PA		12/01/2021		413,810							811	811			
100075622	FOND DU LAC	WI		12/01/2021		272,964							567	567			
100075628	LA VERKIN	UT		12/01/2021		242,400							385	385			
100075633	CANTON	GA		12/01/2021		628,517							967	967			
100075634	RIPLEY	TN		12/01/2021		316,851							687	687			
100075636	COVINGTON	GA		12/01/2021		370,773							558	558			
100075639	MURFREESBORO	TN		12/01/2021		785,885							1,631	1,631			
100075640	CINCINNATI	OH		12/01/2021		202,276							311	311			
100075641	PINON HILLS	CA		12/01/2021		989,245							1,658	1,658			
100075646	RUTLEDGE	TN		12/01/2021		287,843							952	952			
100075649	KINGSTON	PA		12/01/2021		183,127							335	335			
100075677	NORTH MUSKEGON	MI		12/01/2021		131,517							486	486			
100075678	BESSEMER CITY	NC		12/01/2021		308,195							781	781			
100075679	MANTUA	NJ		12/01/2021		339,348							596	596			
100075688	GEORGETOWN	MA		12/01/2021		1,711,459							3,096	3,096			
100075697	SWEET HOME	OR		12/01/2021		278,093							755	755			
100075707	MUSKEGON	MI		12/01/2021		460,079							841	841			
100075716	WILMINGTON	NC		12/01/2021		605,282							1,202	1,202			
100075720	ROCKWELL	NC		12/01/2021		231,983							415	415			
100075723	WOODBRIDGE	VA		12/01/2021		559,275							4,564	4,564			
100075728	ST PETERSBURG	FL		12/01/2021		538,835							925	925			
100075731	CONYERS	GA		12/01/2021		112,787							197	197			
100075732	OCALA	FL		12/01/2021		202,534							353	353			
100075735	TOLLESON	AZ		12/01/2021		754,154							1,491	1,491			
100075747	OCALA	FL		12/01/2021		408,290							690	690			
100075753	PALM COAST	FL		12/01/2021		195,509							390	390			
100075759	TOLLESON	AZ		12/01/2021		246,366							2,443	2,443			
100075779	COOPERSVILLE	MI		12/01/2021		300,269							880	880			
100075783	VIRGINIA BEACH	VA		12/01/2021		471,864							798	798			
100075790	FORT MYERS	FL		12/01/2021		218,233							419	419			
100075798	CONVERSE	TX		12/01/2021		688,580							1,129	1,129			
100075804	KNOXVILLE	TN		12/01/2021		269,204							326	326			
100075808	DURHAM	NC		12/01/2021		525,149							1,018	1,018			
100075837	UNITED KINGDOM	GBR		11/24/2021		58,672							(8)	(8)	(8)		(8)
100075839	UNITED KINGDOM	GBR		11/24/2021		116,409							4	4	4		4
100075840	UNITED KINGDOM	GBR		11/24/2021		201,305							(7)	(7)	(7)		(7)
100075841	UNITED KINGDOM	GBR		11/24/2021		305,573							(11)	(11)	(11)		(11)
100075842	UNITED KINGDOM	GBR		11/24/2021		135,810							(9)	(9)	(9)		(9)
100075843	UNITED KINGDOM	GBR		11/24/2021		91,187							(5)	(5)	(5)		(5)
100075844	UNITED KINGDOM	GBR		11/24/2021		122,511							(5)	(5)	(5)		(5)
100075845	LUXEMBOURG	LUX		11/24/2021		259,200							1	1	1		1
100075846	LUXEMBOURG	LUX		11/24/2021		336,000							2	2	2		2
100075847	LUXEMBOURG	LUX		11/24/2021		18,450							136	136	(4)		(4)
100075848	LUXEMBOURG	LUX		11/24/2021		268,800							1	1	1		1
100075849	LUXEMBOURG	LUX		11/24/2021		610,095							1,972	1,972	(50)		(50)
100075850	LUXEMBOURG	LUX		11/24/2021		427,200							78,452	78,452	(4,009)		(4,009)
100075851	LUXEMBOURG	LUX		11/24/2021		116,670							879	879	(24)		(24)
100075852	LUXEMBOURG	LUX		11/24/2021		1,997,892							14	14	14		14

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075853	LUXEMBOURG	LUX		11/24/2021		22,607							170	170	(5)		(5)
100075854	LUXEMBOURG	LUX		11/24/2021		387,000											
100075856	LUXEMBOURG	LUX		11/24/2021		405,000							(13)	(13)	(13)		(13)
100075857	LUXEMBOURG	LUX		11/24/2021		3,520,560							(75)	(75)	(75)		(75)
100075858	LUXEMBOURG	LUX		11/24/2021		732,648							(22)	(22)	(22)		(22)
100075859	LUXEMBOURG	LUX		11/24/2021		1,593,000							(8)	(8)	(8)		(8)
100075860	LUXEMBOURG	LUX		11/24/2021		73,884							537	537	(18)		(18)
100075861	LUXEMBOURG	LUX		11/24/2021		630,000							(24)	(24)	(24)		(24)
100075864	LUXEMBOURG	LUX		11/24/2021		1,228,800							(39)	(39)	(39)		(39)
100075865	LUXEMBOURG	LUX		11/24/2021		240,000							(1)	(1)	(1)		(1)
100075866	LUXEMBOURG	LUX		11/24/2021		583,200							1	1	1		1
100075867	LUXEMBOURG	LUX		11/24/2021		34,094							255	255	(7)		(7)
100075868	LUXEMBOURG	LUX		11/24/2021		1,044,000							(29)	(29)	(29)		(29)
100075869	LUXEMBOURG	LUX		11/24/2021		44,023							392	392	(13)		(13)
100075870	LUXEMBOURG	LUX		11/24/2021		774,000							(24)	(24)	(24)		(24)
100075871	LUXEMBOURG	LUX		11/24/2021		630,000							(20)	(20)	(20)		(20)
100075872	LUXEMBOURG	LUX		11/24/2021		36,858							272	272	(9)		(9)
100075873	LUXEMBOURG	LUX		11/24/2021		436,730							(9)	(9)	(9)		(9)
100075874	LUXEMBOURG	LUX		11/24/2021		25,541							190	190	(6)		(6)
100075875	LUXEMBOURG	LUX		11/24/2021		366,346							10,496	10,496	(410)		(410)
100075876	LUXEMBOURG	LUX		11/24/2021		3,981,600							(75)	(75)	(75)		(75)
100075877	LUXEMBOURG	LUX		11/24/2021		327,600							(12)	(12)	(12)		(12)
100075878	LUXEMBOURG	LUX		11/24/2021		504,000							(16)	(16)	(16)		(16)
100075879	LUXEMBOURG	LUX		11/24/2021		450,000							(3)	(3)	(3)		(3)
100075880	LUXEMBOURG	LUX		11/24/2021		183,600							(1)	(1)	(1)		(1)
100075881	LUXEMBOURG	LUX		11/24/2021		432,000							(2)	(2)	(2)		(2)
100075882	LUXEMBOURG	LUX		11/24/2021		432,000							(2)	(2)	(2)		(2)
100075883	LUXEMBOURG	LUX		11/24/2021		900,000							(5)	(5)	(5)		(5)
100075885	LUXEMBOURG	LUX		11/24/2021		77,807							695	695	(20)		(20)
100075886	LUXEMBOURG	LUX		11/24/2021		684,000							(3)	(3)	(3)		(3)
100075887	LUXEMBOURG	LUX		11/24/2021		185,600							(74)	(74)	(74)		(74)
100075888	LUXEMBOURG	LUX		11/24/2021		20,930							1,020	1,020	(44)		(44)
100075904	ALEXANDRIA	VA		01/07/2022		473,841							1,662	1,662			
100075905	CALEXICO	CA		01/07/2022		807,289							1,878	1,878			
100075907	BATON ROUGE	LA		01/07/2022		368,983							914	914			
100075909	SCOTTSDALE	AZ		01/07/2022		727,794							1,232	1,232			
100075910	KATY	TX		01/07/2022		578,130							931	931			
100075911	PHILADELPHIA	PA		01/07/2022		435,918							691	691			
100075912	BROOKWOOD	AL		01/07/2022		396,119							611	611			
100075914	ST PETERSBURG	FL		01/07/2022		539,402							910	910			
100075915	BRISTOL	CT		01/07/2022		363,533							770	770			
100075917	SAN ANTONIO	TX		01/07/2022		647,476							1,036	1,036			
100075919	MINNEAPOLIS	MN		01/07/2022		701,084							1,060	1,060			
100075920	FORT WORTH	TX		01/07/2022		849,689							1,426	1,426			
100075921	LEWISVILLE	TX		01/07/2022		538,767							1,246	1,246			
100075922	KANSAS CITY	MO		01/07/2022		349,956							518	518			
100075923	LAS VEGAS	NV		01/07/2022		1,005,501							1,520	1,520			
100075924	AUGUSTA	GA		01/07/2022		206,462							485	485			
100075925	CADDO MILLS	TX		01/07/2022		403,165							1,123	1,123			
100075926	HEMET	CA		01/07/2022		457,714							725	725			
100075927	LAKE FOREST PARK	WA		01/07/2022		1,851,886							3,109	3,109			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075929	LAS VEGAS	NV		01/07/2022		1,005,501							1,520	1,520			
100075931	MOORHEAD	MN		01/07/2022		388,419							639	639			
100075932	PLEASANT GROVE	UT		01/07/2022		587,970							927	927			
100075933	NATIONAL CITY	CA		01/07/2022		1,421,704							2,103	2,103			
100075935	PONTE VEDRA	FL		01/07/2022		1,013,599							1,565	1,565			
100075936	SACRAMENTO	CA		01/07/2022		121,914							977	977			
100075937	WICHITA	KS		01/07/2022		366,906							804	804			
100075939	ST PETERSBURG	FL		01/07/2022		911,918							1,469	1,469			
100075941	CHARLOTTE	NC		01/07/2022		340,107							559	559			
100075942	BAY CITY	TX		01/07/2022		386,697							655	655			
100075943	SANFORD	ME		01/07/2022		797,148							1,186	1,186			
100075944	YUKON	OK		01/07/2022		543,913							952	952			
100075945	BELOIT	WI		01/07/2022		198,077							293	293			
100075948	CLARKSVILLE	TN		01/07/2022		488,231							774	774			
100075950	CAPE CORAL	FL		01/07/2022		665,832							1,050	1,050			
100075952	NEW ORLEANS	LA		01/07/2022		602,712							970	970			
100075957	LANSDOWNE	PA		01/07/2022		610,033							1,024	1,024			
100075958	OAKLAND	CA		01/07/2022		473,824							779	779			
100075961	POCONO LAKE	PA		01/07/2022		361,905							665	665			
100075965	HUFFMAN	TX		01/07/2022		483,948							799	799			
100075966	SCHERERVILLE	IN		01/07/2022		524,934							777	777			
100075968	GREENWICH	CT		01/07/2022		1,159,539							1,751	1,751			
100075969	MILFORD	OH		01/07/2022		510,909							876	876			
100075971	LAUDERDALE LAKES	FL		01/07/2022		1,017,171							1,646	1,646			
100075973	LAS VEGAS	NV		01/07/2022		1,547,762							2,176	2,176			
100075974	RIVERSIDE	CA		01/07/2022		1,016,962							1,553	1,553			
100075975	WESLEY CHAPEL	FL		01/07/2022		932,294							1,961	1,961			
100075976	MANITOU SPRINGS	CO		01/07/2022		628,469							1,379	1,379			
100075977	MIAMI	FL		01/07/2022		797,619							1,094	1,094			
100075985	LINDEN	NJ		01/07/2022		1,085,387							1,841	1,841			
100075986	KIRKLAND	WA		01/07/2022		756,491							1,107	1,107			
100075988	HENDERSON	NV		01/07/2022		1,110,182							1,582	1,582			
100075989	TOTOWA	NJ		01/07/2022		792,959							1,088	1,088			
100075991	NASHUA	NH		01/07/2022		693,336							1,419	1,419			
100075992	LAS VEGAS	NV		01/07/2022		145,555							26,630	26,630			
100075993	KISSIMMEE	FL		01/07/2022		1,015,297							1,416	1,416			
100075994	RUSKIN	FL		01/07/2022		566,697							898	898			
100075995	PROVIDENCE	RI		01/07/2022		465,783							664	664			
100075997	SPEEDWAY	IN		01/07/2022		619,968							970	970			
100075999	VIRGINIA GARDENS	FL		01/07/2022		984,663							1,373	1,373			
100076000	MURRELLS INLET	SC		01/07/2022		534,635							782	782			
100076001	ORLANDO	FL		01/07/2022		475,795							723	723			
100076002	OLD HICKORY	TN		01/07/2022		521,470							1,803	1,803			
100076003	PORT CHARLOTTE	FL		01/07/2022		565,765							781	781			
100076006	STAFFORD	VA		01/07/2022		684,010							1,003	1,003			
100076007	NORTH LAS VEGAS	NV		01/07/2022		233,292							385	385			
100076011	DENVER	CO		01/07/2022		477,872							696	696			
100076012	LAKELAND	TN		01/07/2022		606,466							864	864			
100076013	RIO RANCHO	NM		01/07/2022		666,544							970	970			
100076014	KINGSPORT	TN		01/07/2022		523,370							782	782			
100076015	AVONDALE	AZ		01/07/2022		524,831							720	720			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076016	BONNEY LAKE	WA		01/07/2022		1,282,095							1,866	1,866			
100076017	HOUSTON	TX		01/07/2022		239,168							605	605			
100076018	NAPLES	FL		01/07/2022		568,201							827	827			
100076019	PETERSBURG	VA		01/07/2022		272,636							423	423			
100076020	GONZALES	LA		01/07/2022		644,953							1,148	1,148			
100076021	KOKOMO	IN		01/07/2022		177,017							258	258			
100076022	WILKES BARRE	PA		01/07/2022		241,583							391	391			
100076024	BALTIMORE	MD		01/07/2022		446,103							636	636			
100076027	FAYETTEVILLE	NC		01/07/2022		91,109							277	277			
100076028	CUMMING	GA		01/07/2022		752,319							1,552	1,552			
100076029	AUBURN	WA		01/07/2022		1,477,932							2,545	2,545			
100076030	TUCSON	AZ		01/07/2022		230,007							372	372			
100076031	CLINTON	SC		01/07/2022		223,445							331	331			
100076032	LUBBOCK	TX		01/07/2022		307,315							438	438			
100076034	SAINT LOUIS	MO		01/07/2022		174,464							271	271			
100076035	SEVIERVILLE	TN		01/07/2022		638,321							961	961			
100076036	COEUR D ALENE	ID		01/07/2022		680,471							1,061	1,061			
100076037	MEMPHIS	TN		01/07/2022		190,511							308	308			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		784,514							1,594	1,594			
100076040	ST AUGUSTINE	FL		01/07/2022		501,985							763	763			
100076041	OCEAN CITY	MD		01/07/2022		610,704							947	947			
100076042	BURBANK	CA		01/07/2022		1,294,079							2,200	2,200			
100076043	FAYETTEVILLE	NC		01/07/2022		309,101							450	450			
100076044	TOMBALL	TX		01/07/2022		442,329							672	672			
100076045	CORPUS CHRISTI	TX		01/07/2022		202,027							441	441			
100076047	VALDOSTA	GA		01/07/2022		526,754							1,148	1,148			
100076051	GRIFFIN	GA		01/07/2022		269,873							419	419			
100076052	LUMBERTON	TX		01/07/2022		290,870							410	410			
100076056	TAYLORSVILLE	UT		01/07/2022		727,392							1,233	1,233			
100076057	ROCK HILL	SC		01/07/2022		531,458							825	825			
100076058	TAYLORSVILLE	UT		01/07/2022		738,249							1,251	1,251			
100076059	PORT CHARLOTTE	FL		01/07/2022		437,960							651	651			
100076060	LINCOLN	NE		01/07/2022		547,804							797	797			
100076063	JACKSONVILLE	FL		01/07/2022		687,584							1,586	1,586			
100076065	AUSTIN	TX		01/07/2022		1,102,005							1,859	1,859			
100076067	CINCINNATI	OH		01/07/2022		786,740							1,145	1,145			
100076071	SENOIA	GA		01/07/2022		1,163,762							2,271	2,271			
100076072	LAS VEGAS	NV		01/07/2022		524,155							779	779			
100076073	WARREN	MI		01/07/2022		220,482							357	357			
100076074	CHATTANOOGA	TN		01/07/2022		444,647							662	662			
100076075	FORT MYERS	FL		01/07/2022		581,196							922	922			
100076076	GARDEN GROVE	CA		01/07/2022		1,032,196							1,761	1,761			
100076078	ARGYLE	TX		01/07/2022		1,047,621							1,591	1,591			
100076079	OCALA	FL		01/07/2022		465,983							678	678			
100076081	LOUISVILLE	KY		01/07/2022		232,330							376	376			
100076083	MICHIGAN CITY	IN		01/07/2022		489,527							713	713			
100076084	WALLA WALLA	WA		01/07/2022		436,508							1,016	1,016			
100076088	HIALEAH	FL		01/07/2022		830,103							1,281	1,281			
100076089	PHILADELPHIA	PA		01/07/2022		699,034							1,079	1,079			
100076092	EDGEWATER PARK	NJ		01/07/2022		633,969							984	984			
100076094	ROTONDA WEST	FL		01/07/2022		707,882							1,145	1,145			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076096	KANSAS CITY	MO		01/07/2022		784,115							1,269	1,269			
100076097	SALT LAKE CITY	UT		01/07/2022		1,142,379							2,008	2,008			
100076098	LAKEWOOD	WA		01/07/2022		1,370,338							2,958	2,958			
100076099	EAST HANOVER	NJ		01/07/2022		693,689							1,039	1,039			
100076101	SPRINGFIELD	OR		01/07/2022		997,147							10,089	10,089			
100076102	HIALEAH	FL		01/07/2022		704,859							1,088	1,088			
100076104	COLUMBUS	OH		01/07/2022		297,718							462	462			
100076105	SAINT LOUIS PARK	MN		01/07/2022		761,778							1,176	1,176			
100076106	RIO RANCHO	NM		01/07/2022		547,181							800	800			
100076107	SPRING	TX		01/07/2022		500,530							760	760			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		663,719							1,057	1,057			
100076109	MIAMI	FL		01/07/2022		718,695							1,109	1,109			
100076111	LITTLE ELM	TX		01/07/2022		548,718							1,456	1,456			
100076113	BOWLING GREEN	KY		01/07/2022		379,994							591	591			
100076114	LAS VEGAS	NV		01/07/2022		581,379							1,434	1,434			
100076115	LEHI	UT		01/07/2022		881,533							1,294	1,294			
100076116	LAS VEGAS	NV		01/07/2022		567,082							880	880			
100076118	SAINT LOUIS	MO		01/07/2022		320,317							476	476			
100076119	GALION	OH		01/07/2022		272,997							406	406			
100076121	RALEIGH	NC		01/07/2022		511,754							798	798			
100076122	CLEARWATER	FL		01/07/2022		687,226							1,022	1,022			
100076124	FOUNTAIN	CO		01/07/2022		701,560							1,059	1,059			
100076125	HARRISBURG	PA		01/07/2022		294,393							457	457			
100076126	SOUTH OGDEN	UT		01/07/2022		896,104							1,511	1,511			
100076127	BROOKLYN PARK	MN		01/07/2022		291,794							2,401	2,401			
100076128	WINSTON SALEM	NC		01/07/2022		178,040							435	435			
100076129	HUNTERSVILLE	NC		01/07/2022		372,013							926	926			
100076130	RNCHO CORDOVA	CA		01/07/2022		814,817							1,238	1,238			
100076131	MURFREESBORO	TN		01/07/2022		601,490							2,509	2,509			
100076132	PHILADELPHIA	PA		01/07/2022		177,781							298	298			
100076133	BIG BEAR LAKE	CA		01/07/2022		495,774							733	733			
100076135	WAYNE	MI		01/07/2022		293,385							452	452			
100076136	COLLEYVILLE	TX		01/07/2022		814,445							2,020	2,020			
100076137	GRASS VALLEY	CA		01/07/2022		639,785							993	993			
100076139	MEARS	MI		01/07/2022		601,034							1,694	1,694			
100076140	PACIFICA	CA		01/07/2022		459,888							666	666			
100076141	AUGUSTA	GA		01/07/2022		187,881							295	295			
100076142	DULUTH	MN		01/07/2022		306,617							478	478			
100076143	NOGALES	AZ		01/07/2022		290,357							453	453			
100076144	HOUSTON	TX		01/07/2022		849,811							1,463	1,463			
100076147	ESSEX	IL		01/07/2022		283,541							440	440			
100076148	DAVENPORT	FL		01/07/2022		806,760							1,164	1,164			
100076150	SPRINGFIELD	OH		01/07/2022		232,137							377	377			
100076152	BOCA RATON	FL		01/07/2022		1,004,722							1,432	1,432			
100076155	GRASS VALLEY	CA		01/07/2022		639,785							993	993			
100076156	FAIRHOPE	AL		01/07/2022		592,259							890	890			
100076157	COLUMBIA	SC		01/07/2022		297,090							459	459			
100076162	KISSIMMEE	FL		01/07/2022		702,832							1,040	1,040			
100076164	PHOENIX	AZ		01/07/2022		550,647							797	797			
100076168	HARTFORD	CT		01/07/2022		162,249							1,040	1,040			
100076169	NEWARK	NJ		01/07/2022		698,220							1,114	1,114			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076172	HIXSON	TN		01/07/2022		485,574							703	703			
100076173	GONZALES	LA		01/07/2022		197,300							326	326			
100076177	PIQUA	OH		01/07/2022		186,409							288	288			
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022		217,609							510	510			
100076180	TAMPA	FL		01/07/2022		670,314							1,481	1,481			
100076182	BEAUMONT	TX		01/07/2022		174,603							276	276			
100076183	MONACA	PA		01/07/2022		170,390							263	263			
100076185	MEMPHIS	TN		01/07/2022		251,090							398	398			
100076188	WILLIAMSBURG	VA		01/07/2022		407,145							1,356	1,356			
100076189	LAKE CHARLES	LA		01/07/2022		403,649							626	626			
100076192	UNIVERSITY PLACE	WA		01/07/2022		1,338,660							2,799	2,799			
100076193	LAWRENCE	MA		01/07/2022		1,090,816							1,756	1,756			
100076195	RIO RANCHO	NM		01/07/2022		442,721							683	683			
100076196	DAVENPORT	FL		01/07/2022		93,648							2,280	2,280			
100076198	MEMPHIS	TN		01/07/2022		337,342							523	523			
100076199	MONONGAHELA	PA		01/07/2022		185,915							312	312			
100076202	LONGVIEW	TX		01/07/2022		209,943							379	379			
100076209	UNION CITY	NJ		01/07/2022		784,408							1,244	1,244			
100076211	TUCSON	AZ		01/07/2022		675,733							1,043	1,043			
100076212	PATERSON	NJ		01/07/2022		865,133							1,418	1,418			
100076213	SPANAWAY	WA		01/07/2022		957,022							1,420	1,420			
100076215	CHATTANOOGA	TN		01/07/2022		830,422							1,229	1,229			
100076217	FAYETTEVILLE	NC		01/07/2022		209,957							333	333			
100076218	PUYALLUP	WA		01/07/2022		1,128,916							2,199	2,199			
100076223	GENOA	IL		01/07/2022		300,624							785	785			
100076228	MERCED	CA		01/07/2022		633,090							998	998			
100076229	MERCED	CA		01/07/2022		676,751							1,067	1,067			
100076230	HONOLULU	HI		01/07/2022		2,715,481							3,849	3,849			
100076234	LAKE WORTH	FL		01/07/2022		1,031,818							1,535	1,535			
100076238	LAS VEGAS	NV		01/07/2022		409,420							5,066	5,066			
100076246	DELTA	UT		01/07/2022		693,695							1,165	1,165			
100076247	ROGERS	MN		01/07/2022		669,509							1,084	1,084			
100076248	CHANDLER	AZ		01/07/2022		727,211							1,171	1,171			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		177,765							5,118	5,118			
100076257	PANAMA CITY	FL		01/07/2022		596,121							2,200	2,200			
100076258	MARRERO	LA		01/07/2022		495,149							764	764			
100076260	ANTIOCH	IL		01/07/2022		155,035							382	382			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		688,503							1,134	1,134			
100076264	LINCOLNTON	NC		01/07/2022		553,983							789	789			
100076265	PATERSON	NJ		01/07/2022		683,250							968	968			
100076268	PHOENIX	AZ		01/07/2022		623,991							2,594	2,594			
100076271	BELMONT	NC		01/07/2022		394,319							962	962			
100076272	STERLING	VA		01/07/2022		719,423							1,111	1,111			
100076274	WHITEHALL	PA		01/07/2022		251,748							801	801			
100076276	LA VISTA	NE		01/07/2022		472,921							794	794			
100076277	WEST GARDINER	ME		01/07/2022		641,998							945	945			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		1,076,197							1,700	1,700			
100076280	EL RENO	OK		01/07/2022		189,531							252	252			
100076281	BAYONNE	NJ		01/07/2022		505,240							1,123	1,123			
100076282	HENDERSON	NV		01/07/2022		217,494							592	592			
100076284	BROWNS MILLS	NJ		01/07/2022		622,137							1,050	1,050			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076287	MILTON	WA		01/07/2022		661,493							1,156	1,156			
100076290	MOORESVILLE	NC		01/07/2022		603,513							1,279	1,279			
100076294	OAKLAND	MD		01/07/2022		154,838							2,539	2,539			
100076296	REDLANDS	CA		01/07/2022		1,281,562							1,978	1,978			
100076298	FORT WORTH	TX		01/07/2022		547,577							845	845			
100076302	CLERMONT	FL		01/07/2022		677,196							1,061	1,061			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		375,241							604	604			
100076308	GALLOWAY	NJ		01/07/2022		274,881							469	469			
100076312	SALEM	OR		01/07/2022		407,269							941	941			
100076316	RIVIERA BEACH	FL		01/07/2022		557,027							860	860			
100076317	COLUMBIA	MO		01/07/2022		429,058							705	705			
100076321	CLERMONT	FL		01/07/2022		801,698							1,421	1,421			
100076335	WASHINGTON	DC		01/07/2022		741,412							1,863	1,863			
100076340	WASHINGTON	DC		01/07/2022		1,821,572							3,335	3,335			
100076347	KENNEWICK	WA		01/07/2022		750,304							1,298	1,298			
100076350	ARVADA	CO		01/07/2022		744,119							2,670	2,670			
100076355	CHANDLER	AZ		01/07/2022		959,864							1,339	1,339			
100076358	MIAMI	FL		01/07/2022		952,546							1,502	1,502			
100076360	MODESTO	CA		12/23/2021		1,056,352							1,294	1,294			
100076361	BAYVILLE	NJ		12/23/2021		572,146							518	518			
100076362	ENCINITAS	CA		12/23/2021		2,670,323							3,106	3,106			
100076364	SARASOTA	FL		12/23/2021		1,039,934							1,680	1,680			
100076365	KALAMAZOO	MI		12/23/2021		1,157,702							1,158	1,158			
100076366	LOS ANGELES	CA		12/23/2021		2,807,854							3,736	3,736			
100076367	FORT LAUDERDALE	FL		12/23/2021		332,803							58	58			
100076369	LATHROP	CA		12/23/2021		1,087,992							1,210	1,210			
100076370	LAWRENCEVILLE	GA		12/23/2021		485,705							746	746			
100076371	LIBERTY HILL	TX		12/23/2021		883,258							877	877			
100076372	MIAMI BEACH	FL		12/23/2021		990,282							1,231	1,231			
100076373	DELRAY BEACH	FL		12/23/2021		412,953							332	332			
100076374	DECATUR	GA		12/23/2021		1,107,317							1,390	1,390			
100076375	FONTANA	CA		12/23/2021		1,929,601							2,563	2,563			
100076377	FRANKLIN LAKES	NJ		12/23/2021		495,119							544	544			
100076378	N LAS VEGAS	NV		12/23/2021		1,481,070							1,971	1,971			
100076379	SPRING	TX		12/23/2021		609,472							1,692	1,692			
100076380	CHULUOTA	FL		12/23/2021		504,766							656	656			
100076381	HIGHLANDS RANCH	CO		12/23/2021		1,540,697							2,867	2,867			
100076382	OAKLAND PARK	FL		12/23/2021		740,918							788	788			
100076383	HOMESTEAD	FL		12/23/2021		415,641							762	762			
100076384	GRANBY	CO		12/23/2021		1,054,451							1,401	1,401			
100076387	CARLSBAD	CA		12/23/2021		3,108,440							4,319	4,319			
100076388	SAVANNAH	GA		12/23/2021		562,421							1,012	1,012			
100076391	DEERFIELD BEACH	FL		12/23/2021		1,994,106							2,648	2,648			
100076392	KISSIMMEE	FL		12/23/2021		470,200							200	200			
100076393	RIDGEWOOD	NY		12/23/2021		2,204,999											
100076395	RAMSEY	NJ		12/23/2021		2,176,248							2,211	2,211			
100076396	ANNA MARIA	FL		12/23/2021		3,812,793							4,536	4,536			
100076399	BRADENTON	FL		12/23/2021		984,946							1,198	1,198			
100076400	ANNA MARIA	FL		12/23/2021		4,211,670							5,010	5,010			
100076401	TAMPA	FL		12/23/2021		4,245,398							5,050	5,050			
100076402	MIAMI	FL		12/23/2021		729,080							1,079	1,079			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076403	ANNA MARIA	FL		12/23/2021		4,550,486							5,785	5,785			
100076404	DAMASCUS	OR		12/23/2021		1,073,779							1,695	1,695			
100076405	ANNA MARIA	FL		12/23/2021		9,014,005							11,713	11,713			
100076406	CORAL SPRINGS	FL		12/23/2021		502,215							712	712			
100076407	CEDAR HILL	TX		12/23/2021		2,734,684							3,036	3,036			
100076408	LAS VEGAS	NV		12/23/2021		575,212							815	815			
100076409	STILLWATER	OK		12/23/2021		254,677							687	687			
100076410	WILMINGTON	DE		12/23/2021		706,831							803	803			
100076411	MAMMOTH LAKES	CA		12/23/2021		989,080							4,829	4,829			
100076412	BOCA RATON	FL		12/23/2021		627,556							990	990			
100076413	HOLMES BEACH	FL		12/23/2021		5,328,900							6,774	6,774			
100076414	HOLMES BEACH	FL		12/23/2021		5,596,206							7,116	7,116			
100076415	ROSWELL	GA		12/23/2021		1,029,496							2,315	2,315			
100076416	KYLE	TX		12/23/2021		749,352							1,185	1,185			
100076417	CUPERTINO	CA		12/23/2021		4,580,829							7,265	7,265			
100076418	OKLAHOMA CITY	OK		12/23/2021		1,591,865							2,139	2,139			
100076421	MIAMI	FL		12/23/2021		562,381							1,356	1,356			
100076422	DAYTONA BEACH	FL		12/23/2021		712,426							931	931			
100076423	TUJUNGA	CA		12/23/2021		1,497,981							2,728	2,728			
100076424	BOCA RATON	FL		12/23/2021		1,167,949							1,659	1,659			
100076425	OCEANSIDE	NY		12/23/2021		1,590,978							4,393	4,393			
100076426	CARSON	CA		12/23/2021		1,653,220							1,381	1,381			
100076427	CHAPEL HILL	NC		12/23/2021		521,021							871	871			
100076428	BURLINGAME	CA		12/23/2021		11,067,578							17,479	17,479			
100076429	BOCA RATON	FL		12/23/2021		591,046							890	890			
100076430	LONGBOAT KEY	FL		12/23/2021		2,651,382							2,498	2,498			
100076431	CULVER CITY	CA		12/23/2021		3,495,548							5,774	5,774			
100076432	MARLBORO	NJ		12/23/2021		1,691,373							2,001	2,001			
100076433	HOLLYWOOD	FL		12/23/2021		320,992							465	465			
100076435	SEBASTIAN	FL		12/23/2021		763,692							1,167	1,167			
100076436	FORT LAUDERDALE	FL		12/23/2021		2,945,000							14,509	14,509			
100076438	RODANTHE	NC		12/23/2021		1,824,000							1,500	1,500			
100076439	FARMINGTON	CT		12/23/2021		2,590,080							4,980	4,980			
100076440	WEST SACRAMENTO	CA		12/23/2021		822,379							3,981	3,981			
100076442	HUGHSON	CA		12/23/2021		2,708,052							7,227	7,227			
100076443	SAN DIEGO	CA		12/23/2021		3,022,777							408	408			
100076444	DANVILLE	CA		12/23/2021		4,118,146							4,799	4,799			
100076445	LAKEWOOD	CO		12/23/2021		1,079,498							1	1			
100076447	SPRING	TX		12/23/2021		491,833							7,580	7,580			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		438,435							595	595			
100076449	SARASOTA	FL		12/23/2021		1,022,011							1,341	1,341			
100076450	COTO DE CAZA	CA		12/23/2021		8,720,690							14,339	14,339			
100076452	ANNA MARIA	FL		12/23/2021		7,333,719							9,068	9,068			
100076453	HOLLYWOOD	FL		12/23/2021		167,166							203,820	203,820			
100076454	OCOEE	FL		12/23/2021		717,805							893	893			
100076455	LABELLE	FL		12/23/2021		451,227							549	549			
100076456	VAN BUREN	AR		12/21/2021		1,138,628							1,546	1,546			
100076457	MELBOURNE	FL		12/21/2021		510,077							580	580			
100076458	PANAMA CITY BEACH	FL		12/21/2021		918,223							1,453	1,453			
100076459	WINTER GARDEN	FL		12/21/2021		773,177							1,050	1,050			
100076460	FORT LAUDERDALE	FL		12/21/2021		595,342							1,443	1,443			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076461	MIDWAY	UT		12/21/2021		2,389,331							4,534	4,534			
100076462	BOWIE	MD		12/21/2021		924,926							1,296	1,296			
100076463	ORLANDO	FL		12/21/2021		1,828,314							2,662	2,662			
100076464	SPRINGFIELD	OH		12/21/2021		720,347							916	916			
100076465	ST. CLOUD	FL		12/21/2021		1,257,584							2,068	2,068			
100076466	YUCCA VALLEY	CA		12/21/2021		618,551							915	915			
100076467	CAPE CORAL	FL		12/21/2021		1,560,134							1,997	1,997			
100076468	LAKE ELSINORE	CA		12/21/2021		575,032							98	98			
100076469	ORLANDO	FL		12/21/2021		830,599							1,255	1,255			
100076470	SOUTH EL MONTE	CA		12/21/2021		1,142,043							4,805	4,805			
100076471	COAL CITY	IL		12/21/2021		338,722							368	368			
100076472	CAPE CORAL	FL		12/21/2021		482,501							727	727			
100076473	ST PETERSBURG	FL		12/21/2021		365,746							425	425			
100076474	MARION	MA		12/21/2021		595,591							2,450	2,450			
100076475	MISSOURI CITY	TX		12/21/2021		888,843							1,207	1,207			
100076476	DAUFUSKIE ISLAND	SC		12/21/2021		819,281							1,634	1,634			
100076477	PORT ARANSAS	TX		12/21/2021		1,556,662							3,300	3,300			
100076478	CHICAGO	IL		12/21/2021		272,843							775	775			
100076479	CHICOPEE	MA		12/21/2021		455,198							605	605			
100076480	CRANSTON	RI		12/21/2021		731,393							1,055	1,055			
100076481	GARY	IN		12/21/2021		298,735							352	352			
100076482	LOS ANGELES	CA		12/21/2021		1,631,652							2,120	2,120			
100076483	RIO RANCHO	NM		12/21/2021		657,728							994	994			
100076484	SANTA BARBARA	CA		12/21/2021		1,290,779							1,869	1,869			
100076486	MIAMI	FL		12/21/2021		843,560							1,121	1,121			
100076487	AUBURN	MA		12/21/2021		1,077,994							1,700	1,700			
100076488	KATY	TX		12/21/2021		490,248							1,117	1,117			
100076489	OCOEE	FL		12/21/2021		922,387							1,477	1,477			
100076490	POMPANO BEACH	FL		12/21/2021		544,629							723	723			
100076491	PFLUGERVILLE	TX		12/21/2021		537,024							713	713			
100076492	GREENWICH	CT		12/21/2021		2,144,959							3,040	3,040			
100076493	FORT LAUDERDALE	FL		12/21/2021		651,098							865	865			
100076494	ST CLOUD	FL		12/21/2021		819,950							1,293	1,293			
100076497	RIVERVIEW	FL		12/21/2021		912,090							1,693	1,693			
100076500	HOUSTON	TX		12/21/2021		514,300							1,354	1,354			
100076501	TAMPA	FL		12/21/2021		701,884							817	817			
100076502	SAN DIEGO	CA		12/21/2021		721,367							2,175	2,175			
100076510	ASHEVILLE	NC		12/21/2021		840,630							378	378			
100076530	IRVINE	CA		01/04/2022		5,294,298							8,306	8,306			
100076531	EASTSOUND	WA		01/04/2022		1,827,067							2,480	2,480			
100076532	FRESNO	CA		01/04/2022		418,313							2,034	2,034			
100076533	SAN PEDRO	CA		01/04/2022		870,237							1,187	1,187			
100076534	COSTA MESA	CA		01/04/2022		3,025,196							4,871	4,871			
100076535	RENO	NV		01/04/2022		1,723,793							3,085	3,085			
100076536	LOS ANGELES	CA		01/04/2022		4,134,602							6,766	6,766			
100076537	RESEDA	CA		01/04/2022		2,012,919							3,241	3,241			
100076539	VAN NUYS	CA		01/04/2022		1,242,128							2,033	2,033			
100076540	HUNTINGTON BEACH	CA		01/04/2022		1,783,410							2,918	2,918			
100076541	UNION CITY	CA		01/04/2022		575,442							888	888			
100076542	WHITTIER	CA		01/04/2022		1,423,702							3,261	3,261			
100076543	CLOVIS	CA		01/04/2022		1,626,755							2,731	2,731			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076545	IRVINE	CA		01/04/2022		2,830,337							4,851	4,851			
100076546	IRVINE	CA		01/04/2022		1,496,569							2,607	2,607			
100076547	SAN ANTONIO	TX		01/04/2022		1,007,954							1,555	1,555			
100076549	EL CAJON	CA		12/16/2021		1,005,501							1,520	1,520			
100076554	CHULA VISTA	CA		12/16/2021		1,129,173							1,343	1,343			
100076559	FORT COLLINS	CO		12/16/2021		2,815,760							4,534	4,534			
100076560	DUBLIN	CA		12/30/2021		610,406							4,086	4,086			
100076561	HESPERIA	CA		12/16/2021		384,661							1,055	1,055			
100076563	GILROY	CA		12/30/2021		1,621,385							2,050	2,050			
100076565	FRESNO	CA		12/16/2021		973,220							1,184	1,184			
100076582	SAINT CLAIR SHORES	MI		12/16/2021		402,691							488	488			
100076591	LA HABRA	CA		12/16/2021		1,108,201							1,640	1,640			
100076598	HOUSTON	TX		12/16/2021		129,026							557	557			
100076599	MACOMB	MI		12/16/2021		1,223,302							1,352	1,352			
100076603	MIRAMAR BEACH	FL		12/30/2021		7,518,022							10,860	10,860			
100076605	SAN FRANCISCO	CA		12/16/2021		2,188,592							3,909	3,909			
100076608	MESA	AZ		12/16/2021		845,203							1,277	1,277			
100076610	SAINT JOHNS	FL		12/16/2021		1,126,407							2,461	2,461			
100076624	DANVILLE	CA		12/30/2021		4,490,442							739	739			
100076632	TORRANCE	CA		12/16/2021		1,079,700							1,564	1,564			
100076636	BIG BEAR CITY	CA		12/16/2021		1,377,014							1,336	1,336			
100076637	MANCHESTER	CA		12/30/2021		910,677							2,040	2,040			
100076644	BAKERSFIELD	CA		12/30/2021		893,544							1,010	1,010			
100076646	BRAWLEY	CA		12/16/2021		952,545							1,350	1,350			
100076649	LAGUNA NIGUEL	CA		12/30/2021		1,490,363							2,562	2,562			
100076658	JACKSONVILLE BEACH	FL		12/30/2021		1,266,100							6,797	6,797			
100076661	MIAMI	FL		12/16/2021		1,219,532							1,964	1,964			
100076663	JACKSONVILLE	FL		12/16/2021		787,406							1,165	1,165			
100076670	VERO BEACH	FL		12/16/2021		1,910,084							1,985	1,985			
100076672	APTOS	CA		12/30/2021		523,370							782	782			
100076674	DELRAY BEACH	FL		12/16/2021		1,369,680							1,590	1,590			
100076675	MALIBU	CA		12/16/2021		4,686,355							8,200	8,200			
100076679	BRADENTON	FL		12/30/2021		2,283,287							3,083	3,083			
100076687	EVERETT	WA		12/16/2021		875,962							1,242	1,242			
100076689	PHOENIX	AZ		12/16/2021		841,560							1,272	1,272			
100076691	CULVER CITY	CA		12/30/2021		312,162							1,048	1,048			
100076692	PHOENIX	AZ		12/30/2021		977,837							1,470	1,470			
100076694	WESTMINSTER	CA		12/16/2021		693,611							1	1			
100076696	POMPANO BEACH	FL		12/30/2021		746,958							1,000	1,000			
100076699	TEMPE	AZ		12/30/2021		977,780							1,485	1,485			
100076705	DANA POINT	CA		12/30/2021		8,820,000							25,000	25,000			
100076712	SALINAS	CA		12/30/2021		1,466,639							2,156	2,156			
100076720	GLENDALE	AZ		12/30/2021		874,608							1,372	1,372			
100076721	OAK HILLS	CA		12/30/2021		1,122,878							1,131	1,131			
100076739	SEBASTOPOL	CA		12/30/2021		3,703,278							6,089	6,089			
100076741	BULLHEAD CITY	AZ		12/30/2021		589,119							841	841			
100076743	DANVILLE	CA		12/30/2021		3,803,375							5,248	5,248			
100076745	AUBURN	CA		12/30/2021		367,132							675	675			
100076751	LONGMONT	CO		12/30/2021		1,453,715							2,433	2,433			
100076755	DELRAY BEACH	FL		12/30/2021		1,070,326							1,266	1,266			
100076766	SAN DIMAS	CA		12/30/2021		524,877							685	685			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076772	ANAHEIM	CA		12/27/2021		909,457							1,160	1,160			
100076773	LONGMONT	CO		12/27/2021		359,514							885	885			
100076774	SILVER SPRING	MD		12/27/2021		880,921							1,200	1,200			
100076775	GALVESTON	TX		12/27/2021		385,253							464	464			
100076776	PORTLAND	OR		12/27/2021		712,098							920	920			
100076777	OCEAN CITY	NJ		12/27/2021		2,807,104							3,773	3,773			
100076778	COCONUT CREEK	FL		12/27/2021		1,364,807							2,119	2,119			
100076779	STAFFORD	VA		12/27/2021		726,132							1,057	1,057			
100076781	BURBANK	CA		12/27/2021		3,726,888							5,086	5,086			
100076782	BRADENTON	FL		12/27/2021		891,990							1,405	1,405			
100076783	TRUCKEE	CA		12/27/2021		1,311,848							2,062	2,062			
100076787	HIALEAH	FL		12/27/2021		370,891							919	919			
100076788	LOUISVILLE	TN		12/27/2021		1,009,876							2,198	2,198			
100076790	VALRICO	FL		12/27/2021		1,002,944							1,198	1,198			
100076792	CHEYENNE	WY		12/27/2021		508,374							693	693			
100076793	CHEYENNE	WY		12/27/2021		600,300							1,297	1,297			
100076794	LOS ANGELES	CA		12/27/2021		4,987,228							7,564	7,564			
100076796	NEW ORLEANS	LA		12/27/2021		1,465,819							2,176	2,176			
100076797	IRVINGTON	NJ		12/27/2021		607,336							734	734			
100076798	OAKLAND PARK	FL		12/27/2021		778,488							1,060	1,060			
100076799	SAN JOSE	CA		12/27/2021		3,445,142							5,136	5,136			
100076800	YORBA LINDA	CA		12/27/2021		2,831,805							5,177	5,177			
100076801	CORONA	CA		12/27/2021		2,047,549							10,708	10,708			
100076803	AUBREY	TX		12/27/2021		828,203							1,036	1,036			
100076804	LAKE HOPATCONG	NJ		12/27/2021		569,326							2,876	2,876			
100076805	CHATSWORTH	CA		12/27/2021		1,668,912							2,548	2,548			
100076807	MC LEAN	VA		12/27/2021		3,363,687							4,656	4,656			
100076808	LAUGHLIN	NV		12/27/2021		221,899							614	614			
100076809	FORT COLLINS	CO		12/27/2021		672,197							830	830			
100076811	MIAMI	FL		12/27/2021		1,397,865							1,709	1,709			
100076813	FRISCO	TX		12/27/2021		871,583							1,705	1,705			
100076814	WILDOMAR	CA		12/27/2021		1,589,421							3,320	3,320			
100076815	HOUSTON	TX		12/27/2021		2,760,516							4,126	4,126			
100076816	SANTA ROSA	CA		12/27/2021		975,601							1,587	1,587			
100076817	CHEYENNE	WY		12/27/2021		626,237							1,035	1,035			
100076820	MARIETTA	GA		12/27/2021		3,920,731							5,740	5,740			
100076821	FREEHOLD	NJ		12/27/2021		2,819,053							5,613	5,613			
100076822	ST PETERSBURG	FL		12/27/2021		12,647,246							22,487	22,487			
100076823	MORRISTOWN	NJ		12/27/2021		1,195,926							2,379	2,379			
100076824	AUSTIN	TX		12/27/2021		851,988							2,497	2,497			
100076825	SAN DIEGO	CA		12/27/2021		3,157,041							4,500	4,500			
100076826	COLONIA	NJ		12/27/2021		1,750,948							4,384	4,384			
100076827	HORSESHOE BEND	ID		12/27/2021		1,395,944							2,128	2,128			
100076829	BAYONNE	NJ		12/27/2021		957,633							1,428	1,428			
100076830	SAN FRANCISCO	CA		12/27/2021		4,495,682							7,316	7,316			
100076831	ARVADA	CO		12/27/2021		1,446,477							2,089	2,089			
100076832	BRYAN	TX		12/27/2021		974,538							1,860	1,860			
100076833	WINCHESTER	KY		12/27/2021		427,447							538	538			
100076834	NEWARK	NJ		01/10/2022		973,113							1,246	1,246			
100076835	WELLINGTON	FL		12/27/2021		3,985,876							7,205	7,205			
100076836	MIAMI	FL		12/27/2021		1,395,328							1,819	1,819			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076839	MIAMI	FL		01/10/2022		1,769,575							2,982	2,982			
100076840	FRISCO	TX		12/27/2021		1,334,003							1,893	1,893			
100076841	TREASURE ISLAND	FL		12/27/2021		793,225							1,231	1,231			
100076843	RENO	NV		12/27/2021		800,898							1,071	1,071			
100076845	CHAMPIONS GATE	FL		12/27/2021		852,769							1,187	1,187			
100076846	IRVINE	CA		12/27/2021		1,737,964							2,321	2,321			
100076847	ALLENTOWN	PA		12/27/2021		852,954							1,327	1,327			
100076848	LOGANVILLE	GA		01/10/2022		653,050							986	986			
100076850	WATERTOWN	WI		12/27/2021		398,873							498	498			
100076851	GRANADA HILLS	CA		12/27/2021		1,706,742							4,501	4,501			
100076852	MIAMI	FL		12/27/2021		1,509,668							1,964	1,964			
100076865	WASHINGTON	DC		01/03/2022		146,181							493	493			
100076870	WEST ST PAUL	MN		01/03/2022		109,706							241	241			
100076879	BEDFORD	TX		01/03/2022		199,752							340	340			
100076883	ANAHOLA	HI		01/03/2022		45,636							2,729	2,729			
100076886	HUNTSVILLE	AL		01/03/2022		206,392							359	359			
100076905	SHREVEPORT	LA		01/03/2022		46,253							75	75			
100076909	LAKE ELSINORE	CA		01/03/2022		282,124							335	335			
100076913	LAS VEGAS	NV		01/03/2022		185,750							1,102	1,102			
100076917	ALUM BRIDGE	WV		01/03/2022		181,570							330	330			
100076925	TAYLORVILLE	IL		01/03/2022		207,161							488	488			
100076927	ODESSA	TX		01/03/2022		374,005							823	823			
100076930	MIAMI	FL		01/03/2022		183,751							14,050	14,050			
100076940	EL PASO	TX		01/03/2022		309,369							1,037	1,037			
100076949	HARRISBURG	PA		01/03/2022		368,675							924	924			
100076950	DAVENPORT	FL		01/03/2022		242,997							867	867			
100076951	WYANDOTTE	MI		01/03/2022		60,330							108	108			
100076963	ADKINS	TX		01/03/2022		36,462							275	275			
100076965	FORT WORTH	TX		01/03/2022		254,302							430	430			
100076970	WACO	TX		01/03/2022		102,871							776	776			
100076977	WOLCOTT	CT		01/03/2022		250,708							420	420			
100076989	EL DORADO	AR		01/03/2022		308,998							1,040	1,040			
100077004	BUCHANAN	MI		01/03/2022		194,651							495	495			
100077009	HOUMA	LA		01/03/2022		32,509							281	281			
100077011	HOBART	IN		01/03/2022		154,811							421	421			
100077019	HARLINGEN	TX		01/03/2022		127,742							379	379			
100077021	COVINGTON	GA		01/03/2022		357,861							902	902			
100077026	CROWLEY	TX		01/03/2022		493,924							1,160	1,160			
100077031	SEDGWICK	KS		01/03/2022		207,724							665	665			
100077037	ALAMOGORDO	NM		01/03/2022		106,626							172	172			
100077041	HAMPTON	GA		01/03/2022		160,708							276	276			
100077042	CHARLOTTE	NC		01/03/2022		314,702							555	555			
100077044	HUMBLE	TX		01/03/2022		152,420							445	445			
100077053	NEWINGTON	CT		01/03/2022		591,840							1,393	1,393			
100077054	FORT WORTH	TX		01/03/2022		289,796							884	884			
100077057	OPA LOCKA	FL		01/03/2022		233,557							400	400			
100077058	ODESSA	TX		01/03/2022		156,373							272	272			
100077064	UNION CITY	GA		01/03/2022		461,430							1,082	1,082			
100077065	LEES SUMMIT	MO		01/03/2022		395,054							752	752			
100077071	WASHINGTON	DC		01/03/2022		238,362							535	535			
100077078	SOMERTON	AZ		01/03/2022		352,661							906	906			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077082	JACKSONVILLE	FL		01/03/2022		146,660							256	256			
100077090	PORTSMOUTH	VA		01/03/2022		384,946							1,126	1,126			
100077092	VILONIA	AR		01/03/2022		469,466							1,148	1,148			
100077097	ANTIOCH	CA		01/03/2022		207,739							494	494			
100077107	BONITA	CA		01/03/2022		375,220							892	892			
100077111	HENDERSON	NV		01/03/2022		560,906							1,690	1,690			
100077121	PACE	FL		01/03/2022		202,686							604	604			
100077128	CARTERSVILLE	GA		01/03/2022		332,986							832	832			
100077135	TEXARKANA	TX		01/03/2022		56,109							714	714			
100077141	PHOENIX	AZ		01/03/2022		237,088							1,177	1,177			
100077151	LAPEER	MI		01/03/2022		676,618							1,638	1,638			
100077153	PFLUGERVILLE	TX		01/03/2022		283,163							880	880			
100077154	SCHODACK LANDING	NY		01/03/2022		236,434							476	476			
100077169	PHOENIX	AZ		01/03/2022		397,993							1,192	1,192			
100077170	LAMPASAS	TX		01/03/2022		187,181							1,089	1,089			
100077178	SPRING HILL	FL		01/03/2022		578,146							1,040	1,040			
100077185	DUNNVILLE	KY		01/03/2022		216,214							433	433			
100077190	SAN ANTONIO	TX		01/03/2022		133,235							635	635			
100077192	ALEXANDER	AR		01/03/2022		284,457							745	745			
100077193	FORT WORTH	TX		01/03/2022		125,256							1,399	1,399			
100077194	WARNER ROBINS	GA		01/03/2022		84,222							1,495	1,495			
100077203	VICTORVILLE	CA		01/03/2022		475,920							721	721			
100077206	SQUAW VALLEY	CA		01/03/2022		489,583							877	877			
100077208	NORTH HIGHLANDS	CA		01/03/2022		187,349							557	557			
100077211	MUSCLE SHOALS	AL		01/03/2022		603,145							1,634	1,634			
100077215	MERCED	CA		01/03/2022		372,492							4,400	4,400			
100077217	BARNHART	MO		01/03/2022		164,305							466	466			
100077218	SAN BERNARDINO	CA		01/03/2022		233,499							402	402			
100077221	CHEYENNE	WY		01/03/2022		324,156							1,698	1,698			
100077225	ARNOLD	MO		01/03/2022									114,011	114,011			
100077230	ORLANDO	FL		01/03/2022									146,568	146,568			
100077232	HEMET	CA		01/03/2022		207,777							367	367			
100077235	PORTSMOUTH	VA		01/03/2022		221,401							1,658	1,658			
100077245	NORCROSS	GA		01/03/2022		234,150							646	646			
100077246	BROCKTON	MA		01/03/2022		249,249							1,821	1,821			
100077247	LAUDERDALE LAKES	FL		01/03/2022		126,913							452	452			
100077250	PORTSMOUTH	VA		01/03/2022		61,067							191	191			
100077251	PALM BAY	FL		01/03/2022		304,612							784	784			
100077252	LYNDHURST	OH		01/03/2022		197,704							472	472			
100077267	HAMILTON	AL		01/03/2022		227,673							548	548			
100077274	PLANTATION	FL		01/03/2022		292,834							875	875			
100077277	GASTONIA	NC		01/03/2022		280,431							839	839			
100077280	CHATSWORTH	GA		01/03/2022		212,078							965	965			
100077295	KANSAS CITY	KS		01/03/2022		211,608							502	502			
100077315	DAINGERFIELD	TX		01/03/2022		159,061							352	352			
100077317	HIXSON	TN		01/03/2022		370,537							832	832			
100077321	JACKSON	TN		01/03/2022		338,078							615	615			
100077323	GRANITE FALLS	NC		01/03/2022		167,297							366	366			
100077326	KANSAS CITY	MO		01/03/2022		122,126							422	422			
100077329	HUNTINGTON	WV		01/03/2022		153,337							663	663			
100077334	NORFOLK	VA		01/03/2022		94,454							341	341			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077339	NORTH CANTON	OH		01/03/2022		124,789							1,167	1,167			
100077340	CENTER POINT	AL		01/03/2022		152,996							251	251			
100077342	MARTINSBURG	WV		01/03/2022		87,315							307	307			
100077343	FRESNO	CA		01/03/2022		182,163							441	441			
100077344	ANDERSON	CA		01/03/2022		600,479							1,400	1,400			
100077347	CHOCTAW	OK		01/03/2022		286,407							633	633			
100077353	SUMMERVILLE	GA		01/03/2022		158,041							210	210			
100077363	NORRISTOWN	PA		01/03/2022		241,123							473	473			
100077365	CLIMAX	GA		01/03/2022		123,505							167	167			
100077366	DANVILLE	VA		01/03/2022		208,460							381	381			
100077377	BRUNSWICK	GA		01/03/2022		447,381							1,065	1,065			
100077379	WILMINGTON	DE		01/03/2022		538,221							1,108	1,108			
100077392	STEM	NC		01/03/2022		110,636							182	182			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		335,354							657	657			
100077399	ROUND ROCK	TX		01/03/2022		215,529							757	757			
100077406	LEHIGH ACRES	FL		01/03/2022		87,481							545	545			
100077407	HOUMA	LA		01/03/2022		373,781							642	642			
100077408	SAN ANTONIO	TX		01/03/2022		371,957							726	726			
100077410	RINGGOLD	GA		01/03/2022		394,336							613	613			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		247,570							499	499			
100077416	FLORISSANT	MO		01/03/2022		143,160							306	306			
100077419	HASTINGS	NE		01/03/2022		255,448							1,254	1,254			
100077423	CLAY	NY		01/03/2022		161,134							2,317	2,317			
100077424	CHESTERFIELD	VA		01/03/2022		1,480,998							2,607	2,607			
100077434	ATLANTA	GA		01/03/2022		494,339							836	836			
100077435	WINNEMUCCA	NV		01/03/2022		107,693							1,083	1,083			
100077441	CANTON	GA		01/03/2022		217,355							467	467			
100077444	HANOVER	PA		01/03/2022		113,881							1,123	1,123			
100077447	MADISON	TN		01/03/2022		411,583							809	809			
100077454	CAMDENTON	MO		01/03/2022		464,965							857	857			
100077455	COLLEGEVILLE	PA		01/03/2022		514,098							1,232	1,232			
100077456	CINCINNATI	OH		01/03/2022		217,725							363	363			
100077461	OSCEOLA	AR		01/03/2022		83,953							812	812			
100077463	DUNCANVILLE	TX		01/03/2022		416,737							772	772			
100077469	BRYAN	TX		01/03/2022		195,190							373	373			
100077481	WESTLAND	MI		01/03/2022		82,845							70	70			
100077483	COLTON	CA		01/03/2022		666,404							1,370	1,370			
100077486	DOUGLASVILLE	GA		01/03/2022		318,293							500	500			
100077493	WOODSTOCK	VA		01/03/2022		495,705							1,119	1,119			
100077494	CLAYTON	NC		01/03/2022		549,385							1,056	1,056			
100077496	KNOXVILLE	TN		01/03/2022		112,546							190	190			
100077499	ROCHESTER	IN		01/03/2022		251,474							518	518			
100077502	ATLANTA	GA		01/03/2022		120,842							246	246			
100077504	DAVENPORT	FL		01/03/2022		605,858							1,638	1,638			
100077506	FLORISSANT	MO		01/03/2022		145,741							416	416			
100077507	CHICAGO	IL		01/03/2022		96,491							28,100	28,100			
100077510	ASHLAND CITY	TN		01/03/2022		427,003							2,588	2,588			
100077513	THOMASVILLE	AL		01/03/2022		294,438							896	896			
100077516	AMANDA	OH		01/03/2022		310,910							589	589			
100077525	BUCKEYE	AZ		01/03/2022		448,487							820	820			
100077526	WOOSTER	OH		01/03/2022		214,050							351	351			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077528	REX	GA		01/03/2022		491,286							848	848			
100077535	AMERICUS	GA		01/03/2022		172,314							509	509			
100077542	CLIO	MI		01/03/2022		236,410							389	389			
100077548	ORLANDO	FL		01/03/2022		567,859							962	962			
100077549	TUSCALOOSA	AL		01/03/2022		284,312							730	730			
100077555	UNIONVILLE	VA		01/03/2022		437,160							755	755			
100077558	LEHIGH ACRES	FL		01/03/2022		435,870							788	788			
100077560	MEMPHIS	TN		01/03/2022		123,079							218	218			
100077563	WICHITA	KS		01/03/2022		392,764							659	659			
100077565	BATAVIA	NY		01/03/2022		84,240							144	144			
100077571	JOHNSTOWN	PA		01/03/2022		408,998							707	707			
100077577	ROSENBERG	TX		01/03/2022		161,698							299	299			
100077579	EL PASO	TX		01/03/2022		393,918							657	657			
100077585	RUSHVILLE	IN		01/03/2022		103,573							414	414			
100077588	BIRMINGHAM	AL		01/03/2022		128,216							319	319			
100077597	WARNER ROBINS	GA		01/03/2022		385,009							662	662			
100077599	ERIE	PA		01/03/2022		210,822							616	616			
100077601	GREER	SC		01/03/2022		320,875							584	584			
100077608	TALLAPOOSA	GA		01/03/2022		90,525							1,460	1,460			
100077629	NINETY SIX	SC		01/03/2022		129,944							229	229			
100077631	SAN ANTONIO	TX		01/03/2022		255,247							393	393			
100077632	TAYLORVILLE	IL		01/03/2022		205,879							500	500			
100077643	CLEARFIELD	UT		01/03/2022		687,037							589	589			
100077645	RIVERDALE	GA		01/03/2022		259,423							6,952	6,952			
100077649	NEW WINDSOR	NY		01/03/2022		536,504							974	974			
100077653	DES MOINES	IA		01/03/2022		49,898							44,609	44,609			
100077655	ANDERSON	SC		01/03/2022		351,813							577	577			
100077661	MESA	AZ		01/03/2022		355,768							586	586			
100077664	PHILADELPHIA	PA		01/03/2022		227,394							355	355			
100077665	MORRIS	IL		01/03/2022		144,570							458	458			
100077666	MORRILL	NE		01/03/2022		243,096							411	411			
100077668	MINDEN	LA		01/03/2022		136,510							230	230			
100077669	COLORADO SPRINGS	CO		01/03/2022		807,179							1,451	1,451			
100077683	GALLITZIN	PA		01/03/2022		132,079							454	454			
100077684	APPLE VALLEY	CA		01/03/2022		159,768							289	289			
100077685	FORT WORTH	TX		01/03/2022		512,964							343	343			
100077689	MCCOMB	MS		01/03/2022		152,486							238	238			
100077693	BELLEVUE	NE		01/03/2022		108,758							174	174			
100077694	GERMANTOWN	OH		01/03/2022		381,042							606	606			
100077695	TULSA	OK		01/03/2022		295,985							899	899			
100077696	MIAMI	FL		01/03/2022		475,169							789	789			
100077702	WHITEHALL	MI		01/03/2022		104,754							314	314			
100077707	HATTIESBURG	MS		01/03/2022		142,460							305	305			
100077713	WILLINGBORO	NJ		01/03/2022		155,334							3,236	3,236			
100077717	HUBERT	NC		01/03/2022		121,528							1,259	1,259			
100077725	SHREVEPORT	LA		01/03/2022		240,878							906	906			
100077731	HATTIESBURG	MS		01/03/2022		136,612							292	292			
100077739	READING	PA		01/03/2022		155,918							335	335			
100077741	HAZLETON	PA		01/03/2022		231,240							374	374			
100077744	KALAMAZOO	MI		01/03/2022		230,276							422	422			
100077745	BELLEVUE	NE		01/03/2022		303,045							446	446			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077751	MOGADORE	OH		01/03/2022		437,341							706	706			
100077752	CORCORAN	CA		01/03/2022		637,467							1,068	1,068			
100077757	BROWNSVILLE	TX		01/03/2022		158,372							996	996			
100077758	CEDAR PARK	TX		01/03/2022		366,884							1,266	1,266			
100077759	CLEVELAND	OH		01/03/2022		112,441							224	224			
100077791	ATLANTA	GA		12/23/2021		581,861							1,091	1,091			
100077796	WEST PALM BEACH	FL		12/23/2021		577,976							768	768			
100077799	BRADENTON	FL		12/23/2021		845,661							1,000	1,000			
100077801	MIAMI	FL		12/23/2021		615,716							780	780			
100077802	LUTZ	FL		12/23/2021		1,565,034							2,337	2,337			
100077806	CAPE CORAL	FL		12/23/2021		2,106,362							2,844	2,844			
100077810	MALIBU	CA		12/23/2021		3,896,750							5,515	5,515			
100077811	MARSHALL	MI		12/23/2021		638,411							726	726			
100077812	MEDFORD	OR		12/23/2021		1,140,380							1,872	1,872			
100077814	GRIFFIN	GA		12/23/2021		727,244							761	761			
100077815	OAKLAND	CA		01/14/2022		2,523,393							3,482	3,482			
100077816	BEVERLY HILLS	CA		01/14/2022		2,340,538							3,229	3,229			
100077817	SAN LEANDRO	CA		01/14/2022		728,386							1,167	1,167			
100077818	GARDEN GROVE	CA		01/14/2022		2,313,606							4,902	4,902			
100077819	CALABASAS	CA		01/14/2022		1,372,537							3,476	3,476			
100077820	HUNTINGTON BEACH	CA		01/14/2022		792,484							1,270	1,270			
100077821	FRISCO	TX		01/14/2022		1,430,426							2,197	2,197			
100077823	MIAMI	FL		01/14/2022		561,891							845	845			
100077824	FONTANA	CA		01/14/2022		1,664,952							1,969	1,969			
100077825	TUSTIN	CA		01/14/2022		2,848,873							9,276	9,276			
100077827	OAKLAND	CA		01/14/2022		4,078,500							100	100			
100077828	OCEANSIDE	CA		01/14/2022		1,978,664							652	652			
100077830	ALBUQUERQUE	NM		01/14/2022		404,044							647	647			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		1,691,235							2,885	2,885			
100077851	UNITED KINGDOM	GBR		12/29/2021		429,220							21	21	21		21
100077852	UNITED KINGDOM	GBR		12/29/2021		108,350							6	6	6		6
100077853	UNITED KINGDOM	GBR		12/29/2021		477,355							(12)	(12)	(12)		(12)
100077854	UNITED KINGDOM	GBR		12/29/2021		156,704							(6)	(6)	(6)		(6)
100077855	UNITED KINGDOM	GBR		12/29/2021		219,386							(2)	(2)	(2)		(2)
100077856	UNITED KINGDOM	GBR		12/29/2021		3,435,622							(55)	(55)	(55)		(55)
100077857	UNITED KINGDOM	GBR		12/29/2021		126,751							(2)	(2)	(2)		(2)
100077858	UNITED KINGDOM	GBR		12/29/2021		146,158							13	13	13		13
100077859	UNITED KINGDOM	GBR		12/29/2021		489,827							(8)	(8)	(8)		(8)
100077860	UNITED KINGDOM	GBR		12/29/2021		407,430							(3)	(3)	(3)		(3)
100077861	UNITED KINGDOM	GBR		12/29/2021		664,126							(6)	(6)	(6)		(6)
100077862	UNITED KINGDOM	GBR		12/29/2021		526,736							(4)	(4)	(4)		(4)
100077863	UNITED KINGDOM	GBR		12/29/2021		1,119,314							(11)	(11)	(11)		(11)
100077864	UNITED KINGDOM	GBR		12/29/2021		135,810							(1)	(1)	(1)		(1)
100077865	UNITED KINGDOM	GBR		12/29/2021		176,852							(2)	(2)	(2)		(2)
100077866	LUXEMBOURG	LUX		12/29/2021		2,179,586							(19)	(19)	(19)		(19)
100077868	LUXEMBOURG	LUX		12/29/2021		279,000							1	1	1		1
100077869	LUXEMBOURG	LUX		12/29/2021		405,000							(8)	(8)	(8)		(8)
100077870	LUXEMBOURG	LUX		12/29/2021		1,240,200							(41)	(41)	(41)		(41)
100077871	LUXEMBOURG	LUX		12/29/2021		72,948							540	540	(25)		(25)
100077872	LUXEMBOURG	LUX		12/29/2021		486,000							4	4	4		4
100077873	LUXEMBOURG	LUX		12/29/2021		28,628							211	211	(9)		(9)

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100077874	LUXEMBOURG	LUX		12/29/2021		26,837							238	238	(10)		(10)
100077875	LUXEMBOURG	LUX		12/29/2021		468,000							4	4	4		4
100077876	LUXEMBOURG	LUX		12/29/2021		844,800							7	7	7		7
100077877	LUXEMBOURG	LUX		12/29/2021		93,170							693	693	(28)		(28)
100077878	LUXEMBOURG	LUX		12/29/2021		1,584,000							9	9	9		9
100077879	LUXEMBOURG	LUX		12/29/2021		1,416,000							1	1	1		1
100077880	LUXEMBOURG	LUX		12/29/2021		1,660,800							(24)	(24)	(24)		(24)
100077881	LUXEMBOURG	LUX		12/29/2021		300,000							(1)	(1)	(1)		(1)
100077882	LUXEMBOURG	LUX		12/29/2021		414,000							(4)	(4)	(4)		(4)
100077883	LUXEMBOURG	LUX		12/29/2021		15,881							118	118	(5)		(5)
100077884	LUXEMBOURG	LUX		12/29/2021		331,200							(3)	(3)	(3)		(3)
100077885	LUXEMBOURG	LUX		12/29/2021		543,000							4	4	4		4
100077886	LUXEMBOURG	LUX		12/29/2021		84,669							632	632	(26)		(26)
100077887	LUXEMBOURG	LUX		12/29/2021		711,000							6	6	6		6
100077888	LUXEMBOURG	LUX		12/29/2021		939,600							2	2	2		2
100077889	LUXEMBOURG	LUX		12/29/2021		1,719,000							(7)	(7)	(7)		(7)
100077890	LUXEMBOURG	LUX		12/29/2021		566,400							1	1	1		1
100077891	LUXEMBOURG	LUX		12/29/2021		57,021							415	415	(17)		(17)
100077892	LUXEMBOURG	LUX		12/29/2021		486,000							4	4	4		4
100077893	LUXEMBOURG	LUX		12/29/2021		1,217,760							(6)	(6)	(6)		(6)
100077894	LUXEMBOURG	LUX		12/29/2021		157,702							(1)	(1)	(1)		(1)
100077895	LUXEMBOURG	LUX		12/29/2021		338,400							(3)	(3)	(3)		(3)
100077896	LUXEMBOURG	LUX		12/29/2021		276,474							2	2	2		2
100077897	LUXEMBOURG	LUX		12/29/2021		299,770							2	2	2		2
100077898	LUXEMBOURG	LUX		12/29/2021		1,972,976							20,862	20,862	(862)		(862)
100077899	LUXEMBOURG	LUX		12/29/2021		1,476,000							(39)	(39)	(39)		(39)
100077900	LUXEMBOURG	LUX		12/29/2021		23,160							172	172	(7)		(7)
100077901	LUXEMBOURG	LUX		12/29/2021		396,000							3	3	3		3
100077902	LUXEMBOURG	LUX		12/29/2021		684,000							(3)	(3)	(3)		(3)
100077903	LUXEMBOURG	LUX		12/29/2021		74,381							538	538	(23)		(23)
100077904	LUXEMBOURG	LUX		12/29/2021		1,127,520							(11)	(11)	(11)		(11)
100077905	LUXEMBOURG	LUX		12/29/2021		260,400							(2)	(2)	(2)		(2)
100077906	LUXEMBOURG	LUX		12/29/2021		147,816							286	286	(15)		(15)
100077907	LUXEMBOURG	LUX		12/29/2021		306,000							(6)	(6)	(6)		(6)
100077908	LUXEMBOURG	LUX		12/29/2021		26,998							200	200	(9)		(9)
100077909	LUXEMBOURG	LUX		12/29/2021		693,600							(19)	(19)	(19)		(19)
100077910	LUXEMBOURG	LUX		12/29/2021		81,197							1,067	1,067	(57)		(57)
100077911	LUXEMBOURG	LUX		12/29/2021		708,000							(36)	(36)	(36)		(36)
100077912	LUXEMBOURG	LUX		12/29/2021		1,656,000							(14)	(14)	(14)		(14)
100077913	LUXEMBOURG	LUX		12/29/2021		345,600							(7)	(7)	(7)		(7)
100077914	LUXEMBOURG	LUX		12/29/2021		2,662,800							(44)	(44)	(44)		(44)
100077915	LUXEMBOURG	LUX		12/29/2021		693,000							(13)	(13)	(13)		(13)
100077916	LUXEMBOURG	LUX		12/29/2021		40,766							302	302	(13)		(13)
100077917	LUXEMBOURG	LUX		12/29/2021		513,000							(25)	(25)	(25)		(25)
100077918	LUXEMBOURG	LUX		12/29/2021		30,450							187	187	(9)		(9)
100077919	LUXEMBOURG	LUX		12/29/2021		537,600											
100077920	LUXEMBOURG	LUX		12/29/2021		600,000							(18)	(18)	(18)		(18)
100077922	LUXEMBOURG	LUX		12/29/2021		681,600							(8)	(8)	(8)		(8)
100077923	LUXEMBOURG	LUX		12/29/2021		5,040,000							(16)	(16)	(16)		(16)
100077926	LUXEMBOURG	LUX		12/29/2021		638,400							(10)	(10)	(10)		(10)
100077927	LUXEMBOURG	LUX		12/29/2021		1,209,600							(4)	(4)	(4)		(4)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100077928	LUXEMBOURG	LUX		12/29/2021		364,800							(4)	(4)	(4)		(4)
100077929	LUXEMBOURG	LUX		12/29/2021		445,187							866	866	(41)		(41)
100077930	LUXEMBOURG	LUX		12/29/2021		1,620,000							(6)	(6)	(6)		(6)
100077931	LUXEMBOURG	LUX		12/29/2021		92,895							823	823	(35)		(35)
100077932	LUXEMBOURG	LUX		12/29/2021		86,702							768	768	(32)		(32)
100077933	LUXEMBOURG	LUX		12/29/2021		1,512,000							(5)	(5)	(5)		(5)
100077934	LUXEMBOURG	LUX		12/29/2021		456,000							(9)	(9)	(9)		(9)
100077935	MIAMI	FL		01/10/2022		1,260,828							3,761	3,761			
100077936	SAN DIEGO	CA		01/10/2022		797,412							1,170	1,170			
100077937	CASTLE ROCK	CO		01/10/2022		1,657,958							6,380	6,380			
100077938	PONTE VEDRA	FL		01/10/2022		1,130,728							1,564	1,564			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		692,323							1,028	1,028			
100077941	ZEPHYR COVE	NV		01/10/2022		1,150,464							1,708	1,708			
100077942	AUSTIN	TX		01/10/2022		4,358,929							7,577	7,577			
100077943	PORT SAINT LUCIE	FL		01/10/2022		812,375							1,885	1,885			
100077944	CHINO	CA		01/10/2022		1,485,774							4,050	4,050			
100077945	DORAL	FL		01/10/2022		1,648,101							2,411	2,411			
100077947	SAG HARBOR	NY		01/10/2022		2,275,981							3,303	3,303			
100077949	LATHROP	CA		02/18/2022		1,229,829							1,725	1,725			
100077951	FRESNO	CA		01/13/2022		789,666							1,138	1,138			
100077956	NEWPORT BEACH	CA		01/13/2022		4,387,500							7,500	7,500			
100077957	NEWPORT BEACH	CA		01/13/2022		5,152,500							11,231	11,231			
100077958	KILL DEVIL HILLS	NC		01/06/2022		900,726							937	937			
100077960	LIBERTY LAKE	WA		02/18/2022		1,948,203							3,173	3,173			
100077968	ENCINITAS	CA		01/06/2022		3,363,003							5,503	5,503			
100077970	CRESTWOOD	IL		01/06/2022		494,321							511	511			
100077971	CLEARWATER	FL		02/18/2022		3,169,468							3,930	3,930			
100077972	SIMI VALLEY	CA		02/18/2022		730,747							1,122	1,122			
100077973	INDIO	CA		02/18/2022		3,743,020							4,705	4,705			
100077985	BOYNTON BEACH	FL		02/18/2022		366,099							453	453			
100077987	GOLD RIVER	CA		01/06/2022		1,252,720							100	100			
100077989	SMYRNA	GA		01/13/2022		1,099,645							1,381	1,381			
100077992	PROVO	UT		01/06/2022		1,451,758							53	53			
100078001	GARLAND	TX		02/18/2022		528,294							640	640			
100078002	STUDIO CITY	CA		02/18/2022		6,212,619							9,342	9,342			
100078003	BURBANK	CA		01/12/2022		5,152,815							7,504	7,504			
100078005	WRIGHTWOOD	CA		01/12/2022		1,049,345							1,427	1,427			
100078007	LIBERTY HILL	TX		01/12/2022		430,470							590	590			
100078009	ELIZABETH	NJ		01/12/2022		1,196,228							7,966	7,966			
100078011	TOMS RIVER	NJ		01/12/2022		988,018							1,331	1,331			
100078013	WESTON	FL		01/12/2022		1,272,970							1,837	1,837			
100078015	VICTOR	ID		01/12/2022		3,330,105							14,635	14,635			
100078017	BAYVILLE	NY		01/12/2022		1,278,906							1,932	1,932			
100078019	CORONA	NY		01/12/2022		1,890,341							2,857	2,857			
100078022	MIAMI	FL		01/12/2022		1,073,085							1,593	1,593			
100078023	PALMDALE	CA		01/12/2022		2,209,065							5,805	5,805			
100078024	POTOMAC	MD		01/12/2022		995,579							171	171			
100078025	PROSPECT	KY		01/12/2022		442,657							874	874			
100078026	MANSFIELD	TX		01/12/2022		834,120							1,232	1,232			
100078027	LAS VEGAS	NV		01/12/2022		1,180,788							1,849	1,849			
100078029	DELRAY BEACH	FL		01/12/2022		2,383,654							3,486	3,486			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078031	GARDNERVILLE	NV		01/12/2022		1,301,645							1,810	1,810			
100078032	WASHINGTON	DC		01/12/2022		4,316,601							7,424	7,424			
100078034	NASHVILLE	TN		01/12/2022		1,589,895							2,777	2,777			
100078035	ANKENY	IA		01/12/2022		1,480,644							2,147	2,147			
100078037	TORRANCE	CA		01/12/2022		2,412,424							4,210	4,210			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		2,165,229							3,880	3,880			
100078045	VENICE	CA		01/21/2022		4,084,239							5,635	5,635			
100078046	VENICE	CA		01/21/2022		3,990,618							5,506	5,506			
100078047	LAHAINA	HI		01/21/2022		8,574,553							13,740	13,740			
100078049	DETROIT	MI		01/21/2022		725,518							882	882			
100078051	VENICE	CA		01/21/2022		3,803,375							5,248	5,248			
100078052	ASBURY PARK	NJ		01/21/2022		469,358							580	580			
100078053	WINTER PARK	FL		01/21/2022		916,799							1,671	1,671			
100078185	TUCSON	AZ		02/10/2022		1,565,419							8,997	8,997			
100078186	LOS ANGELES	CA		02/10/2022		4,415,752							7,344	7,344			
100078201	LOS ANGELES	CA		02/10/2022		1,304,350							62	62			
100078204	BEECH MOUNTAIN	NC		02/10/2022		1,343,124							1,816	1,816			
100078207	MCKINNEY	TX		02/10/2022		1,734,159							2,226	2,226			
100078208	PALM SPRINGS	CA		02/10/2022		1,539,995							497	497			
100078211	BEECH MOUNTAIN	NC		02/10/2022		572,462							720	720			
100078213	SAN FRANCISCO	CA		02/10/2022		473,326							557	557			
100078215	BEECH MOUNTAIN	NC		02/10/2022		583,471							733	733			
100078219	CELINA	TX		02/10/2022		716,020							1,080	1,080			
100078222	BALTIMORE	MD		02/10/2022		964,291							1,134	1,134			
100078230	CHULA VISTA	CA		02/10/2022		1,403,144							2,103	2,103			
100078231	HURON	OH		02/10/2022		388,981							481	481			
100078233	PALM CITY	FL		02/10/2022		777,864							1,648	1,648			
100078234	CHATSWORTH	CA		02/10/2022		4,734,667							8,380	8,380			
100078238	EL CAJON	CA		02/10/2022		694,948							1,085	1,085			
100078239	PUEBLO	CO		02/10/2022		639,725							735	735			
100078244	LACEY	WA		02/10/2022		1,640,778							2,403	2,403			
100078246	PHOENIX	AZ		02/10/2022		1,404,102							1,651	1,651			
100078247	DEARBORN	MI		02/10/2022		859,391							882	882			
100078250	WEST NEW YORK	NJ		02/10/2022		1,008,789							1,422	1,422			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		4,236,123							10,259	10,259			
100078253	NOKOMIS	FL		02/10/2022		533,581							1,500	1,500			
100078254	BLAINE	WA		02/10/2022		2,219,303							2,494	2,494			
100078256	SANTA ROSA BEACH	FL		02/10/2022		1,173,126							1,514	1,514			
100078258	SPRING	TX		02/10/2022		325,716							334	334			
100078261	MCKINNEY	TX		02/10/2022		1,299,565							1,579	1,579			
100078262	WILTON	CA		02/10/2022		1,514,493							1,795	1,795			
100078264	ASHLAND	OR		02/10/2022		1,214,669							2,063	2,063			
100078266	LAKE WORTH	FL		02/10/2022		947,260							1,141	1,141			
100078267	MOORPARK	CA		02/10/2022		3,010,943							3,641	3,641			
100078268	LOS ANGELES	CA		02/10/2022		2,488,940							3,491	3,491			
100078269	WOODLAND HILLS	CA		02/10/2022		2,825,679							3,963	3,963			
100078270	LAWRENCEVILLE	GA		02/10/2022		619,093							1,625	1,625			
100078271	HOMESTEAD	FL		02/10/2022		760,490							1,114	1,114			
100078273	MELBOURNE	FL		02/10/2022		815,348							1,002	1,002			
100078274	HOMESTEAD	FL		02/10/2022		771,956							1,130	1,130			
100078275	HOMESTEAD	FL		02/10/2022		762,519							1,002	1,002			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100078276	HALLANDALE	FL		02/10/2022		824,195							2,312	2,312			
100078279	COLUMBIA	SC		02/10/2022		296,203							310	310			
100078280	LOS GATOS	CA		02/10/2022		8,722,219							15,820	15,820			
100078282	LONG BEACH	CA		02/10/2022		833,614							1,221	1,221			
100078284	SEGUIN	TX		02/10/2022		1,501,594							2,319	2,319			
100078287	COCOA BEACH	FL		02/10/2022		962,070							1,509	1,509			
100078288	PORTLAND	OR		03/10/2022		1,610,359							2,709	2,709			
100078290	TORRANCE	CA		02/10/2022		1,373,960							2,056	2,056			
100078292	LONG BEACH	CA		02/10/2022		1,542,813							2,513	2,513			
100078297	BELLINGHAM	WA		02/10/2022		5,157,127							6,200	6,200			
100078299	MIAMI BEACH	FL		02/10/2022		1,302,945							1,750	1,750			
100078301	MARICOPA	AZ		02/10/2022		757,290							1,022	1,022			
100078307	ATLANTA	GA		02/10/2022		1,422,231							2,097	2,097			
100078314	NEDERLAND	CO		02/10/2022		2,442,545							28,798	28,798			
100078316	KIRKLAND	WA		02/10/2022		658,539							1,720	1,720			
100078317	AMERICAN FORK	UT		02/10/2022		1,005,317							93	93			
100078321	PALM BEACH GARDENS	FL		02/10/2022		2,366,726							3,936	3,936			
100078324	PHOENIX	AZ		02/10/2022		854,561							1,225	1,225			
100078326	NAPLES	FL		02/10/2022		2,172,419							2,731	2,731			
100078330	SUGAR LAND	TX		02/10/2022		786,105							3,220	3,220			
100078332	CAPE CORAL	FL		02/10/2022		1,022,528							1,293	1,293			
100078337	MIAMI	FL		02/10/2022		2,063,803							2,652	2,652			
100078342	PARADISE VALLEY	AZ		02/10/2022		7,998,860							9,355	9,355			
100078345	TEMPE	AZ		02/10/2022		788,338							1,048	1,048			
100078351	PARKLAND	FL		02/10/2022		3,431,097							7,782	7,782			
100078356	PHOENIX	AZ		02/10/2022		824,594							1,287	1,287			
100078357	CAPE CORAL	FL		02/10/2022		335,830							314	314			
100078362	RANCHO CUCAMONGA	CA		02/10/2022		2,167,786											
100078366	GRANITE BAY	CA		02/10/2022		1,575,834							2,832	2,832			
100078371	POMPANO BEACH	FL		02/10/2022		436,550							950	950			
100078372	BRANDON	FL		02/10/2022		885,365							848	848			
100078382	PHOENIX	AZ		02/10/2022		2,733,304							4,089	4,089			
100078397	SAN DIEGO	CA		02/10/2022		2,153,961							3,087	3,087			
100078399	SCOTTSDALE	AZ		02/10/2022		690,291							1,011	1,011			
100078407	FONTANA	CA		02/10/2022		1,794,331							3,047	3,047			
100078408	KEY WEST	FL		02/10/2022		5,320,442							7,960	7,960			
100078438	DANVILLE	CA		01/21/2022		7,393,722							32,635	32,635			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		4,781,845							15,700	15,700			
100078441	NORTHRIDGE	CA		01/21/2022		1,259,650							2,182	2,182			
100078442	QUITMAN	TX		01/21/2022		465,104							765	765			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		1,435,543							1,938	1,938			
100078444	LAKE ARROWHEAD	CA		01/21/2022		2,642,692							4,624	4,624			
100078445	CORONA DEL MAR	CA		01/21/2022		1,729,046							3,012	3,012			
100078446	RIALTO	CA		01/21/2022		738,859							934	934			
100078448	SCOTTSDALE	AZ		01/25/2022		3,143,701							5,556	5,556			
100078449	ONTARIO	CA		01/25/2022		2,039,143							3,568	3,568			
100078450	PACIFIC PALISADES	CA		01/25/2022		2,598,879							4,164	4,164			
100078452	MOORESTOWN	NJ		01/25/2022		2,042,145							3,577	3,577			
100078453	MINNETONKA	MN		01/25/2022		1,396,696							1,865	1,865			
100078454	SANTA CLARITA	CA		01/25/2022		2,578,752							3,206	3,206			
100078456	NASHVILLE	TN		01/25/2022		2,917,184							4,674	4,674			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078457	NASHVILLE	TN		01/25/2022		2,917,184							4,674	4,674			
100078459	MT PLEASANT	SC		01/25/2022		2,650,488							32,186	32,186			
100078461	LAKE CITY	CO		01/25/2022		870,773							1,077	1,077			
100078462	GILROY	CA		01/25/2022		1,449,038							4,122	4,122			
100078463	HOMESTEAD	FL		01/25/2022		1,147,859							1,443	1,443			
100078464	BROOKLYN	NY		01/25/2022		1,863,328							3,050	3,050			
100078465	WAKE FOREST	NC		01/25/2022		1,003,823							1,227	1,227			
100078466	CAPE CORAL	FL		01/25/2022		600,226							1,027	1,027			
100078467	ANGOLA	NY		01/25/2022		397,016							495	495			
100078469	WHITTIER	CA		01/25/2022		2,556,705							1,403	1,403			
100078471	GILROY	CA		01/25/2022		1,060,451							131	131			
100078472	NORTH BRUNSWICK	NJ		02/02/2022		1,643,398							2,122	2,122			
100078475	FORT LAUDERDALE	FL		02/02/2022		1,703,602							1,672	1,672			
100078476	MOUNT LAUREL	NJ		02/02/2022		726,209							1,793	1,793			
100078478	MIAMI BEACH	FL		02/02/2022		349,192							409	409			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		729,891							988	988			
100078480	ANNA	TX		02/02/2022		674,603							641	641			
100078481	NORTHLAKE	TX		02/02/2022		1,007,721							1,487	1,487			
100078482	STATEN ISLAND	NY		02/02/2022		1,472,338							3,436	3,436			
100078483	METAIRIE	LA		02/02/2022		1,109,800							1,272	1,272			
100078484	WESTPORT	WA		02/02/2022		732,150							1,344	1,344			
100078485	SAN ANTONIO	TX		02/02/2022		594,000							450	450			
100078487	AUSTIN	TX		02/02/2022		969,336							974	974			
100078488	KAMUELA	HI		02/02/2022		1,817,193							2,422	2,422			
100078489	BRONX	NY		02/02/2022		1,712,197							5,316	5,316			
100078490	COLONIA	NJ		02/02/2022		1,007,617							1,527	1,527			
100078491	LONG BEACH	CA		02/02/2022		1,370,858							2,206	2,206			
100078496	TUCSON	AZ		02/02/2022		1,362,752							1,846	1,846			
100078497	MIAMI	FL		02/02/2022		2,096,221							2,377	2,377			
100078498	WINDERMERE	FL		02/25/2022		944,155							1,251	1,251			
100078499	PANAMA CITY BEACH	FL		02/02/2022		769,484							981	981			
100078501	KAILUA	HI		02/02/2022		4,388,902							6,345	6,345			
100078504	LUXEMBOURG	LUX		01/26/2022		270,000							(8)	(8)	(8)		(8)
100078505	LUXEMBOURG	LUX		01/26/2022		1,323,000							9	9	9		9
100078506	LUXEMBOURG	LUX		01/26/2022		720,000							1	1	1		1
100078507	LUXEMBOURG	LUX		01/26/2022		532,800											
100078508	LUXEMBOURG	LUX		01/26/2022		59,675							441	441	(14)		(14)
100078510	LUXEMBOURG	LUX		01/26/2022		144,628							501	501	(15)		(15)
100078511	LUXEMBOURG	LUX		01/26/2022		810,000							9	9	9		9
100078512	LUXEMBOURG	LUX		01/26/2022		48,447							295	295	(9)		(9)
100078513	LUXEMBOURG	LUX		01/26/2022		612,000							(18)	(18)	(18)		(18)
100078514	LUXEMBOURG	LUX		01/26/2022		35,379							310	310	(11)		(11)
100078515	LUXEMBOURG	LUX		01/26/2022		756,000							(18)	(18)	(18)		(18)
100078516	LUXEMBOURG	LUX		01/26/2022		1,758,000							4	4	4		4
100078517	LUXEMBOURG	LUX		01/26/2022		216,000							(4)	(4)	(4)		(4)
100078518	LUXEMBOURG	LUX		01/26/2022		216,000							(4)	(4)	(4)		(4)
100078519	LUXEMBOURG	LUX		01/26/2022		216,000							(4)	(4)	(4)		(4)
100078520	LUXEMBOURG	LUX		01/26/2022		441,000							1	1	1		1
100078522	LUXEMBOURG	LUX		01/26/2022		237,606							5	5	5		5
100078523	LUXEMBOURG	LUX		01/26/2022		1,557,000							3	3	3		3
100078524	LUXEMBOURG	LUX		01/26/2022		92,185							681	681	(21)		(21)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078525	LUXEMBOURG	LUX		01/26/2022		524,640							1	1	1		1
100078526	LUXEMBOURG	LUX		01/26/2022		936,000							2	2	2		2
100078527	LUXEMBOURG	LUX		01/26/2022		25,610							187	187	(6)		(6)
100078528	LUXEMBOURG	LUX		01/26/2022		432,000							4	4	4		4
100078529	LUXEMBOURG	LUX		01/26/2022		3,411,000							31	31	31		31
100078530	LUXEMBOURG	LUX		01/26/2022		404,989							2,929	2,929	(89)		(89)
100078531	LUXEMBOURG	LUX		01/26/2022		1,800,000							14	14	14		14
100078532	LUXEMBOURG	LUX		01/26/2022		106,451							794	794	(24)		(24)
100078533	LUXEMBOURG	LUX		01/26/2022		856,800							(18)	(18)	(18)		(18)
100078534	LUXEMBOURG	LUX		01/26/2022		50,812							369	369	(13)		(13)
100078535	LUXEMBOURG	LUX		01/26/2022		990,000							7	7	7		7
100078536	LUXEMBOURG	LUX		01/26/2022		58,296							430	430	(13)		(13)
100078537	LUXEMBOURG	LUX		01/26/2022		1,925,916							87,131	87,131	(2,797)		(2,797)
100078538	LUXEMBOURG	LUX		01/26/2022		1,053,000							2	2	2		2
100078539	LUXEMBOURG	LUX		01/26/2022		60,451							531	531	(17)		(17)
100078540	LUXEMBOURG	LUX		01/26/2022		2,646,000							2	2	2		2
100078541	LUXEMBOURG	LUX		01/26/2022		477,000							(14)	(14)	(14)		(14)
100078542	LUXEMBOURG	LUX		01/26/2022		680,400							(1)	(1)	(1)		(1)
100078543	LUXEMBOURG	LUX		01/26/2022		396,000							1	1	1		1
100078544	LUXEMBOURG	LUX		01/26/2022		23,468							172	172	(5)		(5)
100078545	LUXEMBOURG	LUX		01/26/2022		76,789							569	569	(18)		(18)
100078546	LUXEMBOURG	LUX		01/26/2022		1,305,000							2	2	2		2
100078547	LUXEMBOURG	LUX		01/26/2022		405,000							1	1	1		1
100078548	LUXEMBOURG	LUX		01/26/2022		23,866							175	175	(5)		(5)
100078549	LUXEMBOURG	LUX		01/26/2022		1,404,000							12	12	12		12
100078550	LUXEMBOURG	LUX		01/26/2022		83,263							607	607	(19)		(19)
100078551	LUXEMBOURG	LUX		01/26/2022		125,225							3	3	3		3
100078552	LUXEMBOURG	LUX		01/26/2022		20,669							152	152	(5)		(5)
100078553	LUXEMBOURG	LUX		01/26/2022		720,000							2	2	2		2
100078554	LUXEMBOURG	LUX		01/26/2022		1,440,000							(25)	(25)	(25)		(25)
100078555	LUXEMBOURG	LUX		01/26/2022		1,786,500							3	3	3		3
100078556	LUXEMBOURG	LUX		01/26/2022		206,551							1,815	1,815	(57)		(57)
100078557	LUXEMBOURG	LUX		01/26/2022		1,180,800							8	8	8		8
100078558	LUXEMBOURG	LUX		01/26/2022		2,431,920							(46)	(46)	(46)		(46)
100078559	LUXEMBOURG	LUX		01/26/2022		625,200							4	4	4		4
100078560	LUXEMBOURG	LUX		01/26/2022		571,200							4	4	4		4
100078561	LUXEMBOURG	LUX		01/26/2022		8,736,000							53	53	53		53
100078562	LUXEMBOURG	LUX		01/26/2022		990,000							7	7	7		7
100078563	LUXEMBOURG	LUX		01/26/2022		537,099							1,046	1,046	(41)		(41)
100078564	LUXEMBOURG	LUX		01/26/2022		585,000							2	2	2		2
100078565	LUXEMBOURG	LUX		01/26/2022		69,098							499	499	(16)		(16)
100078566	LUXEMBOURG	LUX		01/26/2022		58,876							1,041	1,041	(36)		(36)
100078567	LUXEMBOURG	LUX		01/26/2022		511,920							4	4	4		4
100078568	LUXEMBOURG	LUX		01/26/2022		710,400							5	5	5		5
100078569	LUXEMBOURG	LUX		01/26/2022		602,400							1	1	1		1
100078570	LUXEMBOURG	LUX		01/26/2022		220,800							8,521	8,521	(472)		(472)
100078571	LUXEMBOURG	LUX		01/26/2022		220,800							8,521	8,521	(472)		(472)
100078572	LUXEMBOURG	LUX		01/26/2022		292,800							10,888	10,888	(353)		(353)
100078573	LUXEMBOURG	LUX		01/26/2022		630,000							5	5	5		5
100078574	LUXEMBOURG	LUX		01/26/2022		37,361							272	272	(8)		(8)
100078575	LUXEMBOURG	LUX		01/26/2022		2,805,600							17	17	17		17

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078576	LUXEMBOURG	LUX		01/26/2022		696,600							(6)	(6)	(6)		(6)
100078577	LUXEMBOURG	LUX		01/26/2022		369,000							1	1	1		1
100078578	LUXEMBOURG	LUX		01/26/2022		21,845							161	161	(5)		(5)
100078579	LUXEMBOURG	LUX		01/26/2022		936,000							2	2	2		2
100078580	LUXEMBOURG	LUX		01/26/2022		945,000							2	2	2		2
100078581	LUXEMBOURG	LUX		01/26/2022		55,945							413	413	(13)		(13)
100078582	LUXEMBOURG	LUX		01/26/2022		935,618							13	13	13		13
100078583	LUXEMBOURG	LUX		01/26/2022		447,660							848	848	(29)		(29)
100078584	LUXEMBOURG	LUX		01/26/2022		27,214											
100078585	LUXEMBOURG	LUX		01/26/2022		492,426							933	933	(32)		(32)
100078586	LUXEMBOURG	LUX		01/26/2022		29,936											
100078587	LUXEMBOURG	LUX		01/26/2022		31,024							(1)	(1)	(1)		(1)
100078588	LUXEMBOURG	LUX		01/26/2022		510,332							953	953	(47)		(47)
100078589	LUXEMBOURG	LUX		01/26/2022		420,203							785	785	(39)		(39)
100078590	LUXEMBOURG	LUX		01/26/2022		29,391							(1)	(1)	(1)		(1)
100078591	LUXEMBOURG	LUX		01/26/2022		483,473							903	903	(44)		(44)
100078592	LUXEMBOURG	LUX		01/26/2022		37,011							(1)	(1)	(1)		(1)
100078593	LUXEMBOURG	LUX		01/26/2022		608,817							1,146	1,146	(46)		(46)
100078594	LUXEMBOURG	LUX		01/26/2022		28,303							(1)	(1)	(1)		(1)
100078595	LUXEMBOURG	LUX		01/26/2022		465,566							873	873	(39)		(39)
100078596	LUXEMBOURG	LUX		01/26/2022		374,400							1	1	1		1
100078597	LUXEMBOURG	LUX		01/26/2022		20,706							150	150	(5)		(5)
100078598	LUXEMBOURG	LUX		01/26/2022		22,855							172	172	(6)		(6)
100078599	LUXEMBOURG	LUX		01/26/2022		361,200							(5)	(5)	(5)		(5)
100078600	LUXEMBOURG	LUX		01/26/2022		387,000							(6)	(6)	(6)		(6)
100078601	LUXEMBOURG	LUX		01/26/2022		45,964							330	330	(11)		(11)
100078602	LUXEMBOURG	LUX		01/26/2022		1,231,200							11	11	11		11
100078603	LUXEMBOURG	LUX		01/26/2022		36,282							265	265	(8)		(8)
100078604	LUXEMBOURG	LUX		01/26/2022		28,249							209	209	(6)		(6)
100078605	LUXEMBOURG	LUX		01/26/2022		477,000							4	4	4		4
100078606	LUXEMBOURG	LUX		01/26/2022		561,600							(19)	(19)	(19)		(19)
100078607	LUXEMBOURG	LUX		01/26/2022		1,047,454							8	8	8		8
100078608	LUXEMBOURG	LUX		01/26/2022		62,011							458	458	(14)		(14)
100078609	LUXEMBOURG	LUX		01/26/2022		7,317,000							13	13	13		13
100078610	LUXEMBOURG	LUX		01/26/2022		5,280,000							10	10	10		10
100078611	LUXEMBOURG	LUX		01/26/2022		1,587,840							3	3	3		3
100078612	LUXEMBOURG	LUX		01/26/2022		10,705,920							20	20	20		20
100078613	LUXEMBOURG	LUX		01/26/2022		8,413,020							15	15	15		15
100078616	LUXEMBOURG	LUX		01/26/2022		27,183							200	200	(6)		(6)
100078617	LUXEMBOURG	LUX		01/26/2022		163,755											
100078618	LUXEMBOURG	LUX		01/26/2022		14,446							137	137	(5)		(5)
100078619	LUXEMBOURG	LUX		01/26/2022		252,000							(5)	(5)	(5)		(5)
100078620	LUXEMBOURG	LUX		01/26/2022		477,000							(10)	(10)	(10)		(10)
100078621	LUXEMBOURG	LUX		01/26/2022		28,278							206	206	(7)		(7)
100078622	LUXEMBOURG	LUX		01/26/2022		1,206,000							(23)	(23)	(23)		(23)
100078623	LUXEMBOURG	LUX		01/26/2022		71,397							526	526	(18)		(18)
100078624	LUXEMBOURG	LUX		01/26/2022		315,000							(9)	(9)	(9)		(9)
100078625	LUXEMBOURG	LUX		01/26/2022		244,800							3	3	3		3
100078626	LUXEMBOURG	LUX		01/26/2022		72,737							522	522	(16)		(16)
100078627	LUXEMBOURG	LUX		01/26/2022		630,000							(12)	(12)	(12)		(12)
100078628	LUXEMBOURG	LUX		01/26/2022		37,259							277	277	(9)		(9)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078629	LUXEMBOURG	LUX		01/26/2022		315,000							(7)	(7)	(7)		(7)
100078630	LUXEMBOURG	LUX		01/26/2022		18,210							160	160	(5)		(5)
100078631	LUXEMBOURG	LUX		01/26/2022		748,800							(17)	(17)	(17)		(17)
100078632	TWICKENHAM	GBR		01/26/2022		999,701							(7)	(7)	(7)		(7)
100078633	LLANDUDNO	GBR		01/26/2022		208,043							(6)	(6)	(6)		(6)
100078634	DONCASTER	GBR		01/26/2022		88,799							(2)	(2)	(2)		(2)
100078635	READING	PA		01/26/2022		481,305							4	4	4		4
100078636	HOLLIS	NH		02/02/2022		2,937,181							4,250	4,250			
100078637	ARLINGTON	MA		02/02/2022		3,066,492							4,524	4,524			
100078638	ST PETERSBURG	FL		02/02/2022		977,344							1,572	1,572			
100078639	HARBOR CITY	CA		02/02/2022		1,346,809							1,647	1,647			
100078640	WHITE PLAINS	NY		02/02/2022		616,756							1,660	1,660			
100078641	CENTENNIAL	CO		02/02/2022		3,919,658							6,969	6,969			
100078642	NEWPORT BEACH	CA		02/02/2022		3,635,143							5,640	5,640			
100078644	DAVIE	FL		02/02/2022		1,284,151							1,460	1,460			
100078645	PALM BCH GDNS	FL		02/02/2022		513,428							597	597			
100078646	BRADENTON	FL		02/02/2022		1,244,435							1,415	1,415			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		1,342,331							2,587	2,587			
100078650	ENCINO	CA		02/02/2022		7,571,785							10,256	10,256			
100078651	PIOCHE	NV		02/02/2022		449,271							559	559			
100078652	MANITOWOC	WI		02/02/2022		319,001							879	879			
100078653	RIVERVIEW	FL		02/02/2022		962,666							1,307	1,307			
100078654	BOISE	ID		02/02/2022		2,119,117							3,599	3,599			
100078655	ELK GROVE	CA		02/02/2022		1,550,161							3,294	3,294			
100078656	HESPERIA	CA		02/02/2022		880,067							1,493	1,493			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		696,758							3,653	3,653			
100078658	LAKE ELSINORE	CA		02/02/2022		1,345,779							2,279	2,279			
100078660	SAINT PETERSBURG	FL		02/02/2022		1,104,290							2,915	2,915			
100078661	HAMILTON	NJ		02/02/2022		285,254							2,160	2,160			
100078662	GUILFORD	CT		02/02/2022		2,923,148							4,383	4,383			
100078663	MULLICA HILL	NJ		02/02/2022		3,594,999							4,780	4,780			
100078664	CALDWELL	NJ		02/02/2022		934,026							1,638	1,638			
100078665	HONOLULU	HI		02/02/2022		3,768,132							5,206	5,206			
100078667	HENDERSON	NV		02/02/2022		1,300,836							3,659	3,659			
100078668	ST CHARLES	IL		02/02/2022		928,513							953	953			
100078669	LA HABRA	CA		02/02/2022		448,957							41,848	41,848			
100078670	HOUSTON	TX		02/25/2022		599,695							827	827			
100078671	QUEEN CREEK	AZ		02/02/2022		2,866,018							3,649	3,649			
100078672	SAN CLEMENTE	CA		02/02/2022		4,747,393							6,445	6,445			
100078673	SAN CLEMENTE	CA		02/02/2022		3,736,920							4,544	4,544			
100078674	SAN BERNARDINO	CA		02/02/2022		1,388,602							4,059	4,059			
100078675	ORMOND BEACH	FL		02/02/2022		701,039							1,538	1,538			
100078676	COLUMBUS	OH		02/02/2022		299,219							389	389			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		1,288,423							2,108	2,108			
100078678	SUNLAND	CA		02/02/2022		3,529,143							5,075	5,075			
100078679	MURRIETA	CA		02/02/2022		440,928							5,038	5,038			
100078680	BURLINGAME	CA		02/02/2022		1,557,763							2,615	2,615			
100078681	WYNDMOOR	PA		02/02/2022		4,169,307							5,741	5,741			
100078682	UNION CITY	CA		02/02/2022		2,529,000							4,158	4,158			
100078683	EL MONTE	CA		02/02/2022		1,632,117							2,467	2,467			
100078684	PHOENIX	AZ		02/02/2022		1,113,113							1,523	1,523			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		1,310,603							1,408	1,408			
100078686	DIAMOND BAR	CA		02/02/2022		1,174,313							1,971	1,971			
100078687	WOOD RIDGE	NJ		02/02/2022		1,411,740							1,627	1,627			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		1,517,821							2,552	2,552			
100078690	FREEHOLD	NJ		02/02/2022		1,171,042							1,656	1,656			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		1,612,726							2,237	2,237			
100078693	DIAMOND BAR	CA		02/02/2022		573,969							4,315	4,315			
100078694	LA HABRA	CA		02/02/2022		2,400,807							3,610	3,610			
100078695	WALNUT	CA		02/02/2022		1,998,718							3,643	3,643			
100078696	ARCADIA	CA		02/02/2022		2,604,579							4,282	4,282			
100078698	SPIRIT LAKE	IA		02/02/2022		606,977							759	759			
100078699	TWENTYNINE PALMS	CA		02/02/2022		681,669							810	810			
100078700	GARDEN GROVE	CA		02/02/2022		2,097,750							3,361	3,361			
100078701	LA MIRADA	CA		02/02/2022		1,199,209							1,820	1,820			
100078702	FORT LAUDERDALE	FL		02/02/2022		678,016							1,025	1,025			
100078703	WEST COVINA	CA		02/02/2022		1,738,324							2,858	2,858			
100078704	PLAYA VISTA	CA		02/02/2022		1,195,690							1,362	1,362			
100078705	CHINO	CA		02/02/2022		815,323							1,854	1,854			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		1,381,700							2,225	2,225			
100078707	SHELBY	NC		02/02/2022		561,958							750	750			
100078708	SONOMA	CA		02/02/2022		4,581,000							3,000	3,000			
100078709	LOS ANGELES	CA		02/02/2022		1,418,994							2,237	2,237			
100078710	GRAND TERRACE	CA		02/02/2022		1,377,495							2,071	2,071			
100078711	LAKEWOOD	NJ		02/02/2022		3,069,474							4,410	4,410			
100078712	WEST COVINA	CA		02/02/2022		987,555							3,854	3,854			
100078713	WALNUT	CA		02/02/2022		2,132,139							3,731	3,731			
100078715	EAST HAMPTON	NY		02/02/2022		5,120,874							8,201	8,201			
100078716	TRENTON	NJ		02/02/2022		382,095							388	388			
100078717	FORT LEE	NJ		02/02/2022		1,666,292							2,493	2,493			
100078718	PALMDALE	CA		02/25/2022		745,870							991	991			
100078719	COOLIDGE	AZ		02/25/2022		705,841							3,005	3,005			
100078722	ORLANDO	FL		02/25/2022		429,508							1,197	1,197			
100078725	OLIVEHURST	CA		02/25/2022		437,993							684	684			
100078726	GLENDALE	CA		02/25/2022		1,121,714							1,797	1,797			
100078727	DENVER	CO		02/25/2022		1,612,611							2,572	2,572			
100078728	BRADENTON	FL		02/25/2022		1,199,333							1,728	1,728			
100078729	POWAY	CA		02/25/2022		1,314,007							2,106	2,106			
100078730	SEASIDE	OR		02/25/2022		997,575							10,925	10,925			
100078731	TIGARD	OR		02/25/2022		986,859							1,391	1,391			
100078732	MIDWAY CITY	CA		02/25/2022		267,175							892	892			
100078733	LAKE ELSINORE	CA		02/25/2022		773,448							1,061	1,061			
100078734	WILDOMAR	CA		02/25/2022		1,330,858							1,949	1,949			
100078736	SAN DIEGO	CA		02/25/2022		1,605,403							2,414	2,414			
100078737	GILBERT	AZ		02/25/2022		1,542,501							2,117	2,117			
100078738	SOUTH EL MONTE	CA		02/25/2022		1,486,551							2,431	2,431			
100078739	SANTA MARIA	CA		02/25/2022		1,505,499							2,168	2,168			
100078740	SANTA ANA	CA		02/25/2022		2,546,084							4,254	4,254			
100078741	BUENA PARK	CA		02/25/2022		1,903,794							9,913	9,913			
100078742	LONG BEACH	CA		02/25/2022		717,988							995	995			
100078743	COTTONWOOD	CA		02/25/2022		1,021,369							1,235	1,235			
100078744	SAN PABLO	CA		02/25/2022		1,739,376							2,602	2,602			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078745	FORT LAUDERDALE	FL		02/25/2022		832,133							2,092	2,092			
100078748	SACRAMENTO	CA		02/25/2022		1,523,280							2,117	2,117			
100078749	UPLAND	CA		02/25/2022		2,010,302							3,517	3,517			
100078750	WOODLAND HILLS	CA		02/25/2022		5,718,301							8,374	8,374			
100078751	TORRANCE	CA		02/25/2022		3,100,460							4,540	4,540			
100078752	BEL AIR	MD		02/25/2022		482,263							709	709			
100078762	VAN NUYS	CA		01/31/2022		311,265							676	676			
100078763	HUNTINGTON BEACH	CA		01/31/2022		4,216,410							6,583	6,583			
100078764	CAMARILLO	CA		01/31/2022		1,320,041							2,028	2,028			
100078765	MONMOUTH BEACH	NJ		01/31/2022		7,029,383							10,905	10,905			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		2,206,179							3,518	3,518			
100078767	SIMI VALLEY	CA		01/31/2022		1,087,031							1,782	1,782			
100078768	SPRING VALLEY	CA		01/31/2022		1,755,645							2,995	2,995			
100078769	PASADENA	CA		01/31/2022		3,268,412							5,212	5,212			
100078770	SAN FRANCISCO	CA		01/31/2022		5,114,497							8,661	8,661			
100078771	NEWPORT BEACH	CA		01/31/2022		5,455,607							8,742	8,742			
100078772	LOS ANGELES	CA		01/31/2022		2,081,675							3,182	3,182			
100078779	PHOENIX	AZ		02/24/2022		1,829,066							2,907	2,907			
100078780	HENDERSONVLLE	NC		02/24/2022		607,758							909	909			
100078781	HENDERSONVILLE	NC		02/24/2022		626,175							937	937			
100078782	PFLUGERVILLE	TX		02/24/2022		728,355							1,213	1,213			
100078783	HOUSTON	TX		02/24/2022		291,469							485	485			
100078784	BISMARCK	ND		02/24/2022		580,642							917	917			
100078785	DALLAS	TX		02/24/2022		338,190							599	599			
100078786	SPRINGTOWN	TX		02/24/2022		500,175							815	815			
100078787	PLANO	IL		02/24/2022		390,220							739	739			
100078788	MCGREGOR	TX		02/24/2022		477,645							794	794			
100078789	WINTER HAVEN	FL		02/24/2022		476,253							809	809			
100078790	MANCHESTER	CT		02/24/2022		370,722							1,048	1,048			
100078791	WASHINGTON	DC		02/24/2022		757,394							1,262	1,262			
100078792	CHARLESTON	SC		02/24/2022		633,547							1,076	1,076			
100078793	NAVARRE	FL		02/24/2022		822,895							1,375	1,375			
100078794	TAMPA	FL		02/24/2022		573,134							2,443	2,443			
100078795	HENDERSONVILLE	NC		02/24/2022		599,573							897	897			
100078796	HENDERSONVLLE	NC		02/24/2022		681,426							1,020	1,020			
100078797	CHARLOTTE	NC		02/24/2022		1,026,085							1,535	1,535			
100078798	LYNN	MA		02/24/2022		372,723							558	558			
100078799	ZEPHYRHILLS	FL		02/24/2022		449,671							702	702			
100078800	HOUSTON	TX		02/24/2022		583,642							931	931			
100078801	HENDERSONVILLE	NC		02/24/2022		574,433							859	859			
100078802	SALISBURY	NC		02/24/2022		441,298							750	750			
100078803	SPRINGTOWN	TX		02/24/2022		500,175							815	815			
100078804	COLORADO SPRINGS	CO		02/24/2022		813,871							1,192	1,192			
100078805	ARVADA	CO		02/24/2022		1,201,590							2,040	2,040			
100078806	MOORESVILLE	NC		02/24/2022		655,974							1,025	1,025			
100078807	TOMS RIVER	NJ		02/24/2022		1,203,044							1,959	1,959			
100078809	RALEIGH	NC		02/24/2022		510,687							814	814			
100078810	HAMPTON	VA		02/24/2022		227,556							1,163	1,163			
100078811	RUTLEDGE	PA		02/24/2022		316,979							1,572	1,572			
100078813	SIMI VALLEY	CA		02/24/2022		1,407,866							2,364	2,364			
100078814	ROCHESTER	NH		02/24/2022		309,013							486	486			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078815	RALEIGH	NC		02/24/2022		583,642							931	931			
100078816	TOLEDO	OH		02/24/2022		233,362							364	364			
100078817	TOLEDO	OH		02/24/2022		299,846							478	478			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		366,884							948	948			
100078819	RALEIGH	NC		02/24/2022		492,448							785	785			
100078820	RALEIGH	NC		02/24/2022		583,642							931	931			
100078821	RALEIGH	NC		02/24/2022		514,335							820	820			
100078822	FRESNO	CA		02/24/2022		351,143							572	572			
100078823	RALEIGH	NC		02/24/2022		510,687							814	814			
100078824	RALEIGH	NC		02/24/2022		492,448							785	785			
100078825	RALEIGH	NC		02/24/2022		510,687							814	814			
100078826	CONROE	TX		02/24/2022		368,227							707	707			
100078827	FRISCO	TX		02/24/2022		864,520							1,379	1,379			
100078828	HOUSTON	TX		02/24/2022		563,462							918	918			
100078829	OMAHA	NE		02/24/2022		194,431							634	634			
100078830	BALTIMORE	MD		02/24/2022		447,854							761	761			
100078831	BALTIMORE	MD		02/24/2022		558,169							5,903	5,903			
100078832	HOUSTON	TX		02/24/2022		444,298							709	709			
100078834	HOUSTON	TX		02/24/2022		521,520							780	780			
100078835	HOUSTON	TX		02/24/2022		614,731							1,006	1,006			
100078836	CHULA VISTA	CA		02/24/2022		1,533,866							2,344	2,344			
100078837	FRESNO	CA		02/24/2022		700,756							1,096	1,096			
100078838	SUMMERFIELD	FL		02/24/2022		416,720							665	665			
100078839	MESA	AZ		02/24/2022		481,790							752	752			
100078840	PHOENIX	AZ		02/24/2022		389,581							932	932			
100078842	HOUSTON	TX		02/24/2022		692,238							1,151	1,151			
100078843	KISSIMMEE	FL		02/24/2022		795,143							1,190	1,190			
100078844	BRUNSWICK	GA		02/24/2022		302,855							453	453			
100078845	EAST POINT	GA		02/24/2022		638,707							1,040	1,040			
100078846	SAINT PETERSBURG	FL		02/24/2022		571,509							855	855			
100078847	ERWIN	NC		02/24/2022		304,760							487	487			
100078848	DAVENPORT	FL		02/24/2022		524,315							891	891			
100078849	MELBOURNE	FL		02/24/2022		483,258							771	771			
100078850	TOMS RIVER	NJ		02/24/2022		986,620							1,476	1,476			
100078851	BALTIMORE	MD		02/24/2022		532,994							797	797			
100078852	WINTER HAVEN	FL		02/24/2022		531,202							883	883			
100078853	RIVERVIEW	FL		02/24/2022		641,231							1,066	1,066			
100078854	RICHMOND	TX		02/24/2022		441,476							690	690			
100078856	CHULA VISTA	CA		02/24/2022		1,292,646							2,095	2,095			
100078857	WHITING	IN		02/24/2022		468,899							800	800			
100078858	SCOTT	LA		02/24/2022		507,488							759	759			
100078859	SOUTHBURY	CT		02/24/2022		341,782							554	554			
100078861	TOMBALL	TX		02/24/2022		588,752							939	939			
100078862	FAIRBANKS	AK		02/24/2022		547,059							872	872			
100078863	OSHKOSH	WI		02/24/2022		394,285							580	580			
100078864	AVON PARK	FL		02/24/2022		269,245							386	386			
100078865	TOLEDO	OH		02/24/2022		168,003							409	409			
100078866	VIRGINIA BEACH	VA		02/24/2022		394,868							578	578			
100078867	STANLEY	WI		02/24/2022		207,663							440	440			
100078868	SPRING	TX		02/24/2022		415,165							702	702			
100078869	COVINA	CA		02/24/2022		1,086,590							1,801	1,801			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078870	SUNRISE	FL		02/24/2022		576,293							1,101	1,101			
100078871	CHARLOTTE	NC		02/24/2022		995,845							1,588	1,588			
100078872	MABLETON	GA		02/24/2022		570,048							853	853			
100078873	ROY	UT		02/24/2022		907,402							1,895	1,895			
100078874	MERIDIAN	ID		02/24/2022		811,267							1,294	1,294			
100078875	VALLEJO	CA		02/24/2022		1,101,805							2,040	2,040			
100078876	INMAN	SC		02/24/2022		459,030							913	913			
100078877	BELOIT	WI		02/24/2022		375,478							818	818			
100078879	TWENTYNINE PALMS	CA		02/24/2022		415,546							663	663			
100078880	MARIETTA	GA		02/24/2022		1,420,910							2,363	2,363			
100078881	SCHERERVILLE	IN		02/24/2022		415,654							625	625			
100078882	SAN DIEGO	CA		02/24/2022		1,394,130							2,131	2,131			
100078884	BRIDGEPORT	CT		02/24/2022		876,826							1,482	1,482			
100078885	TUCSON	AZ		02/24/2022		386,159							845	845			
100078886	DELRAY BEACH	FL		02/24/2022		181,834							422	422			
100078887	QUAIL VALLEY	CA		02/24/2022		767,032							1,249	1,249			
100078888	LEESBURG	FL		02/24/2022		469,631							703	703			
100078889	WEST LAFAYETTE	IN		02/24/2022		442,464							942	942			
100078890	CHARLOTTE	NC		02/24/2022		327,033							511	511			
100078891	COVINGTON	GA		02/24/2022		416,141							648	648			
100078892	LAS VEGAS	NV		02/24/2022		545,708							870	870			
100078894	SCHERERVILLE	IN		02/24/2022		431,999							650	650			
100078895	SPOKANE	WA		02/24/2022		608,342							971	971			
100078896	RALEIGH	NC		02/24/2022		607,472							969	969			
100078897	MONTGOMERY	AL		02/24/2022		175,182							275	275			
100078898	OCALA	FL		02/24/2022		373,881							632	632			
100078899	BALTIMORE	MD		02/24/2022		657,747							984	984			
100078900	LAS VEGAS	NV		02/24/2022		815,764							1,379	1,379			
100078901	S LAKE TAHOE	CA		02/24/2022		1,305,504							2,192	2,192			
100078903	LARGO	FL		02/24/2022		876,348							1,622	1,622			
100078904	AUGUSTA	GA		02/24/2022		93,327							228	228			
100078905	MADISON	AL		02/24/2022		666,450							1,127	1,127			
100078906	BRADENTON	FL		02/24/2022		1,308,567							2,275	2,275			
100078907	FAYETTEVILLE	NC		02/24/2022		381,074							549	549			
100078908	BEND	OR		02/24/2022		474,303							1,221	1,221			
100078909	MIAMI	FL		02/24/2022		584,664							875	875			
100078910	WESTMINSTER	CO		02/24/2022		407,975							1,360	1,360			
100078911	HOUSTON	TX		02/24/2022		537,500							933	933			
100078912	AUGUSTA	GA		02/24/2022		118,889							285	285			
100078913	ORLANDO	FL		02/24/2022		754,637							1,229	1,229			
100078914	PHILADELPHIA	PA		02/24/2022		379,576							595	595			
100078915	JOANNA	SC		02/24/2022		191,701							276	276			
100078916	OAKLAND	CA		02/24/2022		749,672							1,197	1,197			
100078918	KILLEEN	TX		02/24/2022		475,276							741	741			
100078919	FREDERICKSBURG.	VA		02/24/2022		802,025							1,733	1,733			
100078920	HARPERS FERRY	WV		02/24/2022		679,122							1,129	1,129			
100078921	VICTORVILLE	CA		02/24/2022		786,966							1,309	1,309			
100078922	FORT WAYNE	IN		02/24/2022		156,433							253	253			
100078923	VICTORVILLE	CA		02/24/2022		961,847							1,600	1,600			
100078924	FRESNO	CA		02/24/2022		378,280							999	999			
100078925	PHILADELPHIA	PA		02/24/2022		419,040							880	880			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078926	BAYVILLE	NJ		02/24/2022		615,363							1,023	1,023			
100078927	TOMBALL	TX		02/24/2022		395,542							1,049	1,049			
100078928	HUMBLE	TX		02/24/2022		595,093							1,344	1,344			
100078929	SAINT LOUIS	MO		02/24/2022		388,124							619	619			
100078931	VENICE	FL		02/24/2022		652,127							1,195	1,195			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		244,539							400	400			
100078934	CHECOTAH	OK		02/24/2022		126,513							299	299			
100078936	RALEIGH	NC		02/24/2022		507,176							776	776			
100078937	OMAHA	NE		02/24/2022		415,023							972	972			
100078938	COLUMBIA	MO		02/24/2022		329,983							496	496			
100078939	OMAHA	NE		02/24/2022		429,233							1,005	1,005			
100078940	RICHMOND	VA		02/24/2022		406,467							913	913			
100078941	BATTLE CREEK	MI		02/24/2022		57,111							89	89			
100078942	IOWA FALLS	IA		02/24/2022		207,153							332	332			
100078943	CLARKSVILLE	TN		02/24/2022		481,507							768	768			
100078944	CENTER POINT	AL		02/24/2022		298,062							470	470			
100078945	NEW ORLEANS	LA		02/24/2022		407,374							906	906			
100078946	OMAHA	NE		02/24/2022		430,596							1,008	1,008			
100078947	BELLINGHAM	WA		02/24/2022		1,638,712							2,678	2,678			
100078948	FERNDALE	WA		02/24/2022		1,186,868							1,776	1,776			
100078949	CHATTANOOGA	TN		02/24/2022		379,230							583	583			
100078950	CLARKSVILLE	TN		02/24/2022		481,507							768	768			
100078951	ARNOLD	MO		02/24/2022		251,940							603	603			
100078952	WILMINGTON	DE		02/24/2022		601,884							960	960			
100078954	PATERSON	NJ		02/24/2022		772,963							1,239	1,239			
100078955	OKLAHOMA CITY	OK		02/24/2022		322,407							539	539			
100078956	INDIANAPOLIS	IN		02/24/2022		164,247							256	256			
100078958	CRANBERRY TWP	PA		02/24/2022		537,764							922	922			
100078959	MOBILE	AL		02/24/2022		378,909							630	630			
100078960	SAINT LOUIS	MO		02/24/2022		240,367							385	385			
100078961	MULBERRY	FL		02/24/2022		187,787							517	517			
100078962	ARDMORE	OK		02/24/2022		286,155							447	447			
100078963	INDIANAPOLIS	IN		02/24/2022		643,130							962	962			
100078964	LINCOLN	NE		02/24/2022		311,310							495	495			
100078965	AKRON	OH		02/24/2022		186,599							599	599			
100078966	CENTER POINT	AL		02/24/2022		125,008							186	186			
100078968	GARNER	NC		02/24/2022		907,964							1,395	1,395			
100078969	PARK FOREST	IL		02/24/2022		353,851							544	544			
100078970	NEPTUNE CITY	NJ		02/24/2022		827,317							1,319	1,319			
100078971	STOW	OH		02/24/2022		495,611							778	778			
100078972	FALL RIVER	MA		02/24/2022		818,989							1,199	1,199			
100078973	LOUISVILLE	KY		02/24/2022		221,785							354	354			
100078974	PENSACOLA	FL		02/24/2022		466,644							1,361	1,361			
100078975	SAINT LOUIS	MO		02/24/2022		240,953							355	355			
100078976	PORTSMOUTH	VA		02/24/2022		347,290							526	526			
100078977	DOVER	NJ		02/24/2022		694,622							1,062	1,062			
100078978	SAINT LOUIS	MO		02/24/2022		504,273							754	754			
100078979	MEMPHIS	TN		02/24/2022		314,968							577	577			
100078980	NEWPORT NEWS	VA		02/24/2022		300,936							620	620			
100078981	MCMINNVILLE	OR		02/24/2022		1,011,969							1,492	1,492			
100078982	PONCHATOULA	LA		02/24/2022		452,742							695	695			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078983	MEMPHIS	TN		02/24/2022		315,402							515	515			
100078984	TULSA	OK		02/24/2022		360,693							600	600			
100078986	SAINT LOUIS	MO		02/24/2022		504,273							754	754			
100078987	WATERLOO	IA		02/24/2022		235,651							384	384			
100078988	WILMINGTON	NC		02/24/2022		410,776							641	641			
100078989	SAINT LOUIS	MO		02/24/2022		314,214							2,114	2,114			
100078990	WHITMAN	MA		02/24/2022		1,416,082							2,588	2,588			
100078992	RICHMOND	VA		02/24/2022		377,878							2,344	2,344			
100078993	HOWELL	MI		02/24/2022		407,374							681	681			
100078994	PIEDMONT	AL		02/24/2022		276,304							546	546			
100078995	CHESTER	VA		02/24/2022		961,161							1,531	1,531			
100078996	PITTSBURGH	PA		02/24/2022		467,192							729	729			
100078997	ROANOKE	VA		02/24/2022		305,727							678	678			
100078998	CLOVIS	CA		02/24/2022		1,309,648							1,959	1,959			
100078999	BARBERTON	OH		02/24/2022		326,587							839	839			
100079000	ZAPATA	TX		02/24/2022		288,537							783	783			
100079001	PHILADELPHIA	PA		02/24/2022		656,172							971	971			
100079002	BEATRICE	NE		02/24/2022		233,280							351	351			
100079003	LEWISBURG	TN		02/24/2022		374,185							560	560			
100079004	OMAHA	NE		02/24/2022		455,512							711	711			
100079005	OMAHA	NE		02/24/2022		446,220							727	727			
100079006	OMAHA	NE		02/24/2022		463,719							755	755			
100079007	OMAHA	NE		02/24/2022		441,845							720	720			
100079008	LEBANON	PA		02/24/2022		186,654							304	304			
100079009	PHILADELPHIA	PA		02/24/2022		407,188							612	612			
100079010	FREMONT	NE		02/24/2022		262,483							427	427			
100079012	CLEVELAND	OH		02/24/2022		218,997							513	513			
100079013	ROANOKE	VA		02/24/2022		343,976							504	504			
100079016	HERMISTON	OR		02/24/2022		566,872							993	993			
100079017	ROANOKE	VA		02/24/2022		343,203							633	633			
100079018	ROANOKE	VA		02/24/2022		341,635							500	500			
100079019	SOUTH GATE	CA		02/24/2022		1,942,231							2,859	2,859			
100079020	BULLHEAD CITY	AZ		02/24/2022		572,082							836	836			
100079022	NORTH LAS VEGAS	NV		02/24/2022		1,008,533							3,097	3,097			
100079023	PAISLEY	FL		02/24/2022		245,189							369	369			
100079024	SPRINGFIELD	MA		02/24/2022		469,661							721	721			
100079025	OMAHA	NE		02/24/2022		320,789							513	513			
100079026	GRANDVIEW	MO		02/24/2022		383,017							611	611			
100079027	KANSAS CITY	MO		02/24/2022		404,413							673	673			
100079028	VISALIA	CA		02/24/2022		659,685							1,752	1,752			
100079029	GRAND PRAIRIE	TX		02/24/2022		547,621							806	806			
100079030	VAN ALSTYNE	TX		02/24/2022		793,238							1,174	1,174			
100079031	PIKE ROAD	AL		02/24/2022		507,466							826	826			
100079032	ROSEVILLE	MN		02/24/2022		535,241							909	909			
100079033	ARLINGTON	TX		02/24/2022		326,865							1,054	1,054			
100079034	MADISON HEIGHTS	MI		02/24/2022		350,187							558	558			
100079035	LINCOLN	NE		02/24/2022		427,329							643	643			
100079036	OMAHA	NE		02/24/2022		420,484							643	643			
100079037	CLAYTON	NC		02/24/2022		761,266							2,372	2,372			
100079038	ROCK HILL	SC		02/24/2022		362,617							557	557			
100079039	CUYAHOGA FALLS	OH		02/24/2022		218,929							502	502			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079040	ANNAPOLIS	MD		02/24/2022		551,342							1,127	1,127			
100079041	SAINT PETERS	MO		02/24/2022		362,491							542	542			
100079042	CLOVIS	CA		02/24/2022		819,434							1,313	1,313			
100079043	WORCESTER	MA		02/24/2022		569,391							889	889			
100079044	NORFOLK	VA		02/24/2022		408,284							604	604			
100079045	LAS VEGAS	NV		02/24/2022		680,595							919	919			
100079046	SAINT LOUIS	MO		02/24/2022		292,834							937	937			
100079047	MILWAUKEE	WI		02/24/2022		271,232							442	442			
100079050	ZION	IL		02/24/2022		331,896							869	869			
100079051	GEORGETOWN	SC		02/24/2022		280,128							420	420			
100079053	PHILADELPHIA	PA		02/24/2022		252,278							369	369			
100079055	CENTER LINE	MI		02/24/2022		288,905							461	461			
100079057	IMPERIAL	MO		02/24/2022		226,162							361	361			
100079058	CARROLLTON	TX		02/24/2022		699,953							1,140	1,140			
100079059	HOUSTON	TX		02/24/2022		671,538							1,099	1,099			
100079060	EL MONTE	CA		02/24/2022		1,281,971							1,899	1,899			
100079061	MIRAMAR	FL		02/24/2022		966,877							1,650	1,650			
100079062	THOMPSONS STATION	TN		02/24/2022		985,484							1,539	1,539			
100079063	NORTH PLATTE	NE		02/24/2022		287,490							439	439			
100079065	WESTMONT	IL		02/24/2022		438,225							1,128	1,128			
100079066	SAINT LOUIS	MO		02/24/2022		219,372							321	321			
100079068	RENO	NV		02/24/2022		750,546							1,135	1,135			
100079069	SAINT LOUIS	MO		02/24/2022		477,690							730	730			
100079070	MCKENNEY	VA		02/24/2022		162,849							361	361			
100079071	TULSA	OK		02/24/2022		287,878							1,187	1,187			
100079072	PORTSMOUTH	VA		02/24/2022		350,762							514	514			
100079073	WILDWOOD	NJ		02/24/2022		343,755							1,449	1,449			
100079074	NORTH CHARLESTON	SC		02/24/2022		950,539							1,831	1,831			
100079075	HAMMOND	LA		02/24/2022		224,429							1,001	1,001			
100079076	MESQUITE	TX		02/24/2022		569,753							891	891			
100079078	WATERFORD	MI		02/24/2022		236,897							380	380			
100079079	BURNSVILLE	NC		02/24/2022		623,883							940	940			
100079080	MARLTON	NJ		02/24/2022		295,714							707	707			
100079082	OKLAHOMA CITY	OK		02/24/2022		602,240							940	940			
100079084	WAUKESHA	WI		02/24/2022		441,258							714	714			
100079085	ELLISVILLE	MO		02/24/2022		371,709							583	583			
100079086	BRIDGEPORT	PA		02/24/2022		398,973							650	650			
100079087	TULSA	OK		02/24/2022		548,397							890	890			
100079089	NEW ORLEANS	LA		02/24/2022		885,954							1,494	1,494			
100079090	CHELSEA	MA		02/24/2022		1,657,647							3,457	3,457			
100079091	MOORESTOWN	NJ		02/24/2022		634,228							1,517	1,517			
100079092	CUMMING	GA		02/24/2022		688,287							1,121	1,121			
100079093	FRISCO	TX		02/24/2022		723,928							1,060	1,060			
100079094	OKLAHOMA CITY	OK		02/24/2022		256,872							393	393			
100079095	BUDA	TX		02/24/2022		797,562							1,278	1,278			
100079097	OKLAHOMA CITY	OK		02/24/2022		592,400							945	945			
100079098	MURFREESBORO	TN		02/24/2022		521,858							1,274	1,274			
100079099	PASADENA	TX		02/24/2022		222,640							522	522			
100079100	BARTLETT	TN		02/24/2022		583,783							878	878			
100079101	CHICAGO	IL		02/24/2022		359,854							607	607			
100079102	SPRING	TX		02/24/2022		382,683							1,730	1,730			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079103	ABSECON	NJ		02/24/2022		327,565							536	536			
100079105	WENDOVER	UT		02/24/2022		390,112							1,458	1,458			
100079106	SUN VALLEY	CA		02/24/2022		1,731,647							2,604	2,604			
100079107	CALHOUN	GA		02/24/2022		329,183							2,791	2,791			
100079108	SAN ANTONIO	TX		02/24/2022		556,282							850	850			
100079109	LAKEWOOD	OH		02/24/2022		544,978							869	869			
100079110	BOSSIER CITY	LA		02/24/2022		501,633							817	817			
100079111	HOLLYWOOD	FL		02/24/2022		732,935							1,126	1,126			
100079112	HUNTSVILLE	TX		02/24/2022		455,751							3,187	3,187			
100079113	LAS VEGAS	NV		02/24/2022		767,989							1,060	1,060			
100079114	AUSTIN	TX		02/24/2022		943,125							1,600	1,600			
100079115	PLEASANT GRV	UT		02/24/2022		762,550							1,166	1,166			
100079116	COEUR D ALENE	ID		02/24/2022		829,464							1,221	1,221			
100079118	MESA	AZ		02/24/2022		830,879							1,304	1,304			
100079119	KEYPORT	NJ		02/24/2022		774,970							1,259	1,259			
100079120	SPOKANE	WA		02/24/2022		1,010,258							1,507	1,507			
100079121	RICHMOND	VA		02/24/2022		1,015,950							1,600	1,600			
100079122	SPOKANE	WA		02/24/2022		613,336							903	903			
100079123	PHILADELPHIA	PA		02/24/2022		542,621							1,338	1,338			
100079124	DENTON	MD		02/24/2022		230,554							1,080	1,080			
100079125	HAMPSHIRE	IL		02/24/2022		1,151,839							1,806	1,806			
100079126	PORTLAND	OR		02/24/2022		866,778							1,389	1,389			
100079127	LAFAYETTE	CO		02/24/2022		1,446,216							2,210	2,210			
100079128	NORTH LAS VEGAS	NV		02/24/2022		921,363							1,349	1,349			
100079129	ESCONDIDO	CA		02/24/2022		1,769,976							2,836	2,836			
100079130	GREENWELL SPRINGS	LA		02/24/2022		495,035							2,426	2,426			
100079131	ATLANTA	GA		02/24/2022		1,826,470							2,631	2,631			
100079132	HASTINGS	MN		02/24/2022		546,838							891	891			
100079133	WARNER ROBINS	GA		02/24/2022		173,640							380	380			
100079135	MANOR	TX		02/24/2022		741,795							1,254	1,254			
100079136	SOUTH RIVER	NJ		02/24/2022		794,880							1,145	1,145			
100079138	SOUTHFIELD	MI		02/24/2022		503,394							803	803			
100079139	AVENEL	NJ		02/24/2022		670,012							1,076	1,076			
100079141	SAN TAN VALLEY	AZ		02/24/2022		810,286							1,265	1,265			
100079142	SAN TAN VALLEY	AZ		02/24/2022		869,416							1,357	1,357			
100079144	VENTURA	CA		02/24/2022		946,717							1,488	1,488			
100079145	CAPE CORAL	FL		02/24/2022		796,820							1,672	1,672			
100079146	HINESVILLE	GA		02/24/2022		438,248							670	670			
100079147	RAHWAY	NJ		02/24/2022		732,648							1,102	1,102			
100079148	PITTSBURGH	PA		02/24/2022		159,226							419	419			
100079149	OWINGS MILLS	MD		02/24/2022		714,692							1,145	1,145			
100079150	PAHOA	HI		02/24/2022		536,387							945	945			
100079152	MIAMI	FL		02/24/2022		611,821							1,475	1,475			
100079153	ROSENBERG	TX		02/24/2022		618,399							991	991			
100079154	LEANDER	TX		02/24/2022		955,677							1,469	1,469			
100079156	HIALEAH	FL		02/24/2022		1,001,808							1,632	1,632			
100079157	LAS VEGAS	NV		02/24/2022		694,282							1,066	1,066			
100079158	TUSCALOOSA	AL		02/24/2022		299,899							451	451			
100079160	LEBANON	TN		02/24/2022		749,627							1,151	1,151			
100079161	LEANDER	TX		02/24/2022		1,165,420							1,867	1,867			
100079162	CHICAGO	IL		02/24/2022		245,697							360	360			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079163	BLOOMINGBURG	NY		02/24/2022		818,385							1,367	1,367			
100079164	MATTHEWS	NC		02/24/2022		878,413							1,408	1,408			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		708,510							1,184	1,184			
100079167	SEGUIN	TX		02/24/2022		644,148							1,054	1,054			
100079168	BOWLING GREEN	KY		02/24/2022		280,082							437	437			
100079169	CONROE	TX		02/24/2022		634,035							1,038	1,038			
100079170	CAPE CORAL	FL		02/24/2022		1,145,804							1,481	1,481			
100079171	TEXAS CITY	TX		02/24/2022		806,075							1,187	1,187			
100079172	WOODBOURNE	NY		02/24/2022		1,420,352							2,283	2,283			
100079173	GEORGETOWN	TX		02/24/2022		1,002,350							1,640	1,640			
100079174	YUCAIPA	CA		02/24/2022		721,101							1,155	1,155			
100079175	BAKERSFIELD	CA		02/24/2022		527,740							794	794			
100079176	BOULDER CITY	NV		02/24/2022		578,903							923	923			
100079177	ROUND ROCK	TX		02/24/2022		961,249							1,632	1,632			
100079178	CAPE CORAL	FL		02/24/2022		1,211,765							1,892	1,892			
100079179	FAYETTEVILLE	NC		02/24/2022		367,914							574	574			
100079180	NEW FRANKLIN	OH		02/24/2022		334,478							515	515			
100079181	FAYETTEVILLE	NC		02/24/2022		130,858							384	384			
100079182	GRAND RAPIDS	MI		02/24/2022		310,777							455	455			
100079183	PUEBLO	CO		02/24/2022		636,974							1,036	1,036			
100079184	SAINT CLOUD	FL		02/24/2022		1,043,029							1,594	1,594			
100079185	JAMAICA	NY		02/24/2022		2,148,640							3,215	3,215			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022		710,393							1,163	1,163			
100079187	NEW CITY	NY		02/24/2022		823,207							1,232	1,232			
100079188	NEWARK	NJ		02/24/2022		1,082,662							1,726	1,726			
100079189	TAMPA	FL		02/24/2022		1,043,625							1,561	1,561			
100079191	POMONA	NY		02/24/2022		1,093,677							1,781	1,781			
100079192	HALE	MI		02/24/2022		194,947							298	298			
100079193	MIDDLETOWN	PA		02/24/2022		202,381							6,150	6,150			
100079194	ROCHESTER	NY		02/24/2022		466,736							731	731			
100079195	BUFFALO	NY		02/24/2022		648,737							1,041	1,041			
100079196	RIVERSIDE	CA		02/24/2022		1,213,982							1,936	1,936			
100079197	BREWSTER	NY		02/24/2022		651,313							1,064	1,064			
100079198	LARGO	FL		02/24/2022		361,964							530	530			
100079199	PARK CITY	UT		02/24/2022		1,897,968							2,963	2,963			
100079200	OVERLAND PARK	KS		02/24/2022		410,971							1,025	1,025			
100079201	BEAUMONT	TX		02/24/2022		262,219							420	420			
100079202	ASTORIA	NY		02/24/2022		2,914,542							4,847	4,847			
100079203	SEBASTIAN	FL		02/24/2022		820,527							1,103	1,103			
100079204	FAIRPORT	NY		02/24/2022		275,294							592	592			
100079205	BUFFALO	NY		02/24/2022		383,244							598	598			
100079206	ROCHESTER	NY		02/24/2022		876,705							1,263	1,263			
100079207	SAN ANTONIO	TX		02/24/2022		743,417							1,166	1,166			
100079209	STATEN ISLAND	NY		02/24/2022		759,380							1,118	1,118			
100079210	UPPER MARLBORO	MD		02/24/2022		1,276,680							1,791	1,791			
100079211	KNOXVILLE	TN		02/24/2022		605,172							992	992			
100079212	BALLSTON SPA	NY		02/24/2022		596,601							912	912			
100079213	PHOENIX	AZ		02/24/2022		1,014,328							1,536	1,536			
100079214	SARANAC LAKE	NY		02/24/2022		1,170,445							2,035	2,035			
100079215	WASHINGTON	DC		02/24/2022		295,093							446	446			
100079216	STATEN ISLAND	NY		02/24/2022		904,864							2,717	2,717			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079217	WATERVLIET	NY		02/24/2022		504,835							724	724			
100079218	YONKERS	NY		02/24/2022		657,371							1,005	1,005			
100079219	BUFFALO	NY		02/24/2022		548,430							803	803			
100079220	BUFFALO	NY		02/24/2022		285,024							426	426			
100079221	AUSTIN	TX		02/14/2022		980,140							1,538	1,538			
100079222	SAN DIEGO	CA		02/14/2022		1,281,515							1,958	1,958			
100079223	PRESCOTT	AZ		02/14/2022		951,736							1,285	1,285			
100079224	PRESCOTT	AZ		02/14/2022		951,736							1,285	1,285			
100079225	MERIDIAN	ID		02/14/2022		821,563							1,445	1,445			
100079226	MESA	AZ		02/14/2022		1,120,023							1,571	1,571			
100079227	APACHE JCT	AZ		02/14/2022		1,095,866							1,537	1,537			
100079228	FORT WALTON BEACH	FL		02/14/2022		1,089,628							1,639	1,639			
100079229	POTOMAC	MD		02/14/2022		1,107,582							1,842	1,842			
100079231	PANAMA CITY BEACH	FL		02/14/2022		1,001,323							1,415	1,415			
100079232	SAN MARCOS	CA		02/14/2022		1,312,939							1,791	1,791			
100079233	PANAMA CITY BEACH	FL		02/14/2022		1,090,010							1,702	1,702			
100079234	FORT MYERS BEACH	FL		02/14/2022		944,988							1,466	1,466			
100079235	CASTLE ROCK	CO		02/14/2022		1,282,654							2,114	2,114			
100079236	FORT LAUDERDALE	FL		02/14/2022		671,234							1,590	1,590			
100079237	PANAMA CITY BEACH	FL		02/14/2022		1,232,299							1,984	1,984			
100079242	MARTINEZ	CA		02/25/2022		2,469,411							4,083	4,083			
100079243	WOODINVILLE	WA		02/25/2022		2,658,742							8,834	8,834			
100079247	LOS ANGELES	CA		02/25/2022		5,261,976							7,873	7,873			
100079249	CLARKSVILLE	MD		02/25/2022		4,335,500							9,347	9,347			
100079250	VICTORVILLE	CA		02/25/2022		796,871							1,376	1,376			
100079251	PATTERSON	CA		02/25/2022		1,294,939							1,777	1,777			
100079252	VICTORVILLE	CA		02/25/2022		1,238,886							1,490	1,490			
100079254	LOS ANGELES	CA		02/25/2022		5,326,371							7,634	7,634			
100079255	SANTA ANA	CA		02/25/2022		1,585,607							5,299	5,299			
100079256	PLACENTIA	CA		02/25/2022		1,365,136							10,493	10,493			
100079258	WESTPORT	WA		02/25/2022		439,097							788	788			
100079260	WASHINGTON	DC		02/25/2022		868,242							1,289	1,289			
100079261	TAMARAC	FL		02/28/2022		291,761							752	752			
100079262	JACKSONVILLE	FL		02/28/2022		418,014							2,059	2,059			
100079264	TAMPA	FL		02/28/2022		107,125							329	329			
100079265	TAMPA	FL		02/28/2022		907,219							1,120	1,120			
100079266	DECATUR	GA		02/28/2022		632,815							831	831			
100079267	SUN CITY CENTER	FL		02/28/2022		495,736							711	711			
100079268	DORAL	FL		02/28/2022		654,711							1,456	1,456			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		912,612							1,208	1,208			
100079270	VALLEJO	CA		02/28/2022		1,009,003							3,437	3,437			
100079271	SARATOGA SPRINGS	UT		02/28/2022		1,320,050							1,659	1,659			
100079272	HOQUIAM	WA		02/28/2022		246,436							649	649			
100079273	SAN DIEGO	CA		02/28/2022		1,306,013							1,767	1,767			
100079274	NEW BEDFORD	MA		02/28/2022		669,734							899	899			
100079276	HIALEAH	FL		02/28/2022		468,526							708	708			
100079277	PENSACOLA BEACH	FL		02/28/2022		932,189							3,754	3,754			
100079278	FARMERS BRANCH	TX		02/28/2022		1,285,404							1,726	1,726			
100079279	SALEM	MA		02/28/2022		1,325,674							1,630	1,630			
100079280	BRIDGEPORT	CT		02/28/2022		623,552							821	821			
100079282	CORONA	CA		02/28/2022		1,716,509							2,568	2,568			

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100079283	SACRAMENTO	CA		02/28/2022		531,601							840	840			
100079284	PORT HUENEME	CA		02/28/2022		543,678							996	996			
100079285	LARGO	FL		02/28/2022		772,161							888	888			
100079286	ROCK HILL	SC		02/28/2022		782,676							1,074	1,074			
100079287	DAVENPORT	FL		02/28/2022		655,463							737	737			
100079288	CELINA	TX		02/28/2022		1,063,748							1,223	1,223			
100079289	LAWRENCEVILLE	GA		02/28/2022		573,915							1,148	1,148			
100079290	PANAMA CITY BEACH	FL		02/28/2022		718,305							1,122	1,122			
100079291	HOUSTON	TX		02/28/2022		748,746							5,963	5,963			
100079292	MARYSVILLE	WA		02/28/2022		1,660,232							2,181	2,181			
100079293	NEW YORK	NY		02/28/2022		4,470,124							6,832	6,832			
100079294	BURBANK	CA		02/28/2022		2,774,619							4,063	4,063			
100079295	SOUTH EASTON	MA		02/28/2022		995,869							1,803	1,803			
100079297	SPOTSWOOD	NJ		02/28/2022		716,031							1,049	1,049			
100079298	STONEHAM	MA		02/28/2022		1,555,177							2,146	2,146			
100079300	ATLANTA	GA		02/28/2022		442,763							532	532			
100079301	LA QUINTA	CA		02/28/2022		3,847,820							5,757	5,757			
100079304	FULSHEAR	TX		02/28/2022		323,876							519	519			
100079306	GRANBURY	TX		02/28/2022		343,110							431	431			
100079307	APOPKA	FL		02/28/2022		415,162							648	648			
100079308	DALLAS	TX		02/28/2022		1,153,067							1,683	1,683			
100079309	ST CLOUD	FL		02/28/2022		811,465							1,294	1,294			
100079315	GATLINBURG	TN		03/17/2022		2,111,247							2,946	2,946			
100079317	NASHVILLE	TN		03/17/2022		1,513,821							2,067	2,067			
100079327	LOS ANGELES	CA		03/17/2022		672,334							3,612	3,612			
100079330	NAVARRE	FL		03/17/2022		1,172,394							2,049	2,049			
100079331	LA MIRADA	CA		03/17/2022		1,820,714							2,379	2,379			
100079334	LAKE ELSINORE	CA		03/17/2022		1,750,540							2,093	2,093			
100079335	TUCSON	AZ		03/17/2022		359,337							856	856			
100079337	PLACENTIA	CA		03/17/2022		1,614,721							2,523	2,523			
100079338	CHAMPIONS GATE	FL		03/17/2022		579,696							749	749			
100079347	HALLANDALE BEACH	FL		03/17/2022		1,702,701							5,112	5,112			
100079352	SAN FERNANDO	CA		03/17/2022		1,349,934							22	22			
100079359	TAMPA	FL		03/17/2022		1,027,335							1,484	1,484			
100079360	GLENDALE	AZ		03/17/2022		563,350							40	40			
100079364	TAMARAC	FL		03/17/2022		1,606,071							2,290	2,290			
100079367	YORBA LINDA	CA		03/17/2022		1,744,150							3,611	3,611			
100079368	POMONA	CA		03/17/2022		1,208,475							1,847	1,847			
100079371	GILBERT	AZ		03/17/2022		1,469,250							3,038	3,038			
100079372	FOLSOM	CA		03/17/2022		2,502,226							3,732	3,732			
100079376	BANNER ELK	NC		03/17/2022		331,965							446	446			
100079380	LONG BEACH	CA		03/17/2022		740,544							2,579	2,579			
100079385	LOS BANOS	CA		03/17/2022		733,440							1,001	1,001			
100079390	SUN CITY CENTER	FL		03/17/2022		958,215							1,023	1,023			
100079391	DURANGO	CO		03/17/2022		1,665,072							2,175	2,175			
100079394	PHILADELPHIA	PA		03/17/2022		225,549							241	241			
100079395	SPRING VALLEY	CA		03/17/2022		1,632,382							2,358	2,358			
100079399	BELL GARDENS	CA		03/17/2022		1,995,943							2,666	2,666			
100079401	ARVADA	CO		03/17/2022		1,322,794							1,936	1,936			
100079403	PHOENIX	AZ		03/17/2022		817,264							1,191	1,191			
100079405	AROMAS	CA		03/17/2022		2,593,321							2,833	2,833			

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100079406	GLENDALE	AZ		03/17/2022		870,379							1,326	1,326			
100079409	STOCKTON	CA		03/17/2022		701,174							858	858			
100079410	RALEIGH	NC		03/17/2022		789,403							1,226	1,226			
100079411	PORTER RANCH	CA		03/17/2022		1,752,501							2,787	2,787			
100079416	SANTA ROSA	CA		03/17/2022		4,352,322							5,320	5,320			
100079418	PHOENIX	AZ		03/17/2022		761,307							952	952			
100079429	LADERA RANCH	CA		03/17/2022		4,623,286							7,031	7,031			
100079432	CATHEDRAL CITY	CA		03/17/2022		861,976							2,483	2,483			
100079433	RIVERSIDE	CA		03/17/2022		5,219,472							7,282	7,282			
100079437	KIHEI	HI		03/17/2022		1,008,523							1,422	1,422			
100079438	CHANDLER	AZ		03/17/2022		1,335,743							1,946	1,946			
100079440	FONTANA	CA		03/17/2022		1,756,425							2,358	2,358			
100079441	HOUSTON	TX		03/17/2022		578,475							723	723			
100079444	OCEANSIDE	CA		03/17/2022		2,466,774							3,223	3,223			
100079445	BURBANK	CA		03/17/2022		545,686							8,064	8,064			
100079449	LONG BEACH	CA		03/17/2022		1,916,569							3,612	3,612			
100079450	PLEASANTON	CA		03/17/2022		6,336,926							8,651	8,651			
100079452	CARPINTERIA	CA		03/17/2022		1,917,071							3,193	3,193			
100079467	SCOTTDALE	GA		03/17/2022		594,001							604	604			
100079485	PINEHURST	NC		04/25/2022		2,429,783							2,084	2,084			
100079486	SAINT CLOUD	MN		04/08/2022		432,848							748	748			
100079487	DENVER	CO		04/25/2022		609,417							1,106	1,106			
100079488	FORT PIERCE	FL		04/25/2022		538,914							712	712			
100079489	FORT PIERCE	FL		04/25/2022		538,914							712	712			
100079490	MINNEAPOLIS	MN		04/25/2022		2,308,829							3,718	3,718			
100079491	ORLANDO	FL		04/25/2022		491,237							693	693			
100079492	BOWIE	MD		04/25/2022		2,358,470							3,859	3,859			
100079493	ATLANTA	GA		04/25/2022		290,954							480	480			
100079494	MATTHEWS	NC		04/08/2022		1,776,015							3,223	3,223			
100079495	PRUDENVILLE	MI		04/25/2022		642,023							1,669	1,669			
100079496	ORLANDO	FL		04/25/2022		1,349,230							2,117	2,117			
100079497	FORT WALTON BEACH	FL		04/25/2022		1,537,562							2,412	2,412			
100079498	SAN DIEGO	CA		04/25/2022		917,668							1,506	1,506			
100079499	PHILADELPHIA	PA		04/25/2022		429,781							593	593			
100079500	GOWEN	MI		04/08/2022		700,117							1,075	1,075			
100079501	PONCA CITY	OK		04/25/2022		299,428							295	295			
100079502	BRIGANTINE	NJ		04/08/2022		967,553							1,223	1,223			
100079503	WASHOUGAL	WA		04/25/2022		437,302							686	686			
100079504	REISTERSTOWN	MD		04/25/2022		436,655							757	757			
100079505	PARIS	TN		04/25/2022		521,344							721	721			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		1,852,586							4,820	4,820			
100079507	CENTENNIAL	CO		04/25/2022		429,391							781	781			
100079508	WOODINVILLE	WA		04/08/2022		1,893,802							3,035	3,035			
100079509	ROSCOE	IL		04/08/2022		356,715							2,316	2,316			
100079510	PORTLAND	OR		04/25/2022		1,115,808							2,094	2,094			
100079511	ALMA	MI		04/25/2022		218,055							595	595			
100079512	VANCOUVER	WA		04/25/2022		1,056,106							1,555	1,555			
100079513	DULUTH	GA		04/25/2022		3,943,947							5,755	5,755			
100079515	PARK FOREST	IL		04/08/2022		261,162							308	308			
100079516	DECATUR	AL		04/08/2022		460,794							636	636			
100079517	SAINT PETE BEACH	FL		04/25/2022		2,263,502							4,998	4,998			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079518	ATHENS	AL		04/25/2022		507,773							744	744			
100079519	YUKON	OK		04/08/2022		206,300							226	226			
100079520	PIGEON FORGE	TN		04/25/2022		1,757,322							2,322	2,322			
100079521	ABITA SPRINGS	LA		04/25/2022		657,278							912	912			
100079522	BRADENTON	FL		04/08/2022		859,648							1,212	1,212			
100079524	WAUCONDA	IL		04/25/2022		269,509							228	228			
100079525	WEST PALM BEACH	FL		04/25/2022		4,344,409							7,567	7,567			
100079526	MARY ESTHER	FL		04/08/2022		123,332							925	925			
100079527	LAFAYETTE	LA		04/25/2022		438,604							618	618			
100079528	CHARLOTTE	NC		04/25/2022		586,383							741	741			
100079529	SAN LUCAS	CA		04/08/2022		355,217							644	644			
100079531	WINTER GARDEN	FL		04/25/2022		724,219							778	778			
100079532	DALLAS	GA		04/25/2022		713,195							863	863			
100079533	GRAYSON	GA		04/08/2022		602,349							849	849			
100079536	CLAYTON	GA		04/08/2022		280,179							636	636			
100079538	NAPA	CA		04/25/2022		904,445							1,715	1,715			
100079542	COMPTON	CA		04/08/2022		598,438							3,548	3,548			
100079544	LOS ANGELES	CA		04/25/2022		1,526,846							5,089	5,089			
100079545	SAVANNAH	GA		04/08/2022		949,798							1,200	1,200			
100079546	HOLLYWOOD	SC		04/08/2022		277,503							212	212			
100079547	PARK CITY	UT		04/08/2022		3,050,014							4,208	4,208			
100079549	CHICAGO	IL		04/25/2022		441,094							488	488			
100079550	VIRGINIA BEACH	VA		04/08/2022		1,158,132							1,464	1,464			
100079551	WINTER GARDEN	FL		04/08/2022		808,803							1,045	1,045			
100079552	WEST PALM BEACH	FL		04/25/2022		1,129,394							1,448	1,448			
100079554	KAILUA KONA	HI		04/25/2022		2,411,861							3,635	3,635			
100079555	PORT SAINT LUCIE	FL		04/08/2022		412,026							343	343			
100079556	SAN BERNARDINO	CA		04/08/2022		1,272,939							1,505	1,505			
100079558	MANDEVILLE	LA		04/25/2022		939,735							1,776	1,776			
100079559	CARLSBAD	CA		04/08/2022		2,350,252							4,326	4,326			
100079560	HOLIDAY	FL		04/25/2022		374,986							506	506			
100079561	CHICAGO	IL		04/25/2022		420,370							1,714	1,714			
100079562	ORLANDO	FL		04/25/2022		573,285							1,000	1,000			
100079564	ST GEORGE	UT		04/25/2022									632,863	632,863			
100079565	FOLSOM	CA		04/25/2022		491,030							537	537			
100079566	NORTH MYRTLE BEACH	SC		04/25/2022		352,656							407	407			
100079568	DEERFIELD BEACH	FL		04/25/2022		292,447							663	663			
100079570	DUNWOODY	GA		04/25/2022		603,811							851	851			
100079571	LAS VEGAS	NV		04/25/2022		614,046							866	866			
100079572	HARRISON	ID		04/25/2022		789,200							1,089	1,089			
100079573	MODESTO	CA		04/25/2022		1,637,245							2,163	2,163			
100079574	CANYON COUNTRY	CA		04/08/2022		691,102							682	682			
100079575	MYRTLE BEACH	SC		04/25/2022		353,656							349	349			
100079576	PARK CITY	UT		04/08/2022		1,593,641							2,448	2,448			
100079577	CLINTON	MD		04/25/2022		783,253							7,741	7,741			
100079578	PASADENA	CA		04/25/2022		1,974,829							2,725	2,725			
100079579	LOS ANGELES	CA		04/25/2022		2,340,538							3,229	3,229			
100079581	VISTA	CA		04/25/2022		1,577,150							2,321	2,321			
100079582	MIAMI	FL		04/08/2022		1,505,678							12,816	12,816			
100079583	AUSTIN	TX		04/25/2022		2,659,340							3,831	3,831			
100079586	WINTER GARDEN	FL		04/25/2022		586,086							757	757			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079588	SAINT CLOUD	FL		04/25/2022		341,295							759	759			
100079589	SAN MATEO	CA		04/25/2022		3,060,219							4,625	4,625			
100079590	FORT LAUDERDALE	FL		04/08/2022		466,179							971	971			
100079591	CHULA VISTA	CA		04/08/2022		1,323,136							1,786	1,786			
100079592	NEW YORK	NY		04/25/2022		3,807,546							5,029	5,029			
100079593	MIAMI BEACH	FL		04/25/2022		861,143							1,323	1,323			
100079594	LAS VEGAS	NV		04/08/2022		438,633							606	606			
100079595	SAN DIEGO	CA		04/25/2022		2,659,340							3,831	3,831			
100079596	LOS ANGELES	CA		04/08/2022		2,163,305							3,466	3,466			
100079597	STARKE	FL		04/08/2022		323,007							382	382			
100079598	ANSONIA	CT		04/08/2022		739,458							895	895			
100079599	OGDEN	UT		04/25/2022		355,002							360	360			
100079600	WINTER GARDEN	FL		04/25/2022		879,459							1,040	1,040			
100079601	MCHENRY	IL		04/25/2022		956,021							931	931			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		1,296,602							1,603	1,603			
100079603	DAYTONA BEACH	FL		04/25/2022		576,432							795	795			
100079604	NEWARK	DE		04/25/2022		697,437							862	862			
100079605	PORT SAINT LUCIE	FL		04/25/2022		683,687							629	629			
100079606	KATY	TX		04/08/2022		1,258,150							1,699	1,699			
100079607	SAN JOSE	CA		04/08/2022		3,928,245							6,564	6,564			
100079608	OVIEDO	FL		04/25/2022		1,437,939							1,564	1,564			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		242,066							279	279			
100079610	IRRIGON	OR		04/08/2022		409,953							521	521			
100079611	AUBURN	WA		04/25/2022		721,400							1,062	1,062			
100079614	CROSS HILL	SC		04/25/2022		664,100							1,860	1,860			
100079615	MIDWAY	UT		04/08/2022		307,533							406	406			
100079617	MIAMI	FL		04/25/2022		423,089							408	408			
100079618	WAUKEGAN	IL		04/08/2022		267,185							1,383	1,383			
100079619	EL CAJON	CA		04/08/2022		988,077							1,249	1,249			
100079620	CLARKDALE	AZ		04/08/2022		288,720							785	785			
100079623	NASHVILLE	TN		04/08/2022		544,476							735	735			
100079624	SUNNYVALE	TX		04/08/2022		601,990							1,048	1,048			
100079625	TEHACHAPI	CA		04/25/2022		292,235							421	421			
100079626	MYRTLE BEACH	SC		04/08/2022		402,643							520	520			
100079627	HOLLYWOOD	FL		04/08/2022		940,673							1,216	1,216			
100079628	WEST PALM BEACH	FL		04/25/2022		331,489							263	263			
100079629	NORTHRIDGE	CA		04/08/2022		4,365,776							7,500	7,500			
100079630	LAS VEGAS	NV		04/08/2022		521,832							849	849			
100079631	CLE ELUM	WA		04/08/2022		1,165,306							2,037	2,037			
100079632	MOLALLA	OR		04/08/2022		237,357							525	525			
100079633	ROUND ROCK	TX		04/08/2022		1,411,903							2,169	2,169			
100079637	PONTE VEDRA BEACH	FL		04/08/2022		2,306,013							2,990	2,990			
100079638	PALMDALE	CA		04/08/2022		1,212,557							1,602	1,602			
100079639	CHICAGO	IL		04/08/2022		4,910,186							7,899	7,899			
100079640	MERCER ISLAND	WA		04/08/2022		2,931,979							3,706	3,706			
100079641	BOLINGBROOK	IL		04/08/2022		587,426							1,083	1,083			
100079642	SCOTTSDALE	AZ		04/08/2022		1,107,832							1,741	1,741			
100079644	MYRTLE BEACH	SC		04/25/2022		789,582							10,428	10,428			
100079645	PHOENIX	AZ		04/08/2022		875,722							1,324	1,324			
100079646	COMPTON	CA		04/08/2022		846,988							1,247	1,247			
100079647	GWYNN OAK	MD		04/08/2022		717,959							928	928			

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100079648	WOODRIDGE	IL		04/08/2022		407,429							482	482			
100079649	LAS VEGAS	NV		04/25/2022		440,678							764	764			
100079650	PARK CITY	UT		04/08/2022		4,271,610							8,206	8,206			
100079651	FORT WALTON BEACH	FL		04/08/2022		691,573							934	934			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		1,106,270							1,084	1,084			
100079653	SARASOTA	FL		04/08/2022		771,855							1,649	1,649			
100079654	BONITA SPRINGS	FL		04/08/2022		308,218							365	365			
100079655	HOUSTON	TX		04/08/2022		545,553							1,516	1,516			
100079656	MIAMI BEACH	FL		04/25/2022		761,404							26,692	26,692			
100079657	BRADENTON	FL		04/08/2022		7,009,538							10,318	10,318			
100079658	ORLANDO	FL		04/25/2022		932,049							1,258	1,258			
100079660	CAPE CORAL	FL		04/08/2022		458,279							646	646			
100079661	WHITES CREEK	TN		04/08/2022									137,748	137,748			
100079663	PARMA	MI		04/08/2022		552,639							779	779			
100079664	MIAMI	FL		04/08/2022		684,608							945	945			
100079665	HOLLYWOOD	FL		04/08/2022		588,159							885	885			
100079666	HOLLYWOOD	FL		04/08/2022		591,776							853	853			
100079667	MIAMI	FL		04/08/2022		722,641							997	997			
100079668	SAN ANTONIO	TX		04/08/2022		603,891							1,602	1,602			
100079669	WESTPORT	WA		04/08/2022		593,726							751	751			
100079670	KATY	TX		04/25/2022		573,789							1,088	1,088			
100079671	MOSES LAKE	WA		04/25/2022		457,043							1,313	1,313			
100079672	SAN DIEGO	CA		04/08/2022		1,461,034							1,450	1,450			
100079673	GARLAND	TX		04/25/2022		537,723							680	680			
100079674	ZEPHYRHILLS	FL		04/08/2022		471,294							636	636			
100079675	SURFSIDE BEACH	SC		04/25/2022		495,271							599	599			
100079676	PARK CITY	UT		04/08/2022		780,155							4,866	4,866			
100079677	TOMBALL	TX		04/08/2022		719,748							1,183	1,183			
100079678	HONOLULU	HI		04/25/2022		724,593							921	921			
100079679	SAN DIEGO	CA		04/25/2022		1,312,719							2,016	2,016			
100079680	PARK CITY	UT		04/08/2022		808,761							1,165	1,165			
100079681	WALNUT CREEK	CA		04/08/2022		3,401,462							8,149	8,149			
100079684	PARK CITY	UT		04/08/2022		768,228							929	929			
100079685	PARK CITY	UT		04/25/2022		779,234							942	942			
100079686	GLENDALE	AZ		04/25/2022		767,776							992	992			
100079687	HOLLYWOOD	FL		04/08/2022		591,776							853	853			
100079688	MIAMI	FL		04/08/2022		765,483							838	838			
100079689	PARK CITY	UT		04/08/2022		1,917,793							2,763	2,763			
100079690	DAVENPORT	FL		04/25/2022		609,343							1,845	1,845			
100079691	SAINT CLOUD	FL		04/25/2022		653,082							1,905	1,905			
100079692	DAVENPORT	FL		04/25/2022		415,986							1,194	1,194			
100079693	DESERT HOT SPRINGS	CA		04/08/2022		620,599							520	520			
100079694	FRIENDSWOOD	TX		04/25/2022		472,119							434	434			
100079695	MINNEAPOLIS	MN		04/08/2022		407,715							669	669			
100079696	AVENTURA	FL		04/08/2022		440,023							544	544			
100079698	BELTSVILLE	MD		04/08/2022		1,097,707							1,952	1,952			
100079699	HOLLYWOOD	FL		04/08/2022		2,043,088							2,791	2,791			
100079701	HOLLYWOOD	FL		04/25/2022		1,025,108							1,354	1,354			
100079702	WESTON	FL		04/25/2022		533,620							675	675			
100079703	CHICAGO	IL		04/25/2022		473,661							680	680			
100079704	WINTER GARDEN	FL		04/25/2022		1,086,902							1,072	1,072			

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100079705	LAGUNA NIGUEL	CA		04/25/2022		2,906,901							4,857	4,857			
100079706	SUN VALLEY	NV		04/25/2022		582,731							737	737			
100079707	SPRING	TX		04/08/2022		490,823							666	666			
100079708	KIHEI	HI		04/25/2022		861,091							1,137	1,137			
100079709	DOVER	FL		04/25/2022		899,890							1,654	1,654			
100079711	NORTHBROOK	IL		04/08/2022		1,044,169							3,390	3,390			
100079712	DESTIN	FL		04/08/2022		702,162							969	969			
100079713	PORT CHARLOTTE	FL		04/08/2022		463,442							693	693			
100079714	HAVERTOWN	PA		04/08/2022		932,999							1,749	1,749			
100079715	RIVERVIEW	FL		04/25/2022		656,721							891	891			
100079717	WINTER GARDEN	FL		04/25/2022		916,715							1,133	1,133			
100079718	SAN DIEGO	CA		04/08/2022		2,029,888							3,609	3,609			
100079720	VISTA	CA		04/08/2022		1,908,594							2,577	2,577			
100079721	PANAMA CITY BEACH	FL		04/08/2022		578,288							851	851			
100079723	GALLATIN	TN		04/08/2022		846,533							1,050	1,050			
100079724	MINNEAPOLIS	MN		04/25/2022		451,910							511	511			
100079726	TUJUNGA	CA		04/08/2022		971,562							1,618	1,618			
100079728	HUFFMAN	TX		04/08/2022		1,304,817							1,840	1,840			
100079729	LYNWOOD	CA		04/25/2022		1,373,774							4,463	4,463			
100079730	CLINTON	CT		04/08/2022		775,403							953	953			
100079731	PALM DESERT	CA		04/08/2022		392,247							1,223	1,223			
100079732	CHERRY LOG	GA		04/08/2022		526,913							711	711			
100079733	SAN JOSE	CA		04/08/2022		3,627,483							6,583	6,583			
100079734	SEASIDE	OR		04/25/2022		889,367							1,686	1,686			
100079735	HOUSTON	TX		04/25/2022		834,202							955	955			
100079737	EVERETT	WA		04/25/2022		631,802							2,156	2,156			
100079739	SEASIDE	OR		04/25/2022		917,629							1,628	1,628			
100079740	BAY HARBOR ISLAND	FL		04/25/2022		1,659,774							2,241	2,241			
100079741	VALLEY CENTER	CA		04/08/2022		2,752,711							4,052	4,052			
100079743	MESQUITE	TX		04/08/2022		657,762							888	888			
100079744	FAYETTEVILLE	GA		04/25/2022		702,638							928	928			
100079745	RIALTO	CA		04/08/2022		1,421,808							2,278	2,278			
100079746	GREEN BAY	WI		04/25/2022		491,513							678	678			
100079747	ROY	WA		04/25/2022		1,149,790							1,586	1,586			
100079748	MIAMI	FL		04/08/2022		1,974,799							2,608	2,608			
100079749	APPLE VALLEY	CA		04/25/2022		1,102,974							1,522	1,522			
100079750	LOS ANGELES	CA		04/08/2022		4,910,585							8,735	8,735			
100079751	KISSIMMEE	FL		04/25/2022		550,328							743	743			
100079752	DANBURY	CT		04/08/2022		2,437,304							3,594	3,594			
100079753	GUTTENBERG	NJ		04/08/2022		480,444							707	707			
100079754	ORLANDO	FL		04/08/2022		668,008							902	902			
100079755	ORLANDO	FL		04/25/2022		1,098,822							1,949	1,949			
100079756	RALEIGH	NC		04/25/2022		1,395,930							1,968	1,968			
100079757	ANTIOCH	CA		04/08/2022		1,294,609							3,010	3,010			
100079759	WALNUT	CA		04/08/2022		5,327,451							8,183	8,183			
100079760	LAKE CITY	FL		04/08/2022		396,166							406	406			
100079761	PEMBROKE PINES	FL		04/08/2022		1,135,459							2,019	2,019			
100079762	OSWEGO	IL		04/25/2022		441,965							696	696			
100079763	KISSIMMEE	FL		04/25/2022		526,077							636	636			
100079764	DORAL	FL		04/08/2022									193,834	193,834			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022		740,261							1,305	1,305			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079766	LAS VEGAS	NV		04/25/2022		704,037							870	870			
100079767	ORLANDO	FL		04/08/2022		1,150,567							1,476	1,476			
100079768	SAN FRANCISCO	CA		04/08/2022		1,886,291							3,423	3,423			
100079769	SCOTTSDALE	AZ		04/08/2022		1,131,775							2,054	2,054			
100079770	SAN FRANCISCO	CA		04/08/2022		2,153,942							3,154	3,154			
100079771	LAFAYETTE	CA		04/08/2022		2,857,775							4,477	4,477			
100079772	DAVENPORT	FL		04/08/2022		504,082							570	570			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		394,647							536	536			
100079774	LOMITA	CA		04/08/2022		840,094							1,585	1,585			
100079776	DRAIN	OR		04/25/2022		581,793							856	856			
100079777	LONG BEACH	CA		04/08/2022		1,238,311							1,193	1,193			
100079779	MURRIETA	CA		04/25/2022		1,321,093							1,565	1,565			
100079780	REDLANDS	CA		04/08/2022		2,272,961							3,586	3,586			
100079781	POMPANO BEACH	FL		04/25/2022		1,057,112							1,250	1,250			
100079783	MIAMI	FL		04/08/2022		729,522							917	917			
100079784	BORING	OR		04/25/2022		821,688							1,966	1,966			
100079785	AVONDALE	AZ		04/08/2022		369,677							533	533			
100079786	SAN CLEMENTE	CA		04/08/2022		3,464,664							4,477	4,477			
100079787	DESTIN	FL		04/25/2022		515,650							711	711			
100079788	HOMESTEAD	FL		04/25/2022		439,558							647	647			
100079789	SAN DIEGO	CA		04/08/2022		1,633,600							5,201	5,201			
100079790	SUNRISE	FL		04/25/2022		273,479							302	302			
100079791	SAN BERNARDINO	CA		04/08/2022		852,211							1,366	1,366			
100079792	HOUSTON	TX		04/25/2022		412,041							486	486			
100079793	OAKLAND	CA		04/08/2022		2,611,788							4,740	4,740			
100079794	PHOENIX	AZ		04/25/2022		875,675							1,317	1,317			
100079796	EL MONTE	CA		04/08/2022		1,671,144							2,306	2,306			
100079798	UPLAND	CA		04/25/2022		1,421,239							2,230	2,230			
100079800	ORLANDO	FL		04/25/2022		309,352							366	366			
100079801	FAYETTEVILLE	TN		04/08/2022		626,956							727	727			
100079802	MELROSE PARK	IL		04/25/2022		401,939							415	415			
100079803	UPLAND	CA		04/25/2022		1,190,910							1,908	1,908			
100079804	TAMPA	FL		04/08/2022		674,713							635	635			
100079805	AUSTIN	TX		04/08/2022		705,497							3,727	3,727			
100079807	JACKSONVILLE	FL		04/08/2022		852,460							880	880			
100079808	ORANGE BEACH	AL		04/08/2022		2,037,745							2,647	2,647			
100079809	RICHMOND	TX		04/25/2022		836,485							1,105	1,105			
100079810	HONOLULU	HI		04/08/2022		1,608,081							2,470	2,470			
100079811	FONTANA	CA		04/08/2022		1,529,610							2,451	2,451			
100079812	CLOVIS	CA		04/08/2022		1,527,523							4,335	4,335			
100079813	CYPRESS	TX		04/25/2022		374,679							2,074	2,074			
100079814	LIBERTY	MO		04/25/2022		705,084							815	815			
100079815	ORANGE BEACH	AL		04/08/2022		1,828,389							2,437	2,437			
100079817	WINTER GARDEN	FL		04/25/2022		668,198							821	821			
100079818	CYPRESS	TX		04/25/2022		509,602							2,838	2,838			
100079819	WINNETKA	CA		04/25/2022		1,540,585							2,035	2,035			
100079820	MIAMI	FL		04/25/2022		2,860,069							2,803	2,803			
100079821	GREEN BAY	WI		04/08/2022		386,479							399	399			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		532,171							750	750			
100079823	PANAMA CITY BEACH	FL		04/25/2022		1,305,582							1,801	1,801			
100079824	VALENCIA	CA		04/08/2022		1,719,232							2,984	2,984			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079825	HIGHLAND	CA		04/25/2022		1,050,810							1,580	1,580			
100079826	LAKE GENEVA	WI		04/08/2022		516,215							682	682			
100079829	DRAPER	UT		04/08/2022		1,781,466							2,566	2,566			
100079830	KISSIMMEE	FL		04/08/2022		543,500							629	629			
100079831	RICHMOND	TX		04/25/2022		778,660							1,051	1,051			
100079832	MANASSAS	VA		04/08/2022		624,264							880	880			
100079833	MIAMI	FL		04/08/2022		786,748							2,984	2,984			
100079834	PASCO	WA		04/25/2022		429,580							3,941	3,941			
100079835	MAUK	GA		04/25/2022		379,916							1,062	1,062			
100079836	LAS VEGAS	NV		04/08/2022		919,826							1,017	1,017			
100079837	PHOENIX	AZ		04/25/2022		608,299							714	714			
100079838	ROSENBERG	TX		04/25/2022		990,052							1,224	1,224			
100079839	NEW MILFORD	CT		04/08/2022		347,336							620	620			
100079840	RENTON	WA		04/25/2022		744,323							1,119	1,119			
100079841	ALIQUIPPA	PA		04/08/2022		780,231							1,008	1,008			
100079842	DORAL	FL		04/08/2022		1,752,389							2,579	2,579			
100079843	OROVILLE	CA		04/08/2022		607,915							668	668			
100079846	SILVER SPRING	MD		04/08/2022		1,377,514							1,694	1,694			
100079847	MCKINNEY	TX		04/08/2022		1,068,147							1,506	1,506			
100079848	PALO PINTO	TX		04/25/2022		1,332,348							1,760	1,760			
100079849	FRANKLIN	TN		04/25/2022		819,124							1,119	1,119			
100079850	APPLE VALLEY	UT		04/25/2022		856,912							1,315	1,315			
100079851	FREMONT	CA		04/08/2022		3,401,722							19,076	19,076			
100079853	HOLLYWOOD	FL		04/25/2022		4,397,969							5,559	5,559			
100079856	HOUSTON	TX		04/08/2022		649,471							2,996	2,996			
100079857	PANAMA CITY BEACH	FL		04/08/2022		481,390							696	696			
100079858	SAINT AUGUSTINE	FL		04/25/2022		685,234							2,099	2,099			
100079859	SNOHOMISH	WA		04/25/2022		1,612,931							1,704	1,704			
100079860	LA HABRA	CA		04/25/2022		1,383,333							2,171	2,171			
100079861	BALDWIN	MD		04/25/2022		970,154							5,889	5,889			
100079862	FRIENDSWOOD	TX		04/08/2022		610,659							1,042	1,042			
100079863	BAILEY	CO		04/08/2022		2,040,753							3,202	3,202			
100079864	NORTH PORT	FL		04/25/2022		891,360							1,203	1,203			
100079865	SAINT CLOUD	FL		04/25/2022		541,257							715	715			
100079866	NORTH LAS VEGAS	NV		04/25/2022		1,230,786							1,590	1,590			
100079867	SEATTLE	WA		04/25/2022		2,477,037							3,063	3,063			
100079868	PHOENIX	AZ		04/25/2022		485,420							745	745			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		6,458,554							2,071	2,071			
100079870	ORLANDO	FL		04/08/2022		716,987							947	947			
100079871	SEATAC	WA		04/25/2022		1,736,625							2,147	2,147			
100079872	GALVESTON	TX		04/25/2022		480,071							1,094	1,094			
100079873	VALLEJO	CA		04/08/2022		852,855							1,533	1,533			
100079874	SAN DIMAS	CA		04/08/2022		1,704,049							4,661	4,661			
100079875	CAPE CANAVERAL	FL		04/08/2022		1,843,166							2,544	2,544			
100079876	PARK CITY	UT		04/08/2022		899,644							1,241	1,241			
100079877	ORLANDO	FL		04/25/2022		281,124							311	311			
100079878	BONITA SPRINGS	FL		04/25/2022		1,228,862							3,526	3,526			
100079879	HOUSTON	TX		04/08/2022		429,816							3,207	3,207			
100079880	DESTIN	FL		04/08/2022		840,507							4,908	4,908			
100079881	GRESHAM	OR		04/08/2022		200,176							2,862	2,862			
100079882	GRASS VALLEY	CA		04/08/2022		2,465,283							4,176	4,176			

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100079883	AVENTURA	FL		04/25/2022		864,577							2,425	2,425			
100079884	COSTA MESA	CA		04/08/2022		1,899,430							5,304	5,304			
100079885	MALIBU	CA		04/08/2022		9,799,706							11,548	11,548			
100079886	GERMANTOWN	MD		04/08/2022		1,061,384							1,811	1,811			
100079887	MIDVALE	UT		04/08/2022		691,575							1,784	1,784			
100079888	TOWSON	MD		04/25/2022		1,647,496							2,176	2,176			
100079889	NIPOMO	CA		04/08/2022		1,603,441							2,516	2,516			
100079890	STOCKTON	CA		04/08/2022		640,902							1,258	1,258			
100079891	ZEPHYRHILLS	FL		04/08/2022		502,031							678	678			
100079892	PORT SAINT LUCIE	FL		04/08/2022		357,333							1,103	1,103			
100079893	GAINESVILLE	FL		04/25/2022		394,061							371	371			
100079896	PARK CITY	UT		04/08/2022		861,673							941	941			
100079897	MARICOPA	AZ		04/25/2022		1,074,904							944	944			
100079898	WINTER GARDEN	FL		04/08/2022		727,963							837	837			
100079900	MIAMI	FL		04/25/2022		1,436,617							1,898	1,898			
100079901	CAPE CORAL	FL		04/25/2022		806,099							1,187	1,187			
100079902	MIAMI BEACH	FL		04/08/2022									413,197	413,197			
100079903	STOCKBRIDGE	GA		04/08/2022		839,279							1,085	1,085			
100079904	MOORESVILLE	NC		04/25/2022		997,386							1,641	1,641			
100079905	VALRICO	FL		04/08/2022		1,210,093							4,439	4,439			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		3,476,104							6,336	6,336			
100079907	SANTA CRUZ	CA		04/25/2022		2,885,317							4,317	4,317			
100079908	HALLANDALE BEACH	FL		04/08/2022		734,066							1,054	1,054			
100079909	BOLINGBROOK	IL		04/25/2022		638,353							772	772			
100079910	PACIFIC GROVE	CA		04/25/2022		1,685,275							2,687	2,687			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		530,964							962	962			
100079913	LINCOLN	CA		04/25/2022		2,543,758							3,907	3,907			
100079914	BOCA RATON	FL		04/08/2022		811,940							1,195	1,195			
100079915	MYRTLE BEACH	SC		04/25/2022		425,104							668	668			
100079916	BROKEN ARROW	OK		04/08/2022		498,215							798	798			
100079917	PORTLAND	OR		04/25/2022		1,050,623							1,683	1,683			
100079918	GREER	SC		04/08/2022		517,909							1,137	1,137			
100079919	SCOTTSDALE	AZ		04/25/2022		2,521,871							3,559	3,559			
100079920	PERRY HALL	MD		04/08/2022		1,049,943							2,139	2,139			
100079921	SANTA CLARITA	CA		04/25/2022		2,328,841							3,057	3,057			
100079923	OCALA	FL		04/08/2022		798,897							982	982			
100079924	ARLINGTON	TX		04/25/2022		585,619							2,011	2,011			
100079925	BOWIE	MD		04/25/2022		623,286							1,773	1,773			
100079926	COALINGA	CA		04/25/2022		431,073							1,015	1,015			
100079927	PALM BEACH GARDENS	FL		04/25/2022		1,545,134							2,425	2,425			
100079928	MIAMI	FL		04/25/2022		1,154,841							1,803	1,803			
100079929	TROUTMAN	NC		04/25/2022		423,251							479	479			
100079930	SURPRISE	AZ		04/25/2022		944,223							1,014	1,014			
100079931	ROCK HILL	SC		04/25/2022		1,199,286							2,277	2,277			
100079932	ORMOND BEACH	FL		04/25/2022		662,630							1,013	1,013			
100079933	HOUSTON	TX		04/25/2022		680,837							1,024	1,024			
100079935	OCALA	FL		04/25/2022		744,323							1,119	1,119			
100079936	TUCSON	AZ		04/08/2022		370,079							455	455			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		1,705,479							2,676	2,676			
100079939	PRESCOTT	AZ		04/08/2022		1,279,262							1,804	1,804			
100079940	LAFAYETTE	IN		04/25/2022		363,497							574	574			

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100079941	ARROYO GRANDE	CA		04/08/2022		442,693							684	684			
100079942	CYPRESS	TX		04/25/2022		880,046							1,088	1,088			
100079943	ATASCADERO	CA		04/25/2022		1,758,529							1,656	1,656			
100079944	HOUSTON	TX		04/25/2022		815,462							733	733			
100079946	SNOHOMISH	WA		04/25/2022		771,100							1,288	1,288			
100079948	DESTIN	FL		04/25/2022		852,711							986	986			
100079949	MIAMI	FL		04/25/2022		1,056,954							2,972	2,972			
100079950	CANOGA PARK	CA		04/25/2022		1,469,955							2,338	2,338			
100079951	MISSION VIEJO	CA		04/25/2022		1,297,013							2,905	2,905			
100079952	ODENTON	MD		04/25/2022		880,285							1,973	1,973			
100079953	COMMERCE CITY	CO		04/25/2022		294,479							925	925			
100079954	COMMERCE CITY	CO		04/25/2022		1,336,266							1,727	1,727			
100079955	PARK CITY	UT		04/25/2022		1,744,433							2,407	2,407			
100079956	PANAMA CITY BEACH	FL		04/25/2022		576,112							666	666			
100079957	TOMBALL	TX		04/25/2022		607,853							954	954			
100079958	PANAMA CITY BEACH	FL		04/25/2022		764,610							1,150	1,150			
100079959	MIAMI SHORES	FL		04/25/2022		3,091,220							4,173	4,173			
100079960	CHICO	CA		04/08/2022		1,584,231							2,163	2,163			
100079961	SUNRISE	FL		04/25/2022		281,082							505	505			
100079962	CASTLE ROCK	CO		04/08/2022		3,497,182							10,357	10,357			
100079963	JACKSONVILLE	FL		04/08/2022		271,642							321	321			
100079964	OAKLEY	CA		04/25/2022		1,240,539							1,865	1,865			
100079965	MIAMI	FL		04/25/2022		2,464,047							3,074	3,074			
100079966	OAKLEY	CA		04/25/2022		1,211,350							1,822	1,822			
100079967	MIAMI BEACH	FL		04/08/2022		1,074,924							1,574	1,574			
100079968	KISSIMMEE	FL		04/25/2022		840,132							1,134	1,134			
100079969	TEMECULA	CA		04/25/2022		1,243,164							1,982	1,982			
100079970	GLENDALE	CA		04/25/2022		4,052,601							7,234	7,234			
100079971	WOODBRIDGE	VA		04/25/2022		714,259							964	964			
100079972	MADERA	CA		04/25/2022		1,821,975							1,881	1,881			
100079973	MISSOURI CITY	TX		04/25/2022		702,636							928	928			
100079974	EL SOBRANTE	CA		04/25/2022		948,854							1,571	1,571			
100079975	KATY	TX		04/25/2022		615,141							965	965			
100079976	RICHMOND	TX		04/25/2022		710,370							940	940			
100079977	WALNUT	CA		04/25/2022		2,077,938							3,330	3,330			
100079978	FRIENDSWOOD	TX		04/25/2022		599,113							1,672	1,672			
100079979	SACHSE	TX		04/25/2022		805,343							1,387	1,387			
100079980	CHICAGO	IL		04/25/2022		599,509							809	809			
100079981	OCALA	FL		04/25/2022		494,772							625	625			
100079982	SURPRISE	AZ		04/25/2022		967,911							1,046	1,046			
100079983	VENICE	FL		04/25/2022		587,531							776	776			
100079984	CUTLER BAY	FL		04/25/2022		2,253,244							13,637	13,637			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		1,133,627							1,371	1,371			
100079986	PARK CITY	UT		04/25/2022		830,891							1,146	1,146			
100079987	SAN ANTONIO	TX		04/25/2022		757,749							1,046	1,046			
100079988	WEST VALLEY CITY	UT		04/25/2022		970,539							1,459	1,459			
100079989	SAN FRANCISCO	CA		04/25/2022		3,064,137							4,886	4,886			
100079990	VACAVILLE	CA		04/08/2022		1,423,571							2,187	2,187			
100079991	FONTANA	CA		04/25/2022		1,662,778							2,554	2,554			
100079994	MECHANICSVILLE	VA		04/25/2022		926,802							1,482	1,482			
100079996	LAS VEGAS	NV		04/25/2022		3,487,152							6,074	6,074			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079997	HOLLYWOOD	FL		04/25/2022		539,005							864	864			
100079999	DURANT	OK		04/08/2022		497,072							686	686			
100080000	WOODBRIDGE	VA		04/08/2022		405,597							416	416			
100080001	LAS VEGAS	NV		04/08/2022		462,144							595	595			
100080002	FAIRVIEW	TX		04/25/2022		5,827,083							9,337	9,337			
100080003	CHANDLER	AZ		04/25/2022		1,050,271							1,357	1,357			
100080004	MINNEAPOLIS	MN		04/08/2022		453,898							525	525			
100080005	LITTLETON	CO		04/25/2022		2,245,812							2,823	2,823			
100080006	ROSENBERG	TX		04/25/2022		666,157							934	934			
100080007	WEST PALM BEACH	FL		04/25/2022		577,688							1,181	1,181			
100080008	LAFAYETTE	OR		04/08/2022		1,141,920							1,754	1,754			
100080009	NORTHVILLE	MI		04/25/2022		526,325							742	742			
100080010	OCALA	FL		04/25/2022		572,860							648	648			
100080011	PITTSBURGH	PA		04/25/2022		351,567							483	483			
100080013	DALY CITY	CA		04/25/2022		2,908,191							4,347	4,347			
100080014	SAN CLEMENTE	CA		04/08/2022		5,227,432							8,458	8,458			
100080015	EAST WENATCHEE	WA		04/08/2022		909,956							2,021	2,021			
100080016	BRISBANE	CA		04/08/2022		2,908,843							4,684	4,684			
100080017	SAN FRANCISCO	CA		04/08/2022		2,106,326							4,698	4,698			
100080018	WELLINGTON	FL		04/25/2022		1,184,938							1,899	1,899			
100080019	PORTSMOUTH	VA		04/08/2022		414,448							655	655			
100080020	VANCOUVER	WA		04/08/2022		293,648							473	473			
100080021	WOODLAND	CA		04/08/2022		1,027,236							1,425	1,425			
100080022	MULINO	OR		04/08/2022		1,833,074							2,181	2,181			
100080023	TACOMA	WA		04/08/2022		692,377							1,072	1,072			
100080024	HENDERSON	NV		04/08/2022		506,267							1,528	1,528			
100080025	FRISCO	TX		04/08/2022		1,309,642							1,778	1,778			
100080026	MARYSVILLE	WA		04/08/2022		1,444,405							5,351	5,351			
100080027	RICHARDSON	TX		04/08/2022		712,964							947	947			
100080029	BEND	OR		04/08/2022		1,016,702							1,668	1,668			
100080030	MONTEBELLO	CA		04/08/2022		2,559,623							4,122	4,122			
100080031	BUFORD	GA		04/08/2022		602,403							869	869			
100080032	CORONA	CA		04/08/2022		1,534,624							2,170	2,170			
100080033	SAN JOSE	CA		04/08/2022		2,106,491							3,375	3,375			
100080034	RIVERSIDE	CA		04/08/2022		1,105,680							1,618	1,618			
100080035	PARKER	TX		04/08/2022		3,177,665							4,677	4,677			
100080036	PISMO BEACH	CA		04/08/2022		983,820							11,379	11,379			
100080038	ORMOND BEACH	FL		04/08/2022		1,433,580							1,978	1,978			
100080039	WHITTIER	CA		04/08/2022		1,650,297							3,085	3,085			
100080040	SANTA BARBARA	CA		04/08/2022		1,775,882							4,331	4,331			
100080042	ASPEN	CO		04/08/2022		1,725,483							4,301	4,301			
100080043	VALENCIA	CA		04/25/2022		1,195,237							1,631	1,631			
100080044	SANTA BARBARA	CA		04/08/2022		726,032							2,353	2,353			
100080046	LAKE FOREST	CA		04/25/2022		3,381,530							5,445	5,445			
100080047	PONTE VERDE BEACH	FL		04/08/2022		953,518							1,319	1,319			
100080048	UPLAND	CA		04/08/2022		1,414,798							2,195	2,195			
100080049	SAN LEANDRO	CA		04/08/2022		2,276,837							3,684	3,684			
100080050	SAN ANTONIO	TX		04/08/2022		738,472							954	954			
100080051	WESTMINSTER	CA		04/25/2022		1,790,649							2,944	2,944			
100080052	ARCADIA	CA		04/25/2022		2,092,942							3,441	3,441			
100080053	DIAMOND BAR	CA		04/08/2022		1,080,590							1,668	1,668			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080054	ALHAMBRA	CA		04/25/2022		1,318,254							2,188	2,188			
100080056	UPLAND	CA		04/08/2022		1,330,302							2,199	2,199			
100080057	CHINO HILLS	CA		04/25/2022		1,810,997							2,978	2,978			
100080158	PANAMA CITY BEACH	FL		02/25/2022		687,595							994	994			
100080160	OLYMPIC VALLEY	CA		02/25/2022		609,931							975	975			
100080161	GALVESTON	TX		02/25/2022		927,023							10,055	10,055			
100080162	ARGYLE	TX		02/25/2022		1,512,670							2,522	2,522			
100080163	HOLLYWOOD	FL		02/25/2022		910,463							1,288	1,288			
100080165	DAYTONA BEACH	FL		02/25/2022		248,621							568	568			
100080167	FORT LAUDERDALE	FL		02/25/2022		873,478							1,550	1,550			
100080168	BASTROP	TX		02/25/2022		875,914							1,276	1,276			
100080169	ELKTON	MD		02/25/2022		393,715							615	615			
100080170	JACKSONVILLE	FL		02/25/2022		293,964							347	347			
100080171	BERTRAM	TX		02/25/2022		1,203,695							1,967	1,967			
100080174	LONG BRANCH	NJ		02/25/2022		324,277							437	437			
100080175	MIAMI	FL		02/25/2022		382,212							5,251	5,251			
100080176	POMPANO BEACH	FL		02/25/2022		461,975							636	636			
100080177	SMYRNA	GA		02/25/2022		387,448							517	517			
100080178	BELLEVIEW	FL		02/25/2022		1,190,764							265	265			
100080179	BOCA RATON	FL		02/25/2022		721,376							934	934			
100080180	ALBUQUERQUE	NM		02/25/2022		499,855							1,005	1,005			
100080182	DUMONT	NJ		02/25/2022		596,191							687	687			
100080183	CHESTERBROOK	PA		02/25/2022		745,807							971	971			
100080184	FRESNO	CA		02/25/2022		669,339							886	886			
100080185	SACRAMENTO	CA		02/25/2022		1,176,279							2,627	2,627			
100080186	NOBLESVILLE	IN		02/25/2022		452,154							596	596			
100080187	BALTIMORE	MD		02/25/2022		382,191							2,155	2,155			
100080188	COLUMBUS	OH		02/25/2022		766,021							992	992			
100080189	DELRAY BEACH	FL		02/25/2022		1,277,399							1,327	1,327			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		724,494							998	998			
100080191	EAGLE	ID		02/25/2022		1,212,884							1,584	1,584			
100080192	HARMONY	FL		02/25/2022		2,289,830							2,769	2,769			
100080193	DAVIE	FL		02/25/2022		2,823,894							3,232	3,232			
100080194	BANNING	CA		02/25/2022		241,693											
100080195	NORTH BAY VILLAGE	FL		02/25/2022		922,173							1,218	1,218			
100080196	ROSHARON	TX		02/25/2022		644,607							1,039	1,039			
100080199	LAKE WORTH	FL		02/25/2022		627,328							847	847			
100080200	WESTWOOD	NJ		02/25/2022		2,114,879							2,733	2,733			
100080201	GULFPORT	FL		02/25/2022		519,520							562	562			
100080202	CYPRESS	TX		02/25/2022		1,278,586							1,894	1,894			
100080203	PASADENA	CA		02/25/2022		3,395,360							7,256	7,256			
100080204	SCHENECTADY	NY		02/25/2022		294,097							358	358			
100080205	LAFAYETTE	NJ		02/25/2022		909,660							1,166	1,166			
100080206	WINTER GARDEN	FL		02/25/2022		624,590							755	755			
100080208	SCHENECTADY	NY		02/25/2022		372,109							431	431			
100080209	PHOENIX	AZ		02/25/2022		1,822,045							2,265	2,265			
100080210	OCEAN CITY	MD		02/25/2022		1,521,612							1,962	1,962			
100080212	ODESSA	FL		02/25/2022		1,136,721							1,469	1,469			
100080213	LAS VEGAS	NV		02/25/2022		1,254,851							1,437	1,437			
100080214	ROCKVILLE	MD		02/25/2022		669,204							807	807			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		2,413,161							3,658	3,658			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080216	NORTH ARLINGTON	NJ		02/25/2022		1,350,240							1,801	1,801			
100080217	METHUEN	MA		02/25/2022		1,045,891							2,112	2,112			
100080219	KILLEEN	TX		02/25/2022		412,498							457	457			
100080220	CITRUS HEIGHTS	CA		02/25/2022		804,330							1,170	1,170			
100080221	BENNETT	CO		02/25/2022		2,331,962							5,442	5,442			
100080222	SAVANNAH	GA		02/25/2022		802,885							978	978			
100080223	BRONX	NY		02/25/2022		2,170,742							2,758	2,758			
100080224	SAN BERNARDINO	CA		02/25/2022		1,205,404							3,106	3,106			
100080225	BRONX	NY		02/25/2022		588,147							720	720			
100080227	SARASOTA	FL		02/25/2022		994,335							1,194	1,194			
100080230	MIAMI	FL		02/25/2022		1,720,622							45	45			
100080232	SAN BERNARDINO	CA		02/25/2022		1,073,582							2,368	2,368			
100080233	KANEOHE	HI		02/25/2022		4,359,017							5,632	5,632			
100080234	LANCASTER	CA		02/25/2022		1,110,831							2,226	2,226			
100080236	LAS VEGAS	NV		02/25/2022		934,381							1,321	1,321			
100080237	SAN DIEGO	CA		02/25/2022		899,650							826	826			
100080238	SPRING VALLEY	CA		02/25/2022		2,117,912							2,235	2,235			
100080239	PHILADELPHIA	PA		02/25/2022		613,750							2,570	2,570			
100080240	SAINT GEORGE ISLAND	FL		02/25/2022		3,068,926							4,667	4,667			
100080241	FISCHER	TX		02/25/2022		1,145,933							1,938	1,938			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		1,260,437							1,256	1,256			
100080243	DANA POINT	CA		02/25/2022		2,371,061							2,673	2,673			
100080245	WELLSVILLE	NY		02/25/2022		370,569							451	451			
100080246	DORAL	FL		02/25/2022		1,967,526							2,781	2,781			
100080248	VERONA	NJ		02/25/2022		1,333,119							1,572	1,572			
100080249	HOT SPRINGS NATIONAL P	AR		02/25/2022		495,395							524	524			
100080250	OCALA	FL		02/25/2022		307,978							398	398			
100080251	TWICKENHAM	GBR		02/22/2022		466,191							38	38	38		38
100080252	TWICKENHAM	GBR		02/22/2022		182,821							2	2	2		2
100080253	TWICKENHAM	GBR		02/22/2022		120,140							3	3	3		3
100080254	TWICKENHAM	GBR		02/22/2022		190,283							2	2	2		2
100080255	TWICKENHAM	GBR		02/22/2022		1,346,544							(6)	(6)	(6)		(6)
100080256	TWICKENHAM	GBR		02/22/2022		94,022							(2)	(2)	(2)		(2)
100080257	TWICKENHAM	GBR		02/22/2022		78,352							(1)	(1)	(1)		(1)
100080258	LUXEMBOURG	LUX		02/22/2022		708,000							(1)	(1)	(1)		(1)
100080259	LUXEMBOURG	LUX		02/22/2022		600,000							1	1	1		1
100080260	LUXEMBOURG	LUX		02/22/2022		477,000							1	1	1		1
100080261	LUXEMBOURG	LUX		02/22/2022		423,000							1	1	1		1
100080262	LUXEMBOURG	LUX		02/22/2022		240,000											
100080263	LUXEMBOURG	LUX		02/22/2022		2,070,000							(43)	(43)	(43)		(43)
100080264	LUXEMBOURG	LUX		02/22/2022		512,400							2	2	2		2
100080265	LUXEMBOURG	LUX		02/22/2022		522,000							1	1	1		1
100080266	LUXEMBOURG	LUX		02/22/2022		3,470,400							(17)	(17)	(17)		(17)
100080267	LUXEMBOURG	LUX		02/22/2022		163,755							(16)	(16)	(16)		(16)
100080268	LUXEMBOURG	LUX		02/22/2022		27,456							194	194	(9)		(9)
100080269	LUXEMBOURG	LUX		02/22/2022		31,225							220	220	(10)		(10)
100080270	LUXEMBOURG	LUX		02/22/2022		522,000							(18)	(18)	(18)		(18)
100080271	LUXEMBOURG	LUX		02/22/2022		1,419,600							2	2	2		2
100080272	LUXEMBOURG	LUX		02/22/2022		2,385,000							4	4	4		4
100080273	LUXEMBOURG	LUX		02/22/2022		556,800							1	1	1		1
100080274	LUXEMBOURG	LUX		02/22/2022		1,008,000							(19)	(19)	(19)		(19)

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100080275	LUXEMBOURG	LUX		02/22/2022		161,089							1,169	1,169	(46)		(46)
100080276	LUXEMBOURG	LUX		02/22/2022		780,000							1	1	1		1
100080277	LUXEMBOURG	LUX		02/22/2022		1,197,000							1	1	1		1
100080278	LUXEMBOURG	LUX		02/22/2022		71,369							521	521	(21)		(21)
100080279	LUXEMBOURG	LUX		02/22/2022		27,761											
100080280	LUXEMBOURG	LUX		02/22/2022		456,613							868	868	(33)		(33)
100080281	LUXEMBOURG	LUX		02/22/2022		31,024											
100080282	LUXEMBOURG	LUX		02/22/2022		510,332							970	970	(37)		(37)
100080283	LUXEMBOURG	LUX		02/22/2022		1,732,800							4	4	4		4
100080284	LUXEMBOURG	LUX		02/22/2022		257,040							(1)	(1)	(1)		(1)
100080285	LUXEMBOURG	LUX		02/22/2022		260,400							(1)	(1)	(1)		(1)
100080286	LUXEMBOURG	LUX		02/22/2022		252,000							(1)	(1)	(1)		(1)
100080287	LUXEMBOURG	LUX		02/22/2022		358,800							(7)	(7)	(7)		(7)
100080288	LUXEMBOURG	LUX		02/22/2022		48,252							420	420	(18)		(18)
100080289	LUXEMBOURG	LUX		02/22/2022		101,975							896	896	(35)		(35)
100080290	LUXEMBOURG	LUX		02/22/2022		882,000							(2)	(2)	(2)		(2)
100080291	LUXEMBOURG	LUX		02/22/2022		792,000							(24)	(24)	(24)		(24)
100080292	LUXEMBOURG	LUX		02/22/2022		512,400											
100080293	LUXEMBOURG	LUX		02/22/2022		134,857							(8)	(8)	(8)		(8)
100080294	LUXEMBOURG	LUX		02/22/2022		22,379							165	165	(7)		(7)
100080295	LUXEMBOURG	LUX		02/22/2022		2,358,000							1	1	1		1
100080296	LUXEMBOURG	LUX		02/22/2022		137,413							1,198	1,198	(47)		(47)
100080299	LUXEMBOURG	LUX		02/22/2022		374,400							(1)	(1)	(1)		(1)
100080300	LUXEMBOURG	LUX		02/22/2022		3,159,000							(89)	(89)	(89)		(89)
100080301	LUXEMBOURG	LUX		02/22/2022		188,102							1,382	1,382	(60)		(60)
100080302	LUXEMBOURG	LUX		02/22/2022		2,133,000							3	3	3		3
100080303	LUXEMBOURG	LUX		02/22/2022		10,386,000							18	18	18		18
100080304	LUXEMBOURG	LUX		02/22/2022		828,000							1	1	1		1
100080305	LUXEMBOURG	LUX		02/22/2022		10,530,000							18	18	18		18
100080306	LUXEMBOURG	LUX		02/22/2022		9,648,000							17	17	17		17
100080307	LUXEMBOURG	LUX		02/22/2022		756,000							1	1	1		1
100080308	LUXEMBOURG	LUX		02/22/2022		733,200							1	1	1		1
100080309	LUXEMBOURG	LUX		02/22/2022		43,988							322	322	(13)		(13)
100080310	LUXEMBOURG	LUX		02/22/2022		64,478							466	466	(18)		(18)
100080311	LUXEMBOURG	LUX		02/22/2022		1,080,000							6	6	6		6
100080312	LUXEMBOURG	LUX		02/22/2022		24,110							176	176	(7)		(7)
100080313	LUXEMBOURG	LUX		02/22/2022		450,000							2	2	2		2
100080314	LUXEMBOURG	LUX		02/22/2022		619,200											
100080315	LUXEMBOURG	LUX		02/22/2022		711,000							1	1	1		1
100080316	LUXEMBOURG	LUX		02/22/2022		42,137							308	308	(12)		(12)
100080317	LUXEMBOURG	LUX		02/22/2022		2,167,200							3	3	3		3
100080318	LUXEMBOURG	LUX		02/22/2022		360,000							(1)	(1)	(1)		(1)
100080319	LUXEMBOURG	LUX		02/22/2022		7,074,000							12	12	12		12
100080320	LUXEMBOURG	LUX		02/22/2022		405,000							1	1	1		1
100080321	LUXEMBOURG	LUX		02/22/2022		1,215,000							(36)	(36)	(36)		(36)
100080322	LUXEMBOURG	LUX		02/22/2022		72,419							528	528	(23)		(23)
100080325	LUXEMBOURG	LUX		02/22/2022		48,241							354	354	(15)		(15)
100080326	LUXEMBOURG	LUX		02/22/2022		810,000							(15)	(15)	(15)		(15)
100080327	LUXEMBOURG	LUX		02/22/2022		232,200							(7)	(7)	(7)		(7)
100080328	LUXEMBOURG	LUX		02/22/2022		13,836							101	101	(4)		(4)
100080329	LUXEMBOURG	LUX		02/22/2022		1,224,000							(39)	(39)	(39)		(39)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080330	LUXEMBOURG	LUX		02/22/2022		33,566							291	291	(13)		(13)
100080331	LUXEMBOURG	LUX		02/22/2022		576,000							(19)	(19)	(19)		(19)
100080332	LUXEMBOURG	LUX		02/22/2022		639,000							(19)	(19)	(19)		(19)
100080333	LUXEMBOURG	LUX		02/22/2022		38,087							278	278	(12)		(12)
100080334	LUXEMBOURG	LUX		02/22/2022		306,000											
100080335	LUXEMBOURG	LUX		02/22/2022		6,822,000							(182)	(182)	(182)		(182)
100080337	JERSEY CITY	NJ		02/24/2022		1,599,377							2,330	2,330			
100080338	JERSEY CITY	NJ		02/24/2022		1,590,589							2,317	2,317			
100080339	NEWARK	NJ		02/24/2022		2,311,643							3,516	3,516			
100080340	NEW YORK	NY		02/24/2022		3,897,760							8,748	8,748			
100080341	SAN DIEGO	CA		02/28/2022		1,896,580							4,244	4,244			
100080343	SHERMAN OAKS	CA		02/28/2022		1,308,041							4,873	4,873			
100080344	MILLBRAE	CA		02/28/2022		1,750,872							2,792	2,792			
100080345	SAN JOSE	CA		02/28/2022		1,314,743							2,010	2,010			
100080348	FRESNO	CA		02/28/2022		583,645							931	931			
100080349	LOS ANGELES	CA		02/28/2022		1,615,093							3,964	3,964			
100080351	SAN JOSE	CA		02/28/2022		2,100,538							3,350	3,350			
100080352	CULVER CITY	CA		02/28/2022		1,321,373							2,107	2,107			
100080353	ALHAMBRA	CA		02/28/2022		1,914,356							3,053	3,053			
100080356	HUNTINGTON BEACH	CA		02/28/2022		3,927,744							5,274	5,274			
100080357	COTTONWOOD	AZ		02/28/2022		1,489,430							1,780	1,780			
100080358	WESTMINSTER	CA		02/28/2022		1,407,728							1,849	1,849			
100080360	SAN JOSE	CA		02/28/2022		1,815,902							7,305	7,305			
100080361	LOS ANGELES	CA		02/28/2022		1,881,107							3,066	3,066			
100080362	BONITA	CA		02/28/2022		2,084,106							3,134	3,134			
100080363	WOODLAND HILLS	CA		02/28/2022		3,755,215							5,126	5,126			
100080364	SAN JUAN CAPISTRANO	CA		02/28/2022		5,018,663							7,854	7,854			
100080365	VENICE	CA		02/28/2022		2,587,246							5,166	5,166			
100080367	TEMPLE CITY	CA		02/28/2022		1,992,935							2,842	2,842			
100080368	LOS ANGELES	CA		02/28/2022		2,718,785							3,731	3,731			
100080369	GARDEN GROVE	CA		02/28/2022		1,363,032							1,996	1,996			
100080371	JURUPA VALLEY	CA		04/14/2022		1,604,550							1,674	1,674			
100080372	FORT WORTH	TX		04/14/2022		382,609							1,094	1,094			
100080373	HUNTINGTON BEACH	CA		04/14/2022		1,353,825							1,683	1,683			
100080374	SCOTTSDALE	AZ		04/14/2022		4,313,239							4,790	4,790			
100080375	PARMA	OH		04/14/2022		562,108							10,982	10,982			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		1,382,340							1,923	1,923			
100080377	VICTORIA	TX		04/14/2022		824,068							1,024	1,024			
100080378	FRESNO	CA		04/14/2022		945,790							1,715	1,715			
100080379	REDDING	CA		04/14/2022		1,832,168							2,094	2,094			
100080380	CHULA VISTA	CA		04/14/2022		2,175,162							2,719	2,719			
100080382	SAN DIEGO	CA		04/14/2022		609,096							942	942			
100080383	GARDEN GROVE	CA		04/14/2022		1,434,577							2,136	2,136			
100080384	ACWORTH	GA		04/14/2022		982,772							1,256	1,256			
100080385	LOS ANGELES	CA		04/14/2022		2,079,000							1,000	1,000			
100080387	DENISON	TX		04/14/2022		436,305							837	837			
100080388	PARADISE	CA		04/14/2022		988,782							1,357	1,357			
100080389	GALVESTON	TX		04/14/2022		758,692							1,377	1,377			
100080392	DENISON	TX		04/14/2022		436,342							893	893			
100080393	LAHAINA	HI		04/14/2022		1,130,056							1,509	1,509			
100080394	MIRAMAR BEACH	FL		04/14/2022		4,085,264							8,239	8,239			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080397	GARDEN GROVE	CA		04/14/2022		1,172,918							1,636	1,636			
100080398	WOODLAND HILLS	CA		04/14/2022		2,992,438							4,085	4,085			
100080399	JACKSONVILLE	FL		04/14/2022		552,170							917	917			
100080400	FOREST GROVE	OR		04/14/2022		1,022,845							1,458	1,458			
100080404	STOCKTON	CA		04/14/2022		1,693,620							1,687	1,687			
100080405	INDIO	CA		04/14/2022		1,881,054							2,499	2,499			
100080407	INDIO	CA		04/14/2022		1,361,938							1,819	1,819			
100080408	LOS ANGELES	CA		04/14/2022		2,891,594							3,594	3,594			
100080409	GLENDALE	AZ		04/14/2022		1,877,991							2,400	2,400			
100080410	LOS ANGELES	CA		04/14/2022		3,086,379							3,858	3,858			
100080412	MESA	AZ		04/14/2022		783,534							931	931			
100080413	PHOENIX	AZ		04/14/2022		1,060,078							1,211	1,211			
100080414	RICHMOND	TX		04/14/2022		1,628,352							1,728	1,728			
100080416	PALM CITY	FL		04/14/2022		998,931							1,277	1,277			
100080418	SACRAMENTO	CA		04/14/2022		441,114							539	539			
100080419	BELLAIRE	TX		04/14/2022		756,806							2,066	2,066			
100080420	SARASOTA	FL		04/14/2022		470,521							575	575			
100080421	LAHAINA	HI		04/14/2022		970,005							1,212	1,212			
100080422	GRAND PRAIRIE	TX		04/14/2022		620,914							625	625			
100080424	HOLLY HILL	FL		04/14/2022		741,862							815	815			
100080425	ORLANDO	FL		04/14/2022		381,928							1,866	1,866			
100080427	HOUSTON	TX		04/14/2022		792,931							929	929			
100080428	GARDEN GROVE	CA		03/10/2022		1,730,606							2,589	2,589			
100080429	SACRAMENTO	CA		03/10/2022		6,777,708							9,560	9,560			
100080430	NORTH HILLS	CA		03/10/2022		1,972,111							3,014	3,014			
100080431	HARBOR CITY	CA		03/10/2022		1,769,408							4,166	4,166			
100080432	HUNTINGTON BEACH	CA		03/10/2022		6,703,542							7,924	7,924			
100080433	EL MONTE	CA		03/10/2022		1,521,042							2,408	2,408			
100080434	LAVEEN	AZ		03/10/2022		2,126,323							2,218	2,218			
100080436	HACKENSACK	NJ		03/10/2022		285,817							601	601			
100080437	N LAS VEGAS	NV		03/10/2022		707,187							1,042	1,042			
100080438	HOMESTEAD	FL		03/10/2022		1,224,544							1,514	1,514			
100080440	CHESTERBROOK	PA		03/10/2022		711,753							887	887			
100080441	STATEN ISLAND	NY		03/10/2022		1,387,119							1,744	1,744			
100080442	TORRANCE	CA		03/10/2022		2,120,064							2,869	2,869			
100080443	LOS ANGELES	CA		03/10/2022		2,276,595							2,827	2,827			
100080447	JENKINTOWN	PA		03/10/2022		2,326,927							4,604	4,604			
100080449	BRUSH PRAIRIE	WA		03/10/2022		2,503,786							2,900	2,900			
100080450	HOMEDALE	ID		03/10/2022		538,101							3,415	3,415			
100080451	BRICK	NJ		03/10/2022		588,019							727	727			
100080452	COCONUT CREEK	FL		03/10/2022		970,853							1,069	1,069			
100080453	CYPRESS	TX		03/10/2022		1,022,674							1,293	1,293			
100080454	OSPREY	FL		03/10/2022		1,712,008							1,887	1,887			
100080455	STATEN ISLAND	NY		03/10/2022		1,209,691							1,680	1,680			
100080456	POWHATAN	VA		03/10/2022		1,057,501							3,742	3,742			
100080458	HOMEDALE	ID		03/10/2022		272,687							1,102	1,102			
100080459	NAPLES	FL		03/10/2022		843,383							3,439	3,439			
100080460	DEBARY	FL		03/10/2022		869,881							1,041	1,041			
100080462	HOLLYWOOD	FL		03/10/2022		1,161,361							2,934	2,934			
100080463	WINDERMERE	FL		03/10/2022		2,385,990							2,678	2,678			
100080464	WINTER HAVEN	FL		03/10/2022		872,818							1,081	1,081			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080466	MIAMI BEACH	FL		03/10/2022		663,369							753	753			
100080467	WEST COVINA	CA		03/10/2022		1,430,640							1,962	1,962			
100080468	WILLIAMS	AZ		03/10/2022		1,771,743							2,120	2,120			
100080469	ASHLAND	OR		03/10/2022		2,130,062							2,633	2,633			
100080471	BIG BEAR CITY	CA		03/10/2022		997,388							1,726	1,726			
100080472	THOUSAND OAKS	CA		03/10/2022		2,996,118							3,340	3,340			
100080475	MIAMI BEACH	FL		03/10/2022		911,649							1,202	1,202			
100080476	SAN ANTONIO	TX		03/10/2022		364,989							368	368			
100080477	HICKORY	NC		03/10/2022		1,124,057							969	969			
100080478	EVANS	CO		03/10/2022		485,241							1,723	1,723			
100080479	CORNELIUS	NC		03/10/2022		8,032,175							10,947	10,947			
100080480	SPRING CITY	TN		03/10/2022		1,553,117							1,342	1,342			
100080483	VENTURA	CA		03/10/2022		1,717,433							2,274	2,274			
100080485	MADISONVILLE	LA		03/10/2022		1,299,420							1,435	1,435			
100080486	NEWARK	NJ		03/10/2022		565,030							666	666			
100080487	WINCHESTER	CA		03/10/2022		1,579,474							2,130	2,130			
100080489	AUSTIN	TX		03/10/2022		996,391							2,893	2,893			
100080490	UPPER CHICHESTER	PA		03/10/2022		766,148							2,170	2,170			
100080491	MIAMI	FL		03/10/2022		3,015,726							2,712	2,712			
100080492	GREENWICH	CT		03/10/2022		2,057,295							2,589	2,589			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		3,299,822							4,544	4,544			
100080495	EAGLE	ID		03/10/2022		1,501,409							1,472	1,472			
100080496	TEMPE	AZ		03/10/2022		1,262,979							5,167	5,167			
100080497	RYE	CO		03/10/2022		499,813							618	618			
100080501	WAIANAE	HI		03/10/2022		1,746,470							1,801	1,801			
100080503	HAWTHORN WOODS	IL		03/10/2022		2,486,130							6,049	6,049			
100080504	ONTARIO	CA		03/10/2022		873,507							1,429	1,429			
100080505	EDINBURG	VA		03/10/2022		837,836							1,844	1,844			
100080506	JASPER	GA		03/10/2022		1,943,054							2,246	2,246			
100080507	WEEHAWKEN	NJ		03/10/2022		2,726,451							3,714	3,714			
100080508	LUCERNE VALLEY	CA		03/30/2022		1,085,327							1,248	1,248			
100080509	PALM BEACH	FL		03/10/2022		1,764,891							5,770	5,770			
100080512	WEST PALM BEACH	FL		03/10/2022		508,319							559	559			
100080518	MIAMI	FL		03/10/2022		1,550,059							1,869	1,869			
100080521	BRIGHTON	CO		03/30/2022		1,207,918							1,675	1,675			
100080525	BRYAN	TX		03/10/2022		1,323,880							4,859	4,859			
100080526	BELL GARDENS	CA		03/30/2022		1,011,890							1,524	1,524			
100080527	FOLSOM	CA		03/30/2022		2,177,141							2,602	2,602			
100080529	CARSON	CA		03/30/2022		2,324,243							2,812	2,812			
100080537	SAN DIEGO	CA		03/30/2022		5,552,468							7,999	7,999			
100080751	RIVERBANK	CA		03/10/2022		1,764,857							2,133	2,133			
100080752	HOLMES BEACH	FL		03/10/2022		1,565,565							2,084	2,084			
100080754	PHOENIX	AZ		03/10/2022		1,255,313							1,561	1,561			
100080755	AVENTURA	FL		03/10/2022		254,556							330	330			
100080756	VALRICO	FL		03/10/2022		467,258							591	591			
100080757	PARADISE VALLEY	AZ		03/10/2022		6,734,913							13,222	13,222			
100080759	TAVARES	FL		03/10/2022		583,617							995	995			
100080760	N WILDWOOD	NJ		03/10/2022		1,857,707							1,809	1,809			
100080761	WINTER GARDEN	FL		03/10/2022		747,282							963	963			
100080764	WINTER GARDEN	FL		03/10/2022		601,057							969	969			
100080765	PIONEERTOWN	CA		03/10/2022		3,816,547							3,938	3,938			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080767	LONGVIEW	TX		03/10/2022		564,234							713	713			
100080770	KISSIMMEE	FL		03/15/2022		947,286							1,011	1,011			
100080773	LOS ANGELES	CA		03/10/2022		1,525,106							2,605	2,605			
100080774	ORLANDO	FL		03/15/2022		602,581							609	609			
100080775	MAGNOLIA	TX		03/15/2022		615,764							1,626	1,626			
100080777	SANTA MONICA	CA		03/15/2022		1,968,630							2,771	2,771			
100080778	CORONA DEL MAR	CA		03/15/2022		10,553,827							14,869	14,869			
100080779	LOS ANGELES	CA		03/15/2022		2,303,842							3,393	3,393			
100080780	LOS ANGELES	CA		03/15/2022		4,258,993							8,817	8,817			
100080781	ATLANTA	GA		03/15/2022		625,713							866	866			
100080782	SAN JOSE	CA		03/15/2022		9,528,462							13,382	13,382			
100080783	JACKSONVILLE	AR		03/15/2022		335,912							3,428	3,428			
100080784	MIAMI	FL		03/15/2022		3,689,791							5,133	5,133			
100080785	WINTER GARDEN	FL		03/15/2022		1,332,039							2,504	2,504			
100080786	CALIFORNIA CITY	CA		03/15/2022		561,665							847	847			
100080788	PORT LUDLOW	WA		03/15/2022		1,392,879							2,105	2,105			
100080789	LOS ANGELES	CA		03/15/2022		2,774,801							3,468	3,468			
100080790	LOS ANGELES	CA		03/15/2022		2,586,679							3,233	3,233			
100080792	KISSIMMEE	FL		03/15/2022		885,322							1,631	1,631			
100080793	DUCK	NC		03/15/2022		1,322,372							1,772	1,772			
100080794	LOS ANGELES	CA		03/15/2022		2,175,162							2,719	2,719			
100080795	AMERICAN FORK	UT		03/15/2022		1,719,629							1,644	1,644			
100080796	AVENTURA	FL		03/15/2022		784,302							1,737	1,737			
100080797	YUCCA VALLEY	CA		03/15/2022		822,829							1,040	1,040			
100080798	OAK HILLS	CA		03/15/2022		754,100							1,065	1,065			
100080800	SOUTHINGTON	CT		03/15/2022		640,528							1,080	1,080			
100080801	WINTER PARK	FL		03/15/2022		1,515,025							2,128	2,128			
100080802	LOS ANGELES	CA		03/15/2022		3,041,425							4,076	4,076			
100080804	AGOURA	CA		03/15/2022		2,872,026							3,223	3,223			
100080806	LAS VEGAS	NV		03/15/2022		827,715							6,135	6,135			
100080809	DAVENPORT	FL		03/01/2022		630,621							639	639			
100080810	VERO BEACH	FL		03/15/2022		496,334							496	496			
100080811	LAGUNA HILLS	CA		03/15/2022		5,859,507							7,277	7,277			
100080812	BROOKLYN	NY		03/15/2022		682,593							1,687	1,687			
100080814	KISSIMMEE	FL		03/15/2022		918,351							1,029	1,029			
100080815	BYRON	GA		03/15/2022		462,139							897	897			
100080817	SAN CLEMENTE	CA		03/15/2022		5,913,000							3,000	3,000			
100080818	PARKLAND	FL		03/15/2022		6,981,764							9,143	9,143			
100080819	KISSIMMEE	FL		03/15/2022		618,798							682	682			
100080820	HOUSTON	TX		03/15/2022		1,146,056							1,536	1,536			
100080824	HOUSTON	TX		03/15/2022		1,146,056							1,536	1,536			
100080825	LINDENHURST	NY		03/15/2022		674,526							1,913	1,913			
100080826	SAN BERNARDINO	CA		03/10/2022		1,891,383							2,861	2,861			
100080827	MOORESVILLE	NC		03/10/2022		2,933,762							4,005	4,005			
100080829	NATIONAL CITY	CA		03/10/2022		1,532,256							4,358	4,358			
100080830	LAKE WORTH	FL		03/10/2022		2,940,758							4,782	4,782			
100080831	HAPPY VALLEY	OR		03/10/2022		910,156							1,222	1,222			
100080832	REDMOND	OR		03/10/2022		902,828							1,212	1,212			
100080834	REDMOND	OR		03/10/2022		903,292							1,187	1,187			
100080835	CLEARWATER	FL		04/22/2022		695,581							739	739			
100080836	TOPANGA	CA		03/10/2022		5,845,496							9,277	9,277			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080837	BISBEE	AZ		03/10/2022		478,549							668	668			
100080840	BISBEE	AZ		03/10/2022		732,220							1,090	1,090			
100080841	BISBEE	AZ		03/10/2022		443,362							619	619			
100080843	PRESCOTT VALLEY	AZ		03/10/2022		771,266							948	948			
100080844	HOLLYWOOD	FL		03/10/2022		921,142							862	862			
100080845	LOS ANGELES	CA		03/10/2022		1,135,951							1,691	1,691			
100080847	KLAMATH FALLS	OR		03/10/2022		1,406,994							1,764	1,764			
100080848	LOS ALAMITOS	CA		03/10/2022		3,504,656							4,604	4,604			
100080849	DESCANO	CA		03/10/2022		3,222,871							5,336	5,336			
100080850	AVENTURA	FL		03/10/2022		758,463							1,018	1,018			
100080853	HEMET	CA		03/10/2022		924,360							1,187	1,187			
100080854	LOS ANGELES	CA		03/10/2022		8,693,545							19,418	19,418			
100080855	BONSALL	CA		03/10/2022		2,931,259							3,936	3,936			
100080856	DOVER	FL		03/17/2022		1,235,182							1,825	1,825			
100080858	CEDAR PARK	TX		03/10/2022		1,231,469							2,155	2,155			
100080860	HAYWARD	CA		03/10/2022		1,065,182							4,110	4,110			
100080861	AUSTIN	TX		03/10/2022		1,514,833							9,505	9,505			
100080862	OTISVILLE	MI		03/10/2022		656,787							738	738			
100080863	PASADENA	CA		03/10/2022		2,479,000							4,037	4,037			
100080864	PEORIA	AZ		03/10/2022		840,713							1,313	1,313			
100080865	PHOENIX	AZ		03/10/2022		623,998							729	729			
100080866	PHOENIX	AZ		03/10/2022		623,998							729	729			
100080868	SALT LAKE CITY	UT		03/10/2022		1,384,638							2,473	2,473			
100080869	NOKOMIS	FL		03/10/2022		2,256,047							3,431	3,431			
100080872	MIAMI	FL		03/10/2022		1,469,956							1,728	1,728			
100080874	CLOVIS	CA		03/10/2022		1,546,081							1,880	1,880			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		867,931							1,191	1,191			
100080877	COSTA MESA	CA		03/10/2022		1,060,208							1,733	1,733			
100080878	PHOENIX	AZ		03/10/2022		790,591							1,234	1,234			
100080879	FROSTPROOF	FL		03/10/2022		432,699							695	695			
100080880	PHOENIX	AZ		03/10/2022		794,227							1,240	1,240			
100080881	CLEARWATER BEACH	FL		03/10/2022		1,415,117							1,515	1,515			
100080882	MANALAPAN	NJ		04/22/2022		838,296							1,120	1,120			
100080885	MANALAPAN	NJ		03/10/2022		780,766							1,043	1,043			
100080886	FRESNO	CA		03/10/2022		1,044,259							1,863	1,863			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		1,169,384							1,667	1,667			
100080888	FRESNO	CA		03/10/2022		1,055,238							1,885	1,885			
100080894	INDIO	CA		03/10/2022		1,288,356							1,524	1,524			
100080897	FRISCO	TX		03/10/2022		2,131,291							3,787	3,787			
100080899	EVERGREEN	CO		04/22/2022		1,315,504							1,826	1,826			
100080900	TAMPA	FL		04/01/2022		836,470							1,142	1,142			
100080901	ESCONDIDO	CA		03/10/2022		1,519,481							2,262	2,262			
100080902	FORT WALTON BEACH	FL		04/01/2022		1,085,431							1,132	1,132			
100080907	FORT LAUDERDALE	FL		03/10/2022		1,647,970							2,262	2,262			
100080909	MURRIETA	CA		03/10/2022		908,156							2,379	2,379			
100080910	DELRAY BEACH	FL		03/17/2022		711,110							1,227	1,227			
100080912	FORT MYERS	FL		03/10/2022		384,603							617	617			
100080914	JOSHUA TREE	CA		04/01/2022		1,397,394							1,756	1,756			
100080917	MESA	AZ		03/17/2022		761,104							2,470	2,470			
100080918	TEMECULA	CA		03/10/2022		947,493							1,979	1,979			
100080919	SAN FRANCISCO	CA		03/10/2022		3,230,844							3,972	3,972			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080920	STOCKTON	CA		04/01/2022		1,279,741							1,710	1,710			
100080921	MARINA DEL REY	CA		03/10/2022		5,504,984							1	1			
100080922	MESA	AZ		03/17/2022		1,189,855							2,682	2,682			
100080923	WHEAT RIDGE	CO		04/01/2022		1,023,584							1,590	1,590			
100080924	ARVADA	CO		03/17/2022		1,022,289							1,395	1,395			
100080925	JURUPA VALLEY	CA		04/22/2022		1,870,842							3,094	3,094			
100080926	ONTARIO	CA		04/01/2022		2,000,855							2,501	2,501			
100080927	PHILADELPHIA	PA		03/17/2022		826,254							750	750			
100080928	LAVEEN	AZ		03/17/2022		1,640,646							2,252	2,252			
100080930	DOWNEY	CA		04/01/2022		795,678							1,320	1,320			
100080932	PLAYA DEL REY	CA		04/01/2022		2,199,662							2,514	2,514			
100080933	WOODLAND HILLS	CA		03/17/2022		2,043,026							4,247	4,247			
100080934	ELK GROVE	CA		04/01/2022		2,239,179							2,617	2,617			
100080936	ROCKLIN	CA		04/01/2022		719,660							151	151			
100080937	GLENDALE	CA		04/01/2022		1,394,244							3,057	3,057			
100080938	PALM DESERT	CA		04/01/2022		5,847,600							800	800			
100080939	SNELLVILLE	GA		03/17/2022		794,952							935	935			
100080940	WHITNEY	TX		04/01/2022		682,897							1,567	1,567			
100080941	WESTMINSTER	SC		03/17/2022		565,880							789	789			
100080942	ELLWOOD CITY	PA		04/01/2022		494,356							556	556			
100080945	FORT MYERS BEACH	FL		03/17/2022		3,023,696							25,117	25,117			
100080946	COCOA BEACH	FL		03/17/2022		5,324,264							6,827	6,827			
100080947	GREER	SC		03/17/2022		1,065,806							85	85			
100080949	SUGAR LAND	TX		03/17/2022		663,748							1	1			
100080950	ROYSE CITY	TX		03/17/2022		811,649							992	992			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		4,447,508							3,827	3,827			
100080953	HOUSTON	TX		03/18/2022		502,468							853	853			
100080954	MONUMENT	CO		03/18/2022		904,224							1,442	1,442			
100080955	HOUSTON	TX		03/18/2022		463,592							841	841			
100080956	CARY	NC		03/18/2022		267,435							2,014	2,014			
100080957	CHICAGO	IL		03/18/2022		368,719							1,195	1,195			
100080958	MANOR	TX		03/18/2022		803,878							1,394	1,394			
100080959	MISSOURI CITY	TX		03/18/2022		709,562							1,230	1,230			
100080960	HOUSTON	TX		03/18/2022		480,321							833	833			
100080961	NORCROSS	GA		03/18/2022		670,104							1,211	1,211			
100080962	MARTINEZ	CA		03/18/2022		1,032,978							1,726	1,726			
100080963	SANTA ROSA	CA		03/18/2022		437,471							712	712			
100080964	THOMASTON	GA		03/18/2022		338,698							543	543			
100080965	TACOMA	WA		03/18/2022		1,920,613							2,874	2,874			
100080966	CHARLOTTE	NC		03/18/2022		492,154							802	802			
100080967	BLAINE	MN		03/18/2022		623,061							1,072	1,072			
100080968	PAWTUCKET	RI		03/18/2022		589,990							946	946			
100080969	NAMPA	ID		03/18/2022		1,086,148							1,699	1,699			
100080970	HAINES CITY	FL		03/18/2022		495,915							842	842			
100080971	APPLE VALLEY	MN		03/18/2022		478,216							1,225	1,225			
100080972	MANCHACA	TX		03/18/2022		1,021,411							33,207	33,207			
100080973	MINNEAPOLIS	MN		03/18/2022		639,406							1,064	1,064			
100080974	EAGLE MTN	UT		03/18/2022		536,303							892	892			
100080975	MEDFORD	OR		03/18/2022		612,459							997	997			
100080976	SCOTTSDALE	AZ		03/18/2022		791,980							1,296	1,296			
100080977	BENSON	NC		03/18/2022		263,384							499	499			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080978	UNION CITY	CA		03/18/2022		1,121,452							1,905	1,905			
100080979	YUKON	OK		03/18/2022		513,067							890	890			
100080980	BALTIMORE	MD		03/18/2022		365,626							634	634			
100080981	WINTER HAVEN	FL		03/18/2022		632,061							1,091	1,091			
100080982	HINESVILLE	GA		03/18/2022		352,721							937	937			
100080983	HINESVILLE	GA		03/18/2022		351,557							934	934			
100080984	BALTIMORE	MD		03/18/2022		365,626							634	634			
100080985	LOS ANGELES	CA		03/18/2022		1,541,355							2,510	2,510			
100080986	BALTIMORE	MD		03/18/2022		404,950							724	724			
100080987	PASADENA	CA		03/18/2022		1,138,929							1,934	1,934			
100080988	ALLEN	TX		03/18/2022		714,107							1,265	1,265			
100080989	CEDAR PARK	TX		03/18/2022		852,740							1,448	1,448			
100080990	RICHMOND	TX		03/18/2022		611,673							1,040	1,040			
100080991	HUTTO	TX		03/18/2022		738,252							1,841	1,841			
100080992	ATLANTA	GA		03/18/2022		392,085							5,836	5,836			
100080993	FORT WORTH	TX		03/18/2022		523,987							908	908			
100080995	NEW BRAUNFELS	TX		03/18/2022		703,238							1,194	1,194			
100080996	CITRUS SPRINGS	FL		03/18/2022		474,595							819	819			
100080997	MARINA DL REY	CA		03/18/2022		893,578							3,109	3,109			
100080998	DENVER	CO		03/18/2022		612,188							1,105	1,105			
100080999	BROOKSHIRE	TX		03/18/2022		662,676							1,126	1,126			
100081000	CARY	NC		03/18/2022		950,321							1,614	1,614			
100081001	SAINT DAVIDS	PA		03/18/2022		939,258							1,562	1,562			
100081003	EVANS	GA		03/18/2022		606,626							988	988			
100081004	BAKERSFIELD	CA		03/18/2022		384,906							631	631			
100081005	STOCKTON	CA		03/18/2022		738,603							1,260	1,260			
100081006	LAFAYETTE	LA		03/18/2022		411,938							729	729			
100081007	NASHVILLE	TN		03/18/2022		548,261							946	946			
100081008	RICHMOND	TX		03/18/2022		836,200							1,306	1,306			
100081009	CORDOVA	TN		03/18/2022		590,224							982	982			
100081010	LAS VEGAS	NV		03/18/2022		623,772							1,974	1,974			
100081011	GLENDALE	AZ		03/18/2022		444,368							4,329	4,329			
100081012	LAS VEGAS	NV		03/18/2022		715,702							1,166	1,166			
100081013	GRAND JUNCTION	CO		03/18/2022		708,376							1,267	1,267			
100081014	HAYWARD	CA		03/18/2022		563,799							914	914			
100081015	HACKETTSTOWN	NJ		03/18/2022		488,216							2,590	2,590			
100081016	SYLMAR	CA		03/18/2022		1,064,664							1,984	1,984			
100081017	OAKLAND	CA		03/18/2022		391,200							936	936			
100081018	BAKERSFIELD	CA		03/18/2022		324,598							563	563			
100081019	ATLANTA	GA		03/18/2022		2,184,436							3,558	3,558			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		654,882							1,491	1,491			
100081021	WOODLAND	CA		03/18/2022		1,070,406							2,558	2,558			
100081022	CORVALLIS	OR		03/18/2022		604,475							1,109	1,109			
100081023	NEWBERG	OR		03/18/2022		1,039,891							1,766	1,766			
100081024	BEAVERSTON	OR		03/18/2022		560,026							976	976			
100081025	NAPA	CA		03/18/2022		665,972							3,009	3,009			
100081026	NASHVILLE	TN		03/18/2022		1,031,521							2,112	2,112			
100081027	LAS VEGAS	NV		03/18/2022		1,238,930							2,293	2,293			
100081028	WESTMINSTER	CO		03/18/2022		524,616							1,900	1,900			
100081029	FORNEY	TX		03/18/2022		379,818							744	744			
100081030	WASILLA	AK		03/18/2022		436,656							757	757			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081031	FRAMINGHAM	MA		03/18/2022		960,637							1,666	1,666			
100081032	NASHVILLE	TN		03/18/2022		1,031,521							2,112	2,112			
100081033	INDIANA	PA		03/18/2022		397,945							1,253	1,253			
100081034	PHOENIX	AZ		03/18/2022		624,159							1,111	1,111			
100081035	SAN BRUNO	CA		03/18/2022		326,849							603	603			
100081037	LA MESA	CA		03/18/2022		409,473							1,985	1,985			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		555,798							1,018	1,018			
100081039	GREELEY	CO		03/18/2022		617,060							1,081	1,081			
100081040	WATSONVILLE	CA		03/18/2022		1,483,390							3,493	3,493			
100081041	JACKSONVILLE	NC		03/18/2022		377,216							641	641			
100081042	ORANGE BEACH	AL		03/18/2022		1,186,661							2,024	2,024			
100081043	GOLETA	CA		03/18/2022		777,734							1,321	1,321			
100081044	PERKASIE	PA		03/18/2022		646,949							2,006	2,006			
100081045	MERIDIAN	ID		03/18/2022		703,384							2,302	2,302			
100081047	CLARKSVILLE	TN		03/18/2022		749,594							1,798	1,798			
100081048	TEMECULA	CA		03/18/2022		770,125							1,411	1,411			
100081049	MCDONOUGH	GA		03/18/2022		381,295							662	662			
100081050	KATY	TX		03/18/2022		622,624							1,057	1,057			
100081051	MANASSAS	VA		03/18/2022		429,744							731	731			
100081052	HOUSTON	TX		03/18/2022		644,474							1,094	1,094			
100081053	OCEANSIDE	CA		03/18/2022		800,531							1,388	1,388			
100081054	KATY	TX		03/18/2022		764,526							1,299	1,299			
100081055	AUSTIN	TX		03/18/2022		416,788							1,100	1,100			
100081056	PLANO	TX		03/18/2022		547,573							1,584	1,584			
100081057	DALLAS	TX		03/18/2022		745,890							1,258	1,258			
100081060	MESA	AZ		03/18/2022		358,866							872	872			
100081061	CASA GRANDE	AZ		03/18/2022		946,579							1,818	1,818			
100081062	FAIRBURN	GA		03/18/2022		781,811							1,349	1,349			
100081063	SAVANNAH	GA		03/18/2022		1,356,225							4,555	4,555			
100081064	GILROY	CA		03/18/2022		1,257,058							2,150	2,150			
100081065	HENDERSON	NV		03/18/2022		1,395,873							2,548	2,548			
100081066	MIAMI	FL		03/18/2022		731,243							2,280	2,280			
100081067	GREENSBORO	NC		03/18/2022		359,864							646	646			
100081068	NEWPORT NEWS	VA		03/18/2022		262,949							402	402			
100081069	SARASOTA	FL		03/18/2022		896,873							1,654	1,654			
100081070	TAMPA	FL		03/18/2022		496,614							1,145	1,145			
100081071	MATTAPAN	MA		03/18/2022		853,581							1,316	1,316			
100081072	LANHAM	MD		03/18/2022		806,494							2,743	2,743			
100081073	LAS VEGAS	NV		03/18/2022		695,886							2,470	2,470			
100081074	UNION CITY	CA		03/18/2022		1,418,113							4,642	4,642			
100081075	CORONA	CA		03/18/2022		672,189							2,523	2,523			
100081076	LOCUST GROVE	VA		03/18/2022		500,983							936	936			
100081078	LEHIGH ACRES	FL		03/18/2022		569,978							1,808	1,808			
100081080	GEORGETOWN	TX		03/18/2022		661,201							1,188	1,188			
100081081	SAN DIEGO	CA		03/18/2022		1,350,934							2,504	2,504			
100081082	CHARLESTON	SC		03/18/2022		733,491							1,398	1,398			
100081083	POWDER SPRINGS	GA		03/18/2022		1,211,712							2,101	2,101			
100081084	FONTANA	CA		03/18/2022		870,309							1,651	1,651			
100081085	BELLINGHAM	WA		03/18/2022		728,219							1,237	1,237			
100081087	OMAHA	NE		03/18/2022		438,775							829	829			
100081088	QUINCY	MA		03/18/2022		752,510							1,406	1,406			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081089	CLOVIS	CA		03/18/2022		563,347							1,023	1,023			
100081090	NEWTOWN SQUARE	PA		03/18/2022		547,717							1,668	1,668			
100081091	PECULIAR	MO		03/18/2022		569,364							956	956			
100081092	MISSION HILLS	CA		03/18/2022		1,250,913							2,385	2,385			
100081094	OAKLAND	MD		03/18/2022		693,122							2,719	2,719			
100081095	LANCASTER	CA		03/18/2022		711,960							1,240	1,240			
100081096	NAPA	CA		03/18/2022		1,136,879							2,748	2,748			
100081097	CYPRESS	CA		03/18/2022		829,456							1,386	1,386			
100081098	HAYMARKET	VA		03/18/2022		819,076							1,506	1,506			
100081099	MEMPHIS	TN		03/18/2022		250,092							444	444			
100081100	CEDAR PARK	TX		03/18/2022		569,067							1,815	1,815			
100081101	LITTLE ROCK	AR		03/18/2022		454,888							729	729			
100081102	NAPA	CA		03/18/2022		771,482							1,379	1,379			
100081103	MORRISTOWN	TN		03/18/2022		523,766							875	875			
100081104	LITTLE ROCK	AR		03/18/2022		455,585							730	730			
100081105	ORLANDO	FL		03/18/2022		498,169							864	864			
100081106	RICHMOND	TX		03/18/2022		626,318							1,155	1,155			
100081107	CHARLOTTESVILLE	VA		03/18/2022		834,137							1,228	1,228			
100081109	TAMPA	FL		03/18/2022		1,580,115							2,752	2,752			
100081110	FLORISSANT	MO		03/18/2022		254,651							467	467			
100081111	CHATTANOOGA	TN		03/18/2022		666,427							1,161	1,161			
100081112	PORTSMOUTH	VA		03/18/2022		646,049							968	968			
100081113	DALLAS	TX		03/18/2022		1,435,239							2,205	2,205			
100081114	CARY	NC		03/18/2022		519,104							1,757	1,757			
100081115	ASHEVILLE	NC		03/18/2022		483,046							1,107	1,107			
100081116	ROCKVILLE	MD		03/18/2022		1,484,628							2,574	2,574			
100081117	RAPID CITY	SD		03/18/2022		699,090							1,187	1,187			
100081118	HOUSTON	TX		03/18/2022		493,872							892	892			
100081119	MODESTO	CA		03/18/2022		610,950							1,042	1,042			
100081120	GEORGETOWN	TX		03/18/2022		949,499							1,647	1,647			
100081121	CONWAY	AR		03/18/2022		1,191,444							2,075	2,075			
100081122	MERCED	CA		03/18/2022		598,446							1,021	1,021			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		464,048							1,489	1,489			
100081124	CYPRESS	TX		03/18/2022		579,918							1,057	1,057			
100081125	LEETON	MO		03/18/2022		632,672							998	998			
100081126	MORGANTON	NC		03/18/2022		789,740							1,157	1,157			
100081127	IDAHO FALLS	ID		03/18/2022		785,649							1,313	1,313			
100081128	SAGINAW	TX		03/18/2022		770,867							1,204	1,204			
100081129	PHOENIX	AZ		03/18/2022		908,177							2,811	2,811			
100081130	FRESNO	CA		03/18/2022		582,938							969	969			
100081131	CARTERSVILLE	GA		03/18/2022		766,034							1,222	1,222			
100081132	ANNA	TX		03/18/2022		772,752							1,017	1,017			
100081133	CARTERSVILLE	GA		03/18/2022		766,034							1,222	1,222			
100081134	VICTORVILLE	CA		03/18/2022		989,650							1,681	1,681			
100081135	ELKRIDGE	MD		03/18/2022		910,269							3,025	3,025			
100081136	BUFFALO	NY		03/18/2022		547,044							914	914			
100081139	PLANO	TX		03/18/2022		666,499							3,635	3,635			
100081140	CORNELIUS	OR		03/18/2022		892,977							1,424	1,424			
100081141	TEMPE	AZ		03/18/2022		805,516							2,603	2,603			
100081142	TEMPE	AZ		03/18/2022		842,982							2,724	2,724			
100081143	FORKED RIVER	NJ		03/18/2022		2,188,669							3,490	3,490			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081144	BRADLEY	CA		03/18/2022		1,577,714							3,854	3,854			
100081145	MECHANICSVILLE	VA		03/18/2022		561,283							1,920	1,920			
100081146	LAS VEGAS	NV		03/18/2022		631,323							3,685	3,685			
100081147	ARLINGTON	VA		03/18/2022		729,549							1,391	1,391			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		1,062,032							3,694	3,694			
100081149	MOREHEAD CITY	NC		03/18/2022		583,061							950	950			
100081150	VANCOUVER	WA		03/18/2022		853,270							1,462	1,462			
100081151	MATTHEWS	NC		03/18/2022		874,579							1,372	1,372			
100081152	MATTHEWS	NC		03/18/2022		908,419							1,487	1,487			
100081153	MATTHEWS	NC		03/18/2022		936,150							2,006	2,006			
100081154	JACKSON	NJ		03/18/2022		2,073,166							3,237	3,237			
100081155	JARRELL	TX		03/18/2022		810,454							1,299	1,299			
100081156	BOZEMAN	MT		03/18/2022		1,247,862							2,142	2,142			
100081157	JARRELL	TX		03/18/2022		725,442							1,309	1,309			
100081158	HOMESTEAD	FL		03/18/2022		642,372							2,456	2,456			
100081159	MATTHEWS	NC		03/18/2022		752,399							1,284	1,284			
100081160	LEANDER	TX		03/18/2022		944,341							1,611	1,611			
100081161	SEWARD	AK		03/18/2022		1,092,328							1,855	1,855			
100081162	AUSTIN	TX		03/18/2022		763,638							1,277	1,277			
100081163	ANTIOCH	CA		03/18/2022		1,812,528							2,966	2,966			
100081164	LOCUST GROVE	VA		03/18/2022		718,188							1,726	1,726			
100081165	WASHINGTON	DC		03/18/2022		2,650,928							4,271	4,271			
100081166	MATTHEWS	NC		03/18/2022		834,649							1,580	1,580			
100081168	SUN VALLEY	NV		03/18/2022		525,706							880	880			
100081169	SAN ANTONIO	TX		03/18/2022		820,306							1,729	1,729			
100081170	LACEY	WA		03/18/2022		1,347,397							2,251	2,251			
100081171	WASHINGTON	DC		03/18/2022		2,650,955							4,268	4,268			
100081172	WOODBURN	OR		03/18/2022		1,060,917							1,812	1,812			
100081173	FALLS CHURCH	VA		03/18/2022		686,955							1,174	1,174			
100081174	BROOMFIELD	CO		03/18/2022		919,435							1,546	1,546			
100081175	SEATTLE	WA		03/18/2022		1,268,343							1,675	1,675			
100081176	VERO BEACH	FL		03/18/2022		699,652							1,649	1,649			
100081177	SEATTLE	WA		03/18/2022		910,173							1,553	1,553			
100081179	PFLUGERVILLE	TX		03/18/2022		1,201,561							2,040	2,040			
100081180	MIRAMAR BEACH	FL		03/18/2022		1,540,334							2,586	2,586			
100081181	PHOENIX	AZ		03/18/2022		701,602							1,496	1,496			
100081182	CENTENNIAL	CO		03/18/2022		693,856							1,089	1,089			
100081183	WOODSTOCK	GA		03/18/2022		640,979							1,027	1,027			
100081185	AMERICAN FORK	UT		03/18/2022		747,599							1,205	1,205			
100081186	ATLANTA	GA		03/18/2022		1,164,444							1,905	1,905			
100081187	LAREDO	TX		03/18/2022		352,495							977	977			
100081188	LOS ANGELES	CA		03/18/2022		1,216,301							2,032	2,032			
100081189	SANTA ROSA	CA		03/18/2022		1,038,120							1,771	1,771			
100081190	BIG BEAR LAKE	CA		03/18/2022		1,278,862							2,137	2,137			
100081191	AMERICAN FORK	UT		03/18/2022		750,703							1,209	1,209			
100081192	ANAHEIM	CA		03/18/2022		2,263,050							3,551	3,551			
100081193	PHOENIX	AZ		03/18/2022		436,794							959	959			
100081194	FULLERTON	CA		03/18/2022		2,545,818							4,548	4,548			
100081195	DUNNELLON	FL		03/18/2022		730,665							1,221	1,221			
100081196	BUDA	TX		03/18/2022		689,452							2,242	2,242			
100081197	LITCHFIELD PARK	AZ		03/18/2022		769,365							1,259	1,259			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081198	SALT LAKE CITY	UT		03/18/2022		1,650,866							2,771	2,771			
100081199	BOSTON	MA		03/18/2022		1,833,181							3,063	3,063			
100081200	LEHI	UT		03/18/2022		807,774							1,294	1,294			
100081201	DAYTONA BEACH	FL		03/18/2022		681,110							1,228	1,228			
100081202	TULSA	OK		03/18/2022		458,115							700	700			
100081204	PEORIA	AZ		03/18/2022		961,463							1,541	1,541			
100081205	IOLA	TX		03/18/2022		1,074,106							1,832	1,832			
100081206	DURHAM	NC		03/18/2022		377,000							681	681			
100081207	BRAMBLETON	VA		03/18/2022		856,605							2,613	2,613			
100081208	EDMOND	OK		03/18/2022		688,828							1,942	1,942			
100081209	STOCKBRIDGE	GA		03/18/2022		535,304							1,274	1,274			
100081210	NEW BRAUNFELS	TX		03/18/2022		874,407							1,454	1,454			
100081211	FRISCO	TX		03/18/2022		960,020							1,700	1,700			
100081212	EVERETT	MA		03/18/2022		1,668,907							4,213	4,213			
100081213	SAN ANTONIO	TX		03/18/2022		570,923							970	970			
100081214	PEOTONE	IL		03/18/2022		698,884							1,212	1,212			
100081215	MEMPHIS	TN		03/18/2022		537,864							1,199	1,199			
100081216	MOREHEAD CITY	NC		03/18/2022		451,777							751	751			
100081217	HUNTSVILLE	AL		03/18/2022		555,765							968	968			
100081219	PROSPER	TX		03/18/2022		1,047,972							1,817	1,817			
100081220	CANTON	NC		03/18/2022		688,167							1,169	1,169			
100081221	MARS HILL	NC		03/18/2022		706,936							1,453	1,453			
100081222	ASHBURN	VA		03/18/2022		473,090							824	824			
100081223	O FALLON	MO		03/18/2022		510,627							867	867			
100081224	NORTH LAS VEGAS	NV		03/18/2022		748,304							1,225	1,225			
100081225	YORKTOWN	VA		03/18/2022		636,405							1,108	1,108			
100081226	GALLATIN	TN		03/18/2022		693,711							1,135	1,135			
100081227	MARIETTA	GA		03/18/2022		641,231							1,066	1,066			
100081228	LONG BRANCH	NJ		03/18/2022		2,798,748							4,391	4,391			
100081229	MADISON	SD		03/18/2022		478,538							823	823			
100081230	ANKENY	IA		03/18/2022		600,781							1,020	1,020			
100081231	SANFORD	NC		03/18/2022		575,460							1,007	1,007			
100081232	OKLAHOMA CITY	OK		03/18/2022		322,196							550	550			
100081233	GRAND BLANC	MI		03/18/2022		290,492							488	488			
100081234	OKLAHOMA CITY	OK		03/18/2022		307,276							513	513			
100081235	OKLAHOMA CITY	OK		03/18/2022		363,145							607	607			
100081236	OKLAHOMA CITY	OK		03/18/2022		332,858							554	554			
100081237	MYRTLE BEACH	SC		03/18/2022		513,070							890	890			
100081238	PLANO	TX		03/18/2022		581,418							1,964	1,964			
100081239	GRAND BLANC	MI		03/18/2022		290,001							489	489			
100081241	WAYNESVILLE	NC		03/18/2022		775,891							1,351	1,351			
100081243	MECHANICSVILLE	VA		03/18/2022		758,918							1,141	1,141			
100081244	KNOXVILLE	TN		03/18/2022		323,780							1,680	1,680			
100081247	PLACENTIA	CA		03/18/2022		908,448							1,487	1,487			
100081248	DAYTON	OH		03/18/2022		603,513							1,423	1,423			
100081250	LAKE ELSINORE	CA		03/18/2022		904,711							2,915	2,915			
100081251	MYRTLE BEACH	SC		03/18/2022		532,567							1,363	1,363			
100081252	ALISO VIEJO	CA		03/18/2022		2,168,064							3,385	3,385			
100081253	LEXINGTON PARK	MD		03/18/2022		793,991							2,015	2,015			
100081254	HENDERSON	NV		03/18/2022		879,350							1,652	1,652			
100081255	LEBANON	TN		03/18/2022		642,718							2,144	2,144			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081256	LEANDER	TX		03/18/2022		899,510							1,560	1,560			
100081257	PUYALLUP	WA		03/18/2022		1,368,478							2,448	2,448			
100081258	MERCED	CA		03/18/2022		753,708							1,286	1,286			
100081259	ORLANDO	FL		03/18/2022		792,495							1,358	1,358			
100081260	NAPA	CA		03/18/2022		1,681,063							3,404	3,404			
100081261	BOZEMAN	MT		03/18/2022		1,029,200							2,247	2,247			
100081263	BRADENTON	FL		03/18/2022		709,605							1,229	1,229			
100081264	LATHROP	CA		03/18/2022		1,407,418							2,401	2,401			
100081265	SAN DIEGO	CA		03/18/2022		1,648,634							2,888	2,888			
100081266	AURORA	CO		03/18/2022		774,999							1,295	1,295			
100081267	GREENVILLE	SC		03/18/2022		779,775							1,303	1,303			
100081268	TRACY	CA		03/18/2022		871,961							1,489	1,489			
100081269	CLEVELAND	TN		03/18/2022		711,710							1,117	1,117			
100081270	TOWNSEND	DE		03/18/2022		472,733							1,186	1,186			
100081271	MORRISVILLE	NC		03/18/2022		862,940							1,465	1,465			
100081272	EL SOBRANTE	CA		03/18/2022		837,405							2,079	2,079			
100081273	PHOENIX	AZ		03/18/2022		1,748,812							2,908	2,908			
100081274	PINOLE	CA		03/18/2022		825,773							2,059	2,059			
100081275	REDMOND	WA		03/18/2022		1,211,209							2,024	2,024			
100081276	WHITEFISH	MT		03/18/2022		670,711							1,121	1,121			
100081277	PHOENIX	AZ		03/18/2022		872,908							1,378	1,378			
100081278	COROLLA	NC		03/18/2022		1,597,872							2,415	2,415			
100081279	GRANTS PASS	OR		03/18/2022		699,653							1,100	1,100			
100081280	WEST BOUNTIFUL	UT		03/18/2022		918,289							1,443	1,443			
100081281	LAS VEGAS	NV		03/18/2022		1,130,454							1,811	1,811			
100081282	LEBANON	IL		03/18/2022		756,619							1,353	1,353			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		709,758							1,143	1,143			
100081286	DUNEDIN	FL		03/18/2022		619,383							1,057	1,057			
100081287	LONGMONT	CO		03/18/2022		1,055,117							1,755	1,755			
100081288	CHICAGO	IL		03/18/2022		1,788,872							2,853	2,853			
100081289	VIRGINIA BEACH	VA		03/18/2022		1,388,441							2,178	2,178			
100081290	SNEADS FERRY	NC		03/18/2022		407,374							681	681			
100081291	FRANKLIN	TN		03/18/2022		1,780,212							2,866	2,866			
100081292	SAN DIEGO	CA		03/18/2022		887,174							1,422	1,422			
100081293	GROSSE POINTE PARK	MI		03/18/2022		297,998							510	510			
100081294	SMYRNA	GA		03/18/2022		272,816							1,384	1,384			
100081295	SAINT PETERS	MO		03/18/2022		579,773							1,148	1,148			
100081296	O FALLON	MO		03/18/2022		565,239							1,122	1,122			
100081297	GROSSE POINTE PARK	MI		03/18/2022		282,718							1,451	1,451			
100081298	LAKEWOOD	NJ		03/18/2022		1,594,576							2,664	2,664			
100081299	LAS VEGAS	NV		03/18/2022		585,459							792	792			
100081300	RIVERSIDE	CA		03/18/2022		1,165,875							1,939	1,939			
100081301	TEHACHAPI	CA		03/18/2022		707,099							1,181	1,181			
100081302	BEDFORD	TX		03/18/2022		811,130							1,300	1,300			
100081303	BAKERSFIELD	CA		03/18/2022		584,458							999	999			
100081304	SAN ANTONIO	TX		03/18/2022		605,536							2,284	2,284			
100081305	WILLOW GROVE	PA		03/18/2022		1,054,397							1,393	1,393			
100081306	PUYALLUP	WA		03/18/2022		728,804							1,145	1,145			
100081307	LANCASTER	CA		03/18/2022		773,501							1,757	1,757			
100081308	BELLINGHAM	WA		03/18/2022		1,392,282							2,039	2,039			
100081309	PHOENIX	AZ		03/18/2022		816,340							1,197	1,197			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081310	WASHINGTON	DC		03/18/2022		2,394,502							3,918	3,918			
100081311	PRINCETON	TX		03/18/2022		516,679							896	896			
100081312	FULLERTON	CA		03/18/2022		319,869							546	546			
100081313	PRINCETON	TX		03/18/2022		581,608							1,008	1,008			
100081315	COLUMBIA	MD		03/18/2022		601,883							1,001	1,001			
100081316	GILBERT	AZ		03/18/2022		654,983							1,136	1,136			
100081317	RICHMOND	TX		03/18/2022		636,472							932	932			
100081318	HINESVILLE	GA		03/18/2022		309,485							539	539			
100081319	IRVING	TX		03/18/2022		491,237							852	852			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		880,110							2,295	2,295			
100081323	YUKON	OK		03/18/2022		482,533							1,904	1,904			
100081325	HONOLULU	HI		03/18/2022		2,251,596							3,745	3,745			
100081326	JOSEPHINE	TX		03/18/2022		716,977							1,198	1,198			
100081327	SAN ANTONIO	TX		03/18/2022		695,579							1,259	1,259			
100081329	WEST LAKE HILLS	TX		03/18/2022		1,157,223							2,069	2,069			
100081331	ALPHARETTA	GA		03/18/2022		1,084,461							1,704	1,704			
100081332	EL MONTE	CA		03/18/2022		903,127							1,487	1,487			
100081333	LOS ANGELES	CA		03/18/2022		1,612,320							2,571	2,571			
100081334	IRVINE	CA		03/18/2022		1,588,757							2,655	2,655			
100081335	SCOTTSDALE	AZ		03/18/2022		499,333							1,594	1,594			
100081337	SURFSIDE BCH	SC		03/18/2022		1,192,338							1,951	1,951			
100081339	NEBO	NC		03/18/2022		1,588,454							2,480	2,480			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		1,592,460							3,269	3,269			
100081341	VIRGINIA BEACH	VA		03/18/2022		846,128							1,486	1,486			
100081342	KATY	TX		03/18/2022		550,585							896	896			
100081344	GARDEN GROVE	CA		03/18/2022		2,748,922							4,793	4,793			
100081345	LONG BRANCH	NJ		03/18/2022		1,035,940							1,767	1,767			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		2,065,935							3,365	3,365			
100081347	HOUSTON	TX		03/18/2022		875,176							1,396	1,396			
100081348	SCOTTSDALE	AZ		03/18/2022		1,618,900							2,649	2,649			
100081349	FORT WORTH	TX		03/18/2022		1,177,700							2,009	2,009			
100081350	GEORGETOWN	TX		03/18/2022		613,881							7,086	7,086			
100081351	NORTH LAS VEGAS	NV		03/18/2022		918,149							1,566	1,566			
100081352	SPANISH FORT	AL		03/18/2022		712,741							1,191	1,191			
100081353	WILLIAMSBURG	VA		03/18/2022		788,140							1,351	1,351			
100081354	BOTHELL	WA		03/18/2022		586,283							1,016	1,016			
100081355	ALEXANDRIA	VA		03/18/2022		1,100,702							3,557	3,557			
100081356	LATHROP	CA		03/18/2022		938,279							1,603	1,603			
100081357	WEST VALLEY CITY	UT		03/18/2022		565,057							1,991	1,991			
100081359	NASHVILLE	TN		03/18/2022		1,884,447							3,084	3,084			
100081360	CAROLINA BEACH	NC		03/18/2022		619,428							1,067	1,067			
100081361	GILBERT	AZ		03/18/2022		568,011							1,447	1,447			
100081362	DENVER	CO		03/18/2022		552,501							943	943			
100081363	COVINA	CA		03/18/2022		649,322							10,832	10,832			
100081364	ZEBULON	NC		03/18/2022		643,418							1,031	1,031			
100081365	RALEIGH	NC		03/18/2022		710,982							1,213	1,213			
100081366	BURKE	VA		03/18/2022		296,159							1,444	1,444			
100081367	SANTA MONICA	CA		03/18/2022		2,197,908							7,238	7,238			
100081368	MOUNT JULIET	TN		03/18/2022		701,693							1,119	1,119			
100081369	BOSSIER CITY	LA		03/18/2022		597,359							2,310	2,310			
100081370	IVINS	UT		03/18/2022		726,975							1,240	1,240			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081371	WEST NEW YORK	NJ		03/18/2022		698,859							3,377	3,377			
100081372	PUEBLO	CO		03/18/2022		949,597							1,613	1,613			
100081373	ROCHESTER	NH		03/18/2022		438,107							888	888			
100081374	GATLINBURG	TN		03/18/2022		831,694							1,326	1,326			
100081375	SIOUX FALLS	SD		03/18/2022		511,906							982	982			
100081376	PFLUGERVILLE	TX		03/18/2022		807,812							1,401	1,401			
100081377	SEASIDE PARK	NJ		03/18/2022		1,747,725							2,968	2,968			
100081378	ZEBULON	NC		03/18/2022		687,698							1,198	1,198			
100081379	HOUSTON	TX		03/18/2022		495,086							1,273	1,273			
100081380	GLENPOOL	OK		03/18/2022		353,171							868	868			
100081381	EVANS	GA		03/18/2022		595,670							930	930			
100081382	AUSTIN	TX		03/18/2022		1,088,898							2,581	2,581			
100081383	LITTLETON	NC		03/18/2022		1,823,891							2,908	2,908			
100081384	CHULA VISTA	CA		03/18/2022		1,239,277							2,076	2,076			
100081385	SARASOTA	FL		03/18/2022		523,134							1,284	1,284			
100081386	SEVIERVILLE	TN		03/18/2022		1,541,946							2,278	2,278			
100081387	PLAYA DEL REY	CA		03/18/2022		698,355							1,167	1,167			
100081388	BOISE	ID		03/18/2022		1,165,875							2,908	2,908			
100081389	SPRING LAKE	NC		03/18/2022		356,445							1,424	1,424			
100081390	BOZEMAN	MT		03/18/2022		663,437							1,109	1,109			
100081392	KATY	TX		03/18/2022		660,421							1,149	1,149			
100081393	BROOKLYN CENTER	MN		03/18/2022		686,388							1,079	1,079			
100081395	HOLLYWOOD	FL		03/18/2022		1,077,725							1,809	1,809			
100081396	LAS VEGAS	NV		03/18/2022		691,841							1,138	1,138			
100081397	LEBANON	TN		03/18/2022		744,269							1,168	1,168			
100081398	OREM	UT		03/18/2022		1,413,586							2,362	2,362			
100081399	JACKSONVILLE	FL		03/18/2022		682,036							1,140	1,140			
100081400	PUYALLUP	WA		03/18/2022		1,124,953							1,919	1,919			
100081401	HIGHLAND	UT		03/18/2022		1,604,033							2,680	2,680			
100081402	CHULA VISTA	CA		03/18/2022		1,401,798							2,480	2,480			
100081403	GAINESVILLE	FL		03/18/2022		708,847							2,083	2,083			
100081404	HUFFMAN	TX		03/18/2022		565,538							925	925			
100081405	CHICAGO	IL		03/18/2022		466,152							779	779			
100081406	COLLIERVILLE	TN		03/18/2022		414,642							1,039	1,039			
100081407	LEBANON	TN		03/18/2022		759,637							1,218	1,218			
100081408	MATTHEWS	NC		03/18/2022		874,579							1,372	1,372			
100081409	KENAI	AK		03/18/2022		1,003,861							1,681	1,681			
100081410	LAWRENCEVILLE	GA		03/18/2022		664,288							1,181	1,181			
100081411	CARPINTERIA	CA		03/18/2022		1,128,226							3,731	3,731			
100081412	INLET BEACH	FL		03/18/2022		1,018,434							1,702	1,702			
100081413	LAS VEGAS	NV		03/18/2022		918,149							1,566	1,566			
100081414	DALLAS	TX		03/18/2022		751,698							1,285	1,285			
100081415	CENTERTON	AR		03/18/2022		738,617							1,273	1,273			
100081416	CLAYTON	NC		03/18/2022		504,171							1,608	1,608			
100081417	FREMONT	CA		03/18/2022		1,765,096							3,011	3,011			
100081418	REDINGTON SHORES	FL		03/18/2022		896,334							1,526	1,526			
100081419	LOMITA	CA		03/18/2022		1,789,093							2,992	2,992			
100081420	INLET BEACH	FL		03/18/2022		1,823,992							2,848	2,848			
100081421	SEMINOLE	FL		03/18/2022		937,089							1,464	1,464			
100081422	STATEN ISLAND	NY		03/18/2022		777,575							1,373	1,373			
100081423	YAKIMA	WA		03/18/2022		375,011							2,369	2,369			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081424	TEHACHAPI	CA		03/18/2022		317,162							1,177	1,177			
100081425	ANNA	TX		03/18/2022		670,657							1,514	1,514			
100081426	AUBURN	AL		03/18/2022		533,761							855	855			
100081427	LAS VEGAS	NV		03/18/2022		1,041,838							1,670	1,670			
100081428	CITRUS HEIGHTS	CA		03/18/2022		247,249							491	491			
100081429	CAYCE	SC		03/18/2022		545,678							989	989			
100081430	BATH	NC		03/18/2022		932,304							10,821	10,821			
100081431	FAYETTEVILLE	AR		03/18/2022		396,265							722	722			
100081432	MODESTO	CA		03/18/2022		576,346							983	983			
100081433	PFAFFTOWN	NC		03/18/2022		362,996							646	646			
100081434	VALLEJO	CA		03/18/2022		1,415,525							2,536	2,536			
100081435	WENDELL	NC		03/18/2022		776,689							1,239	1,239			
100081436	KINGMAN	AZ		03/18/2022		429,327							820	820			
100081437	ASHEVILLE	NC		03/18/2022		392,036							697	697			
100081438	ZEBULON	NC		03/18/2022		622,746							1,041	1,041			
100081439	APEX	NC		03/18/2022		587,371							1,125	1,125			
100081440	MURFREESBORO	TN		03/18/2022		449,755							780	780			
100081441	DULUTH	MN		03/18/2022		327,139							558	558			
100081443	MORRISTOWN	TN		03/18/2022		356,452							596	596			
100081444	LAS VEGAS	NV		03/18/2022		700,527							1,191	1,191			
100081445	FREDERICKSBURG	VA		03/18/2022		703,284							1,289	1,289			
100081446	SOUTH JORDAN	UT		03/18/2022		746,039							1,777	1,777			
100081447	RICHMOND	TX		03/18/2022		604,589							2,609	2,609			
100081449	EL CAJON	CA		03/18/2022		1,069,257							3,500	3,500			
100081450	WASHINGTON	DC		03/18/2022		704,972							1,188	1,188			
100081451	HENDERSON	NV		03/18/2022		1,047,300							1,854	1,854			
100081452	NORFOLK	VA		03/18/2022		477,408							1,552	1,552			
100081453	LAVEEN	AZ		03/18/2022		489,653							1,307	1,307			
100081454	SAN JOSE	CA		03/18/2022		2,036,135							3,586	3,586			
100081455	SNOHOMISH	WA		03/18/2022		1,593,792							2,763	2,763			
100081456	RENO	NV		03/18/2022		1,812,134							6,247	6,247			
100081457	RIVERSIDE	CA		03/18/2022		841,296							2,754	2,754			
100081458	FRIENDSWOOD	TX		03/18/2022		705,644							1,198	1,198			
100081459	AUSTIN	TX		03/18/2022		384,346							1,913	1,913			
100081460	FULSHEAR	TX		03/18/2022		677,244							1,150	1,150			
100081461	MERIDIAN	ID		03/18/2022		607,398							1,963	1,963			
100081462	BUDA	TX		03/18/2022		848,493							1,470	1,470			
100081463	MEDFORD	OR		03/18/2022		1,061,358							1,794	1,794			
100081464	PHEONIX	AZ		03/18/2022		509,104							901	901			
100081465	FAYETTEVILLE	AR		03/18/2022		630,350							1,339	1,339			
100081467	SACRAMENTO	CA		03/18/2022		509,751							1,299	1,299			
100081468	IRVINE	CA		03/18/2022		2,790,553							4,450	4,450			
100081469	PACOIMA	CA		03/18/2022		617,149							4,032	4,032			
100081470	FAIRVIEW	OR		03/18/2022		637,099							1,287	1,287			
100081471	AUGUSTA	GA		03/18/2022		468,376							829	829			
100081472	SOUTH JORDAN	UT		03/18/2022		325,853							545	545			
100081473	SAINT PETERSBURG	FL		03/18/2022		474,918							1,564	1,564			
100081474	LOS ANGELES	CA		03/18/2022		1,438,535							2,636	2,636			
100081475	MELISSA	TX		03/18/2022		501,599							901	901			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		1,554,788							4,569	4,569			
100081477	BAKERSFIELD	CA		03/18/2022		510,074							848	848			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081478	FEDERAL WAY	WA		03/18/2022		1,140,680							2,080	2,080			
100081479	SURPRISE	AZ		03/18/2022		1,062,137							2,203	2,203			
100081480	SACRAMENTO	CA		03/18/2022		597,868							1,015	1,015			
100081481	ASHBURN	VA		03/18/2022		1,214,167							2,105	2,105			
100081482	STERLING HTS	MI		03/18/2022		398,379							580	580			
100081483	KILL DEVIL HILLS	NC		03/18/2022		1,314,660							2,096	2,096			
100081484	ALBANY	OR		03/18/2022		623,102							1,020	1,020			
100081485	ATLANTA	GA		03/18/2022		796,436							1,439	1,439			
100081486	LOS ANGELES	CA		03/18/2022		2,742,900							4,375	4,375			
100081488	WENATCHEE	WA		03/18/2022		654,151							2,693	2,693			
100081489	RALEIGH	NC		03/18/2022		472,502							2,121	2,121			
100081490	STOCKTON	CA		03/18/2022		801,337							1,684	1,684			
100081491	PHOENIX	AZ		03/18/2022		530,002							994	994			
100081492	LAKEWOOD	NJ		03/18/2022		886,805							1,393	1,393			
100081493	YPSILANTI	MI		03/18/2022		584,247							947	947			
100081495	MUSTANG	OK		03/18/2022		541,452							939	939			
100081496	PIEDMONT	OK		03/18/2022		370,156							1,258	1,258			
100081497	MCKINNEY	TX		03/18/2022		964,850							2,071	2,071			
100081499	EDMOND	OK		03/18/2022		295,657							502	502			
100081500	VIRGINIA BCH	VA		03/18/2022		393,028							9,902	9,902			
100081501	LINCOLN	CA		03/18/2022		601,750							1,477	1,477			
100081502	HOUSTON	TX		03/18/2022		865,789							1,268	1,268			
100081503	SALT LAKE CITY	UT		03/18/2022		670,378							1,115	1,115			
100081504	DEERFIELD BCH	FL		03/18/2022		630,030							1,186	1,186			
100081505	SCHERTZ	TX		03/18/2022		290,983							729	729			
100081506	GAINESVILLE	FL		03/18/2022		1,359,231							2,123	2,123			
100081507	ROSWELL	GA		03/18/2022		950,913							3,186	3,186			
100081508	DAVENPORT	FL		03/18/2022		1,776,648							2,658	2,658			
100081509	GAINESVILLE	FL		03/18/2022		1,359,231							2,123	2,123			
100081510	ANTIOCH	CA		03/18/2022		366,417							2,017	2,017			
100081511	HARKER HEIGHTS	TX		03/18/2022		534,428							1,086	1,086			
100081512	ARDMORE	PA		03/18/2022		639,900							1,079	1,079			
100081513	FREDERICKSBURG	TX		03/18/2022		852,254							2,509	2,509			
100081514	PHILADELPHIA	PA		03/18/2022		352,233							611	611			
100081515	FREDERICKSBRG	VA		03/18/2022		471,293							753	753			
100081516	VAN NUYS	CA		03/18/2022		639,734							1,092	1,092			
100081517	FREDERICKSBURG	VA		03/18/2022		421,908							1,358	1,358			
100081518	COSTA MESA	CA		03/18/2022		1,282,753							2,013	2,013			
100081519	RENTON	WA		03/18/2022		1,339,069							2,322	2,322			
100081520	MILFORD	MA		03/18/2022		745,199							2,361	2,361			
100081521	SAN JOSE	CA		03/18/2022		743,408							1,212	1,212			
100081522	ALLEN	TX		03/18/2022		490,045							873	873			
100081523	MILLERSVILLE	MD		03/18/2022		579,506							1,026	1,026			
100081524	EL PASO	TX		03/18/2022		379,138							5,771	5,771			
100081525	CITRUS SPGS	FL		03/18/2022		513,650							905	905			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		1,177,694							2,009	2,009			
100081527	SPARKS	NV		03/18/2022		939,398							1,596	1,596			
100081528	HONOLULU	HI		03/18/2022		563,849							1,221	1,221			
100081530	NORTH LAS VEGAS	NV		03/18/2022		931,741							1,525	1,525			
100081531	CHAMBERSBURG	PA		03/18/2022		464,018							772	772			
100081532	SAN DIEGO	CA		03/18/2022		2,212,570							3,862	3,862			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081533	SHERWOOD	AR		03/18/2022		358,520							1,687	1,687			
100081535	COMBINED LOCKS	WI		03/18/2022		715,144							1,912	1,912			
100081536	BUDA	TX		03/18/2022		213,952							3,379	3,379			
100081537	AZUSA	CA		03/18/2022		1,339,656							2,334	2,334			
100081538	CHAMBERSBURG	PA		03/18/2022		464,018							772	772			
100081540	IRVINE	CA		03/18/2022		1,437,447							2,402	2,402			
100081541	PROVIDENCE	RI		03/18/2022		1,162,759							1,912	1,912			
100081542	OKLAHOMA CITY	OK		03/18/2022		362,906							619	619			
100081543	SEATTLE	WA		03/18/2022		2,139,745							4,337	4,337			
100081544	VIENNA	VA		03/18/2022		1,472,765							2,607	2,607			
100081545	SOUTHPORT	NC		03/18/2022		347,794							892	892			
100081546	COROLLA	NC		03/18/2022		1,248,558							8,611	8,611			
100081547	SAN MATEO	CA		03/18/2022		1,164,677							1,906	1,906			
100081548	SAN JOSE	CA		03/18/2022		2,620,522							4,288	4,288			
100081549	PELHAM	AL		03/18/2022		443,771							735	735			
100081588	KATY	TX		03/30/2022		602,048							576	576			
100081617	HOWARD	OH		03/30/2022		576,846							839	839			
100081639	SAN TAN VALLEY	AZ		03/30/2022		1,800,207							2,317	2,317			
100081657	PHOENIX	AZ		03/30/2022		798,400							1,174	1,174			
100081666	DENVER	CO		03/21/2022		2,555,307							3,488	3,488			
100081669	FORT WORTH	TX		03/21/2022		564,367							705	705			
100081670	DOWNEY	CA		03/21/2022		1,203,839							3,300	3,300			
100081671	BIG BEAR LAKE	CA		03/21/2022		619,158							999	999			
100081672	LAREDO	TX		03/21/2022		1,502,039							1,613	1,613			
100081673	PRINCEVILLE	HI		03/21/2022		3,585,066							5,962	5,962			
100081675	DOVER	FL		03/21/2022		1,397,953							2,004	2,004			
100081676	HAINES CITY	FL		03/21/2022		536,027							600	600			
100081677	BAKERSFIELD	CA		03/21/2022		1,004,628							1,644	1,644			
100081678	WOODLAND HILLS	CA		03/21/2022		3,497,548							5,463	5,463			
100081686	TOLLHOUSE	CA		03/21/2022		600,594							826	826			
100081687	HAWTHORNE	CA		03/21/2022		1,458,577							2,240	2,240			
100081688	TRACYS LANDING	MD		03/21/2022		4,372,031							7,271	7,271			
100081691	VALENCIA	CA		03/21/2022		7,074,363							522	522			
100081692	SAN DIMAS	CA		03/21/2022		274,288							82	82			
100081754	MISSION HILLS	CA		03/22/2022		1,483,456							1,981	1,981			
100081756	IRVINE	CA		03/22/2022		3,237,543							6,924	6,924			
100081757	COMMERCE	CA		03/22/2022		1,915,226							2,558	2,558			
100081758	SUNRISE BEACH	TX		03/22/2022		4,814,430							8,138	8,138			
100081760	LOS ANGELES	CA		03/22/2022		1,083,827							1,579	1,579			
100081761	CULVER CITY	CA		03/22/2022		1,438,221							17	17			
100081763	MILLBRAE	CA		03/22/2022		4,381,850							7,102	7,102			
100081767	PASADENA	CA		03/25/2022		1,980,756							3,364	3,364			
100081768	BUFORD	GA		03/25/2022		810,649							1,296	1,296			
100081769	RANCHO MISSION VIEJO	CA		03/25/2022		4,790,826							7,765	7,765			
100081770	ATLANTA	GA		03/25/2022		1,229,622							1,728	1,728			
100081799	HUTCHINSON ISLAND	FL		04/27/2022		2,515,529							2,236	2,236			
100081833	HAMDEN	CT		04/27/2022		568,375							485	485			
100081865	CORONA	CA		04/27/2022		828,327							804	804			
100081893	LUXEMBOURG	LUX		03/30/2022		3,018,600							(15)	(15)	(15)		(15)
100081894	LUXEMBOURG	LUX		03/30/2022		40,385							351	351	(9)		(9)
100081895	LUXEMBOURG	LUX		03/30/2022		346,500							(8)	(8)	(8)		(8)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081896	LUXEMBOURG	LUX		03/30/2022		477,600							(5)	(5)	(5)		(5)
100081897	LUXEMBOURG	LUX		03/30/2022		486,000							(10)	(10)	(10)		(10)
100081898	LUXEMBOURG	LUX		03/30/2022		58,106							413	413	(11)		(11)
100081899	LUXEMBOURG	LUX		03/30/2022		408,000							(1)	(1)	(1)		(1)
100081900	LUXEMBOURG	LUX		03/30/2022		23,966							207	207	(5)		(5)
100081901	LUXEMBOURG	LUX		03/30/2022		285,600							(6)	(6)	(6)		(6)
100081902	LUXEMBOURG	LUX		03/30/2022		205,772							656	656	(15)		(15)
100081903	LUXEMBOURG	LUX		03/30/2022		506,400							1	1	1		1
100081904	LUXEMBOURG	LUX		03/30/2022		436,800							2	2	2		2
100081905	LUXEMBOURG	LUX		03/30/2022		28,109							202	202	(5)		(5)
100081906	LUXEMBOURG	LUX		03/30/2022		344,400							2	2	2		2
100081907	LUXEMBOURG	LUX		03/30/2022		22,169							159	159	(4)		(4)
100081908	LUXEMBOURG	LUX		03/30/2022		83,831							499	499	(13)		(13)
100081909	LUXEMBOURG	LUX		03/30/2022		439,440							(5)	(5)	(5)		(5)
100081910	LUXEMBOURG	LUX		03/30/2022		1,038,000							(27)	(27)	(27)		(27)
100081911	LUXEMBOURG	LUX		03/30/2022		477,000							(1)	(1)	(1)		(1)
100081912	LUXEMBOURG	LUX		03/30/2022		28,667							205	205	(5)		(5)
100081913	LUXEMBOURG	LUX		03/30/2022		76,965							666	666	(15)		(15)
100081914	LUXEMBOURG	LUX		03/30/2022		1,319,400							4	4	4		4
100081915	LUXEMBOURG	LUX		03/30/2022		1,890,000							1	1	1		1
100081916	LUXEMBOURG	LUX		03/30/2022		480,000							(3)	(3)	(3)		(3)
100081917	LUXEMBOURG	LUX		03/30/2022		1,740,000							(42)	(42)	(42)		(42)
100081918	LUXEMBOURG	LUX		03/30/2022		51,587							371	371	(10)		(10)
100081919	LUXEMBOURG	LUX		03/30/2022		1,731,600							(2)	(2)	(2)		(2)
100081920	LUXEMBOURG	LUX		03/30/2022		1,044,000							3	3	3		3
100081921	LUXEMBOURG	LUX		03/30/2022		2,502,000							20	20	20		20
100081922	LUXEMBOURG	LUX		03/30/2022		90,383							643	643	(14)		(14)
100081923	LUXEMBOURG	LUX		03/30/2022		918,000							(4)	(4)	(4)		(4)
100081924	LUXEMBOURG	LUX		03/30/2022		55,170							394	394	(9)		(9)
100081925	LUXEMBOURG	LUX		03/30/2022		1,092,000							(35)	(35)	(35)		(35)
100081926	LUXEMBOURG	LUX		03/30/2022		2,088,000							1	1	1		1
100081927	LUXEMBOURG	LUX		03/30/2022		2,556,000							4	4	4		4
100081928	LUXEMBOURG	LUX		03/30/2022		462,000							(9)	(9)	(9)		(9)
100081929	LUXEMBOURG	LUX		03/30/2022		495,000							2	2	2		2
100081930	LUXEMBOURG	LUX		03/30/2022		28,875							250	250	(6)		(6)
100081931	LUXEMBOURG	LUX		03/30/2022		1,016,400							1	1	1		1
100081932	LUXEMBOURG	LUX		03/30/2022		306,000											
100081933	LUXEMBOURG	LUX		03/30/2022		1,422,000							9	9	9		9
100081934	LUXEMBOURG	LUX		03/30/2022		55,118							1,125	1,125	(46)		(46)
100081935	LUXEMBOURG	LUX		03/30/2022		765,000							1	1	1		1
100081936	LUXEMBOURG	LUX		03/30/2022		45,923							272	272	(6)		(6)
100081937	LUXEMBOURG	LUX		03/30/2022		1,324,800							2	2	2		2
100081938	LUXEMBOURG	LUX		03/30/2022		1,338,000							1	1	1		1
100081939	LUXEMBOURG	LUX		03/30/2022		80,001							575	575	(13)		(13)
100081940	LUXEMBOURG	LUX		03/30/2022		2,400,000							4	4	4		4
100081941	LUXEMBOURG	LUX		03/30/2022		465,600							863	863	(29)		(29)
100081943	LUXEMBOURG	LUX		03/30/2022		1,015,462							(29)	(29)	(29)		(29)
100081944	LUXEMBOURG	LUX		03/30/2022		346,302							2,514	2,514	(70)		(70)
100081945	LUXEMBOURG	LUX		03/30/2022		26,117							190	190	(5)		(5)
100081946	LUXEMBOURG	LUX		03/30/2022		594,000							(13)	(13)	(13)		(13)
100081947	LUXEMBOURG	LUX		03/30/2022		18,694							132	132	(3)		(3)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081948	LUXEMBOURG	LUX		03/30/2022		630,000							4	4	4		4
100081949	LUXEMBOURG	LUX		03/30/2022		774,000							1	1	1		1
100081950	LUXEMBOURG	LUX		03/30/2022		46,149							337	337	(8)		(8)
100081951	LUXEMBOURG	LUX		03/30/2022		252,000							(6)	(6)	(6)		(6)
100081954	LUXEMBOURG	LUX		03/30/2022		31,134							226	226	(6)		(6)
100081955	LUXEMBOURG	LUX		03/30/2022		522,000							(11)	(11)	(11)		(11)
100081956	LUXEMBOURG	LUX		03/30/2022		28,654							204	204	(5)		(5)
100081957	LUXEMBOURG	LUX		03/30/2022		612,000							1	1	1		1
100081958	LUXEMBOURG	LUX		03/30/2022									137,933	137,933	(262)		(262)
100081959	LUXEMBOURG	LUX		03/30/2022		468,000							(9)	(9)	(9)		(9)
100081960	LUXEMBOURG	LUX		03/30/2022		27,904							203	203	(5)		(5)
100081961	LUXEMBOURG	LUX		03/30/2022		264,000							1	1	1		1
100081962	LUXEMBOURG	LUX		03/30/2022		432,000							(15)	(15)	(15)		(15)
100081963	LUXEMBOURG	LUX		03/30/2022		495,000							(17)	(17)	(17)		(17)
100081964	LUXEMBOURG	LUX		03/30/2022		2,034,000							3	3	3		3
100081965	LUXEMBOURG	LUX		03/30/2022		121,234							887	887	(21)		(21)
100081966	LUXEMBOURG	LUX		03/30/2022		411,600							1	1	1		1
100081967	LUXEMBOURG	LUX		03/30/2022		612,000							(12)	(12)	(12)		(12)
100081968	LUXEMBOURG	LUX		03/30/2022									128,150	128,150	(2,985)		(2,985)
100081969	LUXEMBOURG	LUX		03/30/2022		384,208							729	729	(16)		(16)
100081970	LUXEMBOURG	LUX		03/30/2022		954,000							1	1	1		1
100081971	LUXEMBOURG	LUX		03/30/2022		1,314,000							1	1	1		1
100081972	LUXEMBOURG	LUX		03/30/2022		1,467,000							1	1	1		1
100081973	LUXEMBOURG	LUX		03/30/2022		1,260,000							(26)	(26)	(26)		(26)
100081974	LUXEMBOURG	LUX		03/30/2022		709,200							2	2	2		2
100081975	LUXEMBOURG	LUX		03/30/2022		675,000							(16)	(16)	(16)		(16)
100081976	LUXEMBOURG	LUX		03/30/2022		40,541							290	290	(8)		(8)
100081977	LUXEMBOURG	LUX		03/30/2022		8,622,000							(48)	(48)	(48)		(48)
100081978	LUXEMBOURG	LUX		03/30/2022		951,367							6,832	6,832	(166)		(166)
100081979	LUXEMBOURG	LUX		03/30/2022		125,225							1	1	1		1
100081980	LUXEMBOURG	LUX		03/30/2022		1,674,000							(6)	(6)	(6)		(6)
100081981	LUXEMBOURG	LUX		03/30/2022		324,000							(1)	(1)	(1)		(1)
100081982	LUXEMBOURG	LUX		03/30/2022		403,200							1	1	1		1
100081983	LUXEMBOURG	LUX		03/30/2022		342,000							1	1	1		1
100081984	LUXEMBOURG	LUX		03/30/2022		129,611							939	939	(22)		(22)
100081985	LUXEMBOURG	LUX		03/30/2022		2,160,000							1	1	1		1
100081986	LUXEMBOURG	LUX		03/30/2022		2,808,000							9	9	9		9
100081987	LUXEMBOURG	LUX		03/30/2022		285,600							(8)	(8)	(8)		(8)
100081988	LUXEMBOURG	LUX		03/30/2022		285,600							(7)	(7)	(7)		(7)
100081989	LUXEMBOURG	LUX		03/30/2022		252,000							(6)	(6)	(6)		(6)
100081990	LUXEMBOURG	LUX		03/30/2022		252,000							(5)	(5)	(5)		(5)
100081991	LUXEMBOURG	LUX		03/30/2022		28,086							203	203	(5)		(5)
100081992	LUXEMBOURG	LUX		03/30/2022		468,000							(2)	(2)	(2)		(2)
100081993	LUXEMBOURG	LUX		03/30/2022		221,280							1	1	1		1
100081994	LUXEMBOURG	LUX		03/30/2022		1,224,000							4	4	4		4
100081995	LUXEMBOURG	LUX		03/30/2022		546,000							2	2	2		2
100081996	LUXEMBOURG	LUX		03/30/2022		39,634							359	359	(8)		(8)
100081997	LUXEMBOURG	LUX		03/30/2022		75,200							7,663	7,663	(28)		(28)
100081998	LUXEMBOURG	LUX		03/30/2022		949,200							228,809	228,809	(456)		(456)
100081999	LUXEMBOURG	LUX		03/30/2022		432,000							(1)	(1)	(1)		(1)
100082000	LUXEMBOURG	LUX		03/30/2022		414,000							(1)	(1)	(1)		(1)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082001	LUXEMBOURG	LUX		03/30/2022		374,400							(1)	(1)	(1)		(1)
100082002	LUXEMBOURG	LUX		03/30/2022		405,000							3	3	3		3
100082003	LUXEMBOURG	LUX		03/30/2022		2,683,800							5	5	5		5
100082004	LUXEMBOURG	LUX		03/30/2022		304,164							3,250	3,250	(76)		(76)
100082005	LUXEMBOURG	LUX		03/30/2022		3,127,788							5	5	5		5
100082006	LUXEMBOURG	LUX		03/30/2022		684,000							(14)	(14)	(14)		(14)
100082007	LUXEMBOURG	LUX		03/30/2022		864,000							(20)	(20)	(20)		(20)
100082008	LUXEMBOURG	LUX		03/30/2022		103,977							732	732	(20)		(20)
100082009	LUXEMBOURG	LUX		03/30/2022		576,000											
100082010	LUXEMBOURG	LUX		03/30/2022		78,003							465	465	(11)		(11)
100082011	LUXEMBOURG	LUX		03/30/2022		567,000							(30)	(30)	(30)		(30)
100082012	LUXEMBOURG	LUX		03/30/2022		33,989							308	308	(11)		(11)
100082013	LUXEMBOURG	LUX		03/30/2022		360,000							(7)	(7)	(7)		(7)
100082014	LUXEMBOURG	LUX		03/30/2022		67,090							477	477	(13)		(13)
100082015	LUXEMBOURG	LUX		03/30/2022		520,800							(12)	(12)	(12)		(12)
100082016	LUXEMBOURG	LUX		03/30/2022		436,800							(10)	(10)	(10)		(10)
100082017	LUXEMBOURG	LUX		03/30/2022		55,111							820	820	(21)		(21)
100082018	LUXEMBOURG	LUX		03/30/2022		453,600							(10)	(10)	(10)		(10)
100082019	LUXEMBOURG	LUX		03/30/2022		57,231							852	852	(21)		(21)
100082020	LUXEMBOURG	LUX		03/30/2022		57,231							851	851	(22)		(22)
100082021	LUXEMBOURG	LUX		03/30/2022		453,600							(15)	(15)	(15)		(15)
100082022	LUXEMBOURG	LUX		03/30/2022		512,400							(17)	(17)	(17)		(17)
100082023	LUXEMBOURG	LUX		03/30/2022		64,649							962	962	(25)		(25)
100082024	LUXEMBOURG	LUX		03/30/2022		71,419							507	507	(14)		(14)
100082025	LUXEMBOURG	LUX		03/30/2022		554,400							(18)	(18)	(18)		(18)
100082026	LUXEMBOURG	LUX		03/30/2022		520,800							(11)	(11)	(11)		(11)
100082027	LUXEMBOURG	LUX		03/30/2022		67,090							477	477	(13)		(13)
100082028	LUXEMBOURG	LUX		03/30/2022		63,590							946	946	(24)		(24)
100082029	LUXEMBOURG	LUX		03/30/2022		504,000							(11)	(11)	(11)		(11)
100082030	LUXEMBOURG	LUX		03/30/2022		370,800							(1)	(1)	(1)		(1)
100082031	LUXEMBOURG	LUX		03/30/2022		25,075							181	181	(5)		(5)
100082032	LUXEMBOURG	LUX		03/30/2022		417,754							(8)	(8)	(8)		(8)
100082033	LUXEMBOURG	LUX		03/30/2022		20,303							146	146	(4)		(4)
100082034	LUXEMBOURG	LUX		03/30/2022		338,244							(7)	(7)	(7)		(7)
100082035	LUXEMBOURG	LUX		03/30/2022		1,932,000							3	3	3		3
100082036	LUXEMBOURG	LUX		03/30/2022		2,352,000							3	3	3		3
100082037	LUXEMBOURG	LUX		03/30/2022		909,000							(3)	(3)	(3)		(3)
100082038	LUXEMBOURG	LUX		03/30/2022		487,200							(2)	(2)	(2)		(2)
100082039	LUXEMBOURG	LUX		03/30/2022		507,600							1	1	1		1
100082040	LUXEMBOURG	LUX		03/30/2022		338,400											
100082041	LUXEMBOURG	LUX		03/30/2022		864,000							(68)	(68)	(68)		(68)
100082042	LUXEMBOURG	LUX		03/30/2022		50,400							436	436	(10)		(10)
100082043	LUXEMBOURG	LUX		03/30/2022		528,000							1	1	1		1
100082044	LUXEMBOURG	LUX		03/30/2022		520,800											
100082045	LUXEMBOURG	LUX		03/30/2022		31,500							272	272	(6)		(6)
100082046	LUXEMBOURG	LUX		03/30/2022		486,000							1	1	1		1
100082047	LUXEMBOURG	LUX		03/30/2022		215,130							1	1	1		1
100082048	LUXEMBOURG	LUX		03/30/2022		621,600							(1)	(1)	(1)		(1)
100082049	LUXEMBOURG	LUX		03/30/2022		76,115							813	813	(19)		(19)
100082050	LUXEMBOURG	LUX		03/30/2022		411,600							(1)	(1)	(1)		(1)
100082051	LUXEMBOURG	LUX		03/30/2022		25,200							269	269	(6)		(6)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082052	LUXEMBOURG	LUX		03/30/2022		342,000							(7)	(7)	(7)		(7)
100082053	LUXEMBOURG	LUX		03/30/2022		20,541							147	147	(4)		(4)
100082054	LUXEMBOURG	LUX		03/30/2022		675,000							1	1	1		1
100082055	LUXEMBOURG	LUX		03/30/2022		554,400							(15)	(15)	(15)		(15)
100082056	LUXEMBOURG	LUX		03/30/2022		621,600							(18)	(18)	(18)		(18)
100082057	LUXEMBOURG	LUX		03/30/2022		1,800,000							(59)	(59)	(59)		(59)
100082058	LUXEMBOURG	LUX		03/30/2022		108,043							777	777	(22)		(22)
100082059	LUXEMBOURG	LUX		03/30/2022		738,000							5	5	5		5
100082060	LUXEMBOURG	LUX		03/30/2022		44,311							320	320	(7)		(7)
100082061	LUXEMBOURG	LUX		03/30/2022		42,604							392	392	(9)		(9)
100082062	LUXEMBOURG	LUX		03/30/2022		729,000							6	6	6		6
100082064	LUXEMBOURG	LUX		03/30/2022		1,495,200							(39)	(39)	(39)		(39)
100082065	LUXEMBOURG	LUX		03/30/2022		924,000							(24)	(24)	(24)		(24)
100082066	TWICKENHAM	GBR		03/30/2022		170,516							3	3	3		3
100082067	TWICKENHAM	GBR		03/30/2022		170,882							3	3	3		3
100082068	TWICKENHAM	GBR		03/30/2022		182,821							2	2	2		2
100082069	TWICKENHAM	GBR		03/30/2022		128,721							(2)	(2)	(2)		(2)
100082070	TWICKENHAM	GBR		03/30/2022		197,372							(6)	(6)	(6)		(6)
100082071	TWICKENHAM	GBR		03/30/2022		148,557							(5)	(5)	(5)		(5)
100082072	TWICKENHAM	GBR		03/30/2022		78,352							(1)	(1)	(1)		(1)
100082073	TWICKENHAM	GBR		03/30/2022		1,081,257							(14)	(14)	(14)		(14)
100082074	TWICKENHAM	GBR		03/30/2022		1,149,162							(18)	(18)	(18)		(18)
100082076	TWICKENHAM	GBR		03/30/2022		455,113							5	5	5		5
100082077	TWICKENHAM	GBR		03/30/2022		190,412							2	2	2		2
100082078	TWICKENHAM	GBR		03/30/2022		738,956							(10)	(10)	(10)		(10)
100082079	TWICKENHAM	GBR		03/30/2022		109,973							1	1	1		1
100082080	TWICKENHAM	GBR		03/30/2022		82,456							2	2	2		2
100082081	BIRMINGHAM	AL		03/30/2022		125,363							(26)	(26)	(26)		(26)
100082082	NORTH WEST LONDON	GBR		03/30/2022		213,117							(39)	(39)	(39)		(39)
100082084	EAST LONDON	GBR		03/30/2022		424,842							(71)	(71)	(71)		(71)
100082085	NORTH LONDON	GBR		03/30/2022		286,544							(48)	(48)	(48)		(48)
100082086	CHESTER	PA		03/30/2022		78,203							2	2	2		2
100082115	RANCHO MIRAGE	CA		04/14/2022		1,292,955							2,068	2,068			
100082117	HOLLYWOOD	SC		04/14/2022		1,486,420							2,064	2,064			
100082118	PEARLAND	TX		04/14/2022		589,671							629	629			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		4,540,081							7,019	7,019			
100082127	GATLINBURG	TN		04/14/2022		1,580,934							3,133	3,133			
100082131	FORT LAUDERDALE	FL		04/14/2022		955,859							1,416	1,416			
100082133	OJAI	CA		04/14/2022		1,179,246							735	735			
100082149	BLUFFDALE	UT		04/14/2022		2,638,675							3,909	3,909			
100082150	MIAMI	FL		04/14/2022		1,088,449							1,478	1,478			
100082153	SAN FRANCISCO	CA		04/14/2022		3,264,554							1,386	1,386			
100082162	NEW RIVER	AZ		04/14/2022		1,309,119							2,389	2,389			
100082164	HOLLYWOOD	FL		04/14/2022		1,533,302							1,590	1,590			
100082166	SAN DIEGO	CA		04/14/2022		4,359,497							3,125	3,125			
100082171	KATY	TX		04/14/2022		656,199							635	635			
100082172	VISTA	CA		04/14/2022		2,558,543							3,343	3,343			
100082173	DALLAS	TX		04/14/2022		1,125,086							1,016	1,016			
100082176	REDONDO BEACH	CA		04/14/2022		2,487,088							4,012	4,012			
100082177	QUEEN CREEK	AZ		04/14/2022		760,266							1,012	1,012			
100082180	LEXINGTON	SC		04/14/2022		778,677							724	724			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082182	RANCHO MURIETA	CA		04/14/2022		1,620,925							2,153	2,153			
100082184	LEONARD	TX		04/14/2022		871,031							995	995			
100082185	GRANITE BAY	CA		04/14/2022		1,580,690							2,354	2,354			
100082189	MANTECA	CA		04/14/2022		2,262,789							2,089	2,089			
100082190	ORLANDO	FL		04/14/2022		567,787							5,815	5,815			
100082191	DULUTH	GA		04/14/2022		2,946,353							3,126	3,126			
100082193	GREENVILLE	SC		04/14/2022		294,042							59	59			
100082234	GLENDORA	CA		04/14/2022		6,063,048							8,062	8,062			
100082235	NEWPORT BEACH	CA		04/14/2022		3,481,037							8,940	8,940			
100082237	HOUSTON	TX		04/14/2022		927,895							1,007	1,007			
100082250	GALVESTON	TX		04/14/2022		1,840,434							2,876	2,876			
100082251	HIGHLAND	UT		04/14/2022		4,101,981							5,330	5,330			
100082258	REDDING	CA		04/14/2022		1,032,699							1,173	1,173			
100082261	GRESHAM	OR		04/14/2022		384,777							407	407			
100082262	HOMESTEAD	FL		04/14/2022		2,146,075							2,794	2,794			
100082274	DENVER	CO		04/14/2022		2,142,448							3,893	3,893			
100082280	LODI	CA		04/14/2022		1,882,057							2,670	2,670			
100082291	LONG BEACH	CA		04/14/2022		3,280,500							1,200	1,200			
100082297	POMPANO BEACH	FL		04/14/2022		1,172,146							3,038	3,038			
100082300	BRADENTON	FL		04/14/2022		1,682,983							1,749	1,749			
100082306	PINE	CO		04/14/2022		392,893							487	487			
100082313	PARKLAND	FL		04/14/2022		1,424,966							1,017	1,017			
100082316	NAPLES	FL		04/14/2022		1,623,834							2,189	2,189			
100082324	SIMPSONVILLE	SC		04/14/2022		984,979							909	909			
100082328	MONTGOMERY	TX		04/14/2022		1,035,996							1,245	1,245			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		4,352,760							729	729			
100082331	NORTHRIDGE	CA		04/14/2022		4,204,558							5,110	5,110			
100082339	MONTGOMERY	TX		04/14/2022		1,325,370							1,260	1,260			
100082340	HERRIMAN	UT		04/14/2022		1,333,829							237	237			
100082348	AUSTIN	TX		04/14/2022		1,466,063							1,231	1,231			
100082352	SAN DIEGO	CA		04/14/2022		1,283,721							1,596	1,596			
100082354	PRESCOTT	AZ		04/14/2022		1,389,141							1,693	1,693			
100082360	SCOTTSDALE	AZ		04/14/2022		1,452,913							2,804	2,804			
100082361	MIAMI	FL		04/14/2022		1,324,538							1,671	1,671			
100082367	SUMMERVILLE	SC		04/22/2022		1,685,914							5,822	5,822			
100082377	HAINES CITY	FL		04/14/2022		823,932							1,117	1,117			
100082381	TORRANCE	CA		04/14/2022		3,272,119							4,206	4,206			
100082386	DOWNEY	CA		04/14/2022		3,827,334							11,340	11,340			
100082448	LOS ANGELES	CA		05/17/2022		1,262,042							1,790	1,790			
100082471	STOCKTON	CA		04/22/2022		2,089,631							3,650	3,650			
100082566	MIRAMAR BEACH	FL		04/27/2022		1,079,740							4,281	4,281			
100082572	MIAMI	FL		04/27/2022		6,524,610							7,233	7,233			
100082578	PALATINE	IL		04/20/2022		613,644							43,544	43,544			
100082584	SAN DIEGO	CA		04/14/2022		2,442,930							2,854	2,854			
100082585	CAPE CORAL	FL		04/14/2022		743,864							741	741			
100082586	CONROE	TX		04/14/2022		551,745							3,257	3,257			
100082588	EL DORADO HILLS	CA		04/14/2022		2,790,896							26,957	26,957			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		603,597							545	545			
100082590	ATLANTA	GA		04/14/2022		987,967							1,486	1,486			
100082591	VICTORVILLE	CA		04/14/2022		1,028,747							1,404	1,404			
100082592	SAN DIEGO	CA		04/14/2022		1,148,790							1,365	1,365			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082593	LOVELAND	CO		04/14/2022		552,189							1,197	1,197			
100082595	GUTHRIE	OK		04/14/2022		294,437							346	346			
100082596	BERMUDA DUNES	CA		04/14/2022		1,744,669							2,168	2,168			
100082597	BROOKLYN	NY		04/14/2022		7,370,108							8,372	8,372			
100082598	SEABROOK	TX		04/14/2022		523,385							1,767	1,767			
100082599	QUOGUE	NY		04/14/2022		5,789,304							5,865	5,865			
100082600	WAREHAM	MA		04/14/2022		643,944							838	838			
100082601	CARROLLTON	TX		04/14/2022		1,883,750							2,202	2,202			
100082602	PHILADELPHIA	PA		04/14/2022		711,437							973	973			
100082603	FEDERAL WAY	WA		04/14/2022		1,710,890							2,967	2,967			
100082604	HEWLETT	NY		04/14/2022		1,792,986							3,673	3,673			
100082605	RESEDA	CA		04/14/2022		1,253,113							1,748	1,748			
100082606	SACRAMENTO	CA		04/14/2022		718,287							835	835			
100082607	CHATSWORTH	CA		04/14/2022		881,551							1,261	1,261			
100082609	SANTA ANA	CA		04/14/2022		1,114,404							1,451	1,451			
100082610	LOS ANGELES	CA		04/14/2022		1,027,943							1,456	1,456			
100082611	RUNNING SPRINGS	CA		04/14/2022		688,123							272	272			
100082612	LOS ANGELES	CA		04/14/2022		925,831							1,230	1,230			
100082614	FRESNO	CA		04/14/2022		1,457,358							2,166	2,166			
100082615	LOS ANGELES	CA		04/14/2022		1,260,463							1,706	1,706			
100082617	CEDAR GROVE	NJ		04/14/2022		1,300,759							2,171	2,171			
100082618	ORANGE	CA		04/14/2022		4,108,250							7,634	7,634			
100082619	RANCHO SANTA FE	CA		04/14/2022		5,478,965							7,440	7,440			
100082620	TEMECULA	CA		04/14/2022		1,483,962							1,804	1,804			
100082621	WEST CHICAGO	IL		04/14/2022		1,022,645							2,828	2,828			
100082622	GRANADA HILLS	CA		04/14/2022		2,578,094							3,041	3,041			
100082624	PALM COAST	FL		04/14/2022		1,799,968							2,081	2,081			
100082625	MOUNT PLEASANT	SC		04/14/2022		2,880,913							7,216	7,216			
100082627	KAILUA KONA	HI		04/14/2022		1,465,261							2,034	2,034			
100082629	WALNUT CREEK	CA		04/14/2022		666,877							906	906			
100082631	SHALLOTTE	NC		04/14/2022		209,804							2,704	2,704			
100082632	CHICAGO	IL		04/14/2022		384,452							619	619			
100082635	WAKE FOREST	NC		04/14/2022		1,208,485							1,394	1,394			
100082636	NORTHRIDGE	CA		04/14/2022		2,437,748							4,377	4,377			
100082640	MIAMI	FL		04/14/2022		1,276,828							3,344	3,344			
100082641	JACKSONVILLE	FL		04/14/2022		391,169							1,066	1,066			
100082642	HAMPSTEAD	MD		04/14/2022		932,552							1,185	1,185			
100082645	MORGAN HILL	CA		04/14/2022		1,822,511							3,716	3,716			
100082647	KISSIMMEE	FL		04/14/2022		946,362							891	891			
100082652	AVENTURA	FL		04/14/2022		757,551							1,361	1,361			
100082711	CARSON	CA		04/20/2022		1,887,427							2,691	2,691			
100082715	NEWPORT	RI		04/26/2022		198,865							5	5	5		5
100082716	NOTTINGHAM	MD		04/26/2022		229,832							(4)	(4)	(4)		(4)
100082717	NOTTINGHAM	MD		04/26/2022		428,324							(7)	(7)	(7)		(7)
100082718	CHESTER	PA		04/26/2022		97,001							(5)	(5)	(5)		(5)
100082719	TEESSIDE	GBR		04/26/2022		125,363							(2)	(2)	(2)		(2)
100082720	BIRMINGHAM	AL		04/26/2022		332,496							14	14	14		14
100082721	LUXEMBOURG	LUX		04/27/2022		28,580							199	199	5		5
100082722	LUXEMBOURG	LUX		04/27/2022		189,000											
100082723	LUXEMBOURG	LUX		04/27/2022		11,025							95	95	3		3
100082724	LUXEMBOURG	LUX		04/27/2022		571,500							(1)	(1)	(1)		(1)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082725	LUXEMBOURG	LUX		04/27/2022		32,809							288	288	9		9
100082726	LUXEMBOURG	LUX		04/27/2022		108,000											
100082727	LUXEMBOURG	LUX		04/27/2022		30,983							279	279	8		8
100082728	LUXEMBOURG	LUX		04/27/2022		106,560											
100082729	LUXEMBOURG	LUX		04/27/2022		108,044							202	202	7		7
100082730	LUXEMBOURG	LUX		04/27/2022		32,778											
100082731	LUXEMBOURG	LUX		04/27/2022		1,045,200							(17)	(17)	(17)		(17)
100082732	LUXEMBOURG	LUX		04/27/2022		285,600											
100082733	LUXEMBOURG	LUX		04/27/2022		315,000											
100082734	LUXEMBOURG	LUX		04/27/2022		384,000							1	1	1		1
100082735	LUXEMBOURG	LUX		04/27/2022		2,340,000							59	59	59		59
100082736	LUXEMBOURG	LUX		04/27/2022		244,800							1	1	1		1
100082737	LUXEMBOURG	LUX		04/27/2022		30,096							210	210	7		7
100082738	LUXEMBOURG	LUX		04/27/2022		3,737,520							(74)	(74)	(74)		(74)
100082739	LUXEMBOURG	LUX		04/27/2022		374,400							3	3	3		3
100082740	LUXEMBOURG	LUX		04/27/2022		1,444,800							2	2	2		2
100082742	LUXEMBOURG	LUX		04/27/2022		450,000							1	1	1		1
100082743	LUXEMBOURG	LUX		04/27/2022		3,720,000							6	6	6		6
100082744	LUXEMBOURG	LUX		04/27/2022		487,200							1	1	1		1
100082745	LUXEMBOURG	LUX		04/27/2022		56,597							398	398	12		12
100082746	LUXEMBOURG	LUX		04/27/2022		67,142							463	463	15		15
100082747	LUXEMBOURG	LUX		04/27/2022		537,600							1	1	1		1
100082748	LUXEMBOURG	LUX		04/27/2022		5,544,000							54	54	54		54
100082749	LUXEMBOURG	LUX		04/27/2022		396,000							1	1	1		1
100082750	LUXEMBOURG	LUX		04/27/2022		387,000							1	1	1		1
100082751	LUXEMBOURG	LUX		04/27/2022		91,875							659	659	21		21
100082752	LUXEMBOURG	LUX		04/27/2022		1,521,000							3	3	3		3
100082753	LUXEMBOURG	LUX		04/27/2022		152,838							1	1	1		1
100082754	LUXEMBOURG	LUX		04/27/2022		55,187							393	393	12		12
100082755	LUXEMBOURG	LUX		04/27/2022		495,600							1	1	1		1
100082756	LUXEMBOURG	LUX		04/27/2022		63,844							455	455	14		14
100082757	LUXEMBOURG	LUX		04/27/2022		470,400							1	1	1		1
100082758	LUXEMBOURG	LUX		04/27/2022		60,597							432	432	14		14
100082759	LUXEMBOURG	LUX		04/27/2022		379,200							1	1	1		1
100082760	LUXEMBOURG	LUX		04/27/2022		252,000											
100082761	LUXEMBOURG	LUX		04/27/2022		244,802							498	498	16		16
100082762	LUXEMBOURG	LUX		04/27/2022		4,275,914							10	10	10		10
100082763	LUXEMBOURG	LUX		04/27/2022		392,480							2,730	2,730	85		85
100082764	LUXEMBOURG	LUX		04/27/2022		22,880							161	161	5		5
100082765	LUXEMBOURG	LUX		04/27/2022		134,857							1	1	1		1
100082766	LUXEMBOURG	LUX		04/27/2022		1,732,032							4	4	4		4
100082767	LUXEMBOURG	LUX		04/27/2022		362,181							679	679	19		19
100082768	LUXEMBOURG	LUX		04/27/2022		21,013							179	179	6		6
100082769	LUXEMBOURG	LUX		04/27/2022		354,600							3	3	3		3
100082770	LUXEMBOURG	LUX		04/27/2022		279,000							2	2	2		2
100082771	LUXEMBOURG	LUX		04/27/2022		38,771							349	349	11		11
100082772	LUXEMBOURG	LUX		04/27/2022		657,000							2	2	2		2
100082773	LUXEMBOURG	LUX		04/27/2022		513,000							3	3	3		3
100082774	LUXEMBOURG	LUX		04/27/2022		1,276,800							(7)	(7)	(7)		(7)
100082775	LUXEMBOURG	LUX		04/27/2022		134,857							1	1	1		1
100082776	LUXEMBOURG	LUX		04/27/2022		436,800							(3)	(3)	(3)		(3)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082777	LUXEMBOURG	LUX		04/27/2022		55,537							814	814	25		25
100082778	LUXEMBOURG	LUX		04/27/2022		65,149							954	954	28		28
100082779	LUXEMBOURG	LUX		04/27/2022		512,400							(9)	(9)	(9)		(9)
100082780	LUXEMBOURG	LUX		04/27/2022		436,800							(8)	(8)	(8)		(8)
100082781	LUXEMBOURG	LUX		04/27/2022		56,687							395	395	11		11
100082782	LUXEMBOURG	LUX		04/27/2022		1,327,200							(7)	(7)	(7)		(7)
100082783	LUXEMBOURG	LUX		04/27/2022		78,934							671	671	20		20
100082784	LUXEMBOURG	LUX		04/27/2022		30,000,000							(163)	(163)	(163)		(163)
100082785	LUXEMBOURG	LUX		04/27/2022		819,000							2	2	2		2
100082786	LUXEMBOURG	LUX		04/27/2022		1,362,000							3	3	3		3
100082787	LUXEMBOURG	LUX		04/27/2022		1,008,000							(5)	(5)	(5)		(5)
100082788	LUXEMBOURG	LUX		04/27/2022		63,240							566	566	18		18
100082789	LUXEMBOURG	LUX		04/27/2022		999,600							2	2	2		2
100082790	LUXEMBOURG	LUX		04/27/2022		441,000							1	1	1		1
100082791	LUXEMBOURG	LUX		04/27/2022		26,134							222	222	7		7
100082792	LUXEMBOURG	LUX		04/27/2022		452,160							(10)	(10)	(10)		(10)
100082793	LUXEMBOURG	LUX		04/27/2022		1,708,800							4	4	4		4
100082794	LUXEMBOURG	LUX		04/27/2022		387,000							1	1	1		1
100082795	LUXEMBOURG	LUX		04/27/2022		22,933							195	195	6		6
100082796	LUXEMBOURG	LUX		04/27/2022		297,000							1	1	1		1
100082797	LUXEMBOURG	LUX		04/27/2022		17,600							150	150	5		5
100082798	LUXEMBOURG	LUX		04/27/2022		41,772							286	286	9		9
100082799	LUXEMBOURG	LUX		04/27/2022		691,894							6	6	6		6
100082800	LUXEMBOURG	LUX		04/27/2022		502,800							(37)	(37)	(37)		(37)
100082802	LUXEMBOURG	LUX		04/27/2022		8,536,092							19	19	19		19
100082803	LUXEMBOURG	LUX		04/27/2022		24,533							208	208	6		6
100082804	LUXEMBOURG	LUX		04/27/2022		414,000							(10)	(10)	(10)		(10)
100082805	LUXEMBOURG	LUX		04/27/2022		22,906							159	159	4		4
100082806	LUXEMBOURG	LUX		04/27/2022		134,857							(9)	(9)	(9)		(9)
100082807	WINTER PARK	FL		04/28/2022		1,398,756							2,438	2,438			
100082808	PACIFIC PALISADES	CA		04/28/2022		2,357,864							2,724	2,724			
100082809	BEVERLY HILLS	CA		04/28/2022		3,630,000							343,953	343,953			
100082810	SANTA MONICA	CA		04/28/2022		6,595,172							8,890	8,890			
100082811	LONG BEACH	CA		04/28/2022		991,036							4,628	4,628			
100082812	PLEASANT VIEW	UT		04/28/2022		1,827,552							10,642	10,642			
100082813	PALMDALE	CA		04/28/2022		709,663							833	833			
100082817	PALM SPRINGS	CA		04/28/2022		2,029,182							2,689	2,689			
100082818	FORT WORTH	TX		04/28/2022		563,141							1,795	1,795			
100082821	CANYON LAKE	CA		04/28/2022		3,762,108							4,997	4,997			
100082824	MANHATTAN BEACH	CA		04/28/2022		5,009,513							6,192	6,192			
100082828	NEW ALBANY	OH		05/17/2022		2,279,218							2,418	2,418			
100082843	KEY WEST	FL		05/17/2022		1,729,090							1,782	1,782			
100082846	CORONA	CA		05/17/2022		2,610,062							2,898	2,898			
100082848	PHOENIX	AZ		05/17/2022		2,176,460							2,572	2,572			
100082852	KATY	TX		05/17/2022		932,134							944	944			
100082858	AUBURN	CA		05/17/2022		1,028,623							1,187	1,187			
100082872	STREETSBORO	OH		05/17/2022		614,832							846	846			
100082873	RIVERSIDE	CA		05/17/2022		1,454,801							2,569	2,569			
100082874	DAVENPORT	FL		05/17/2022		443,661							436	436			
100082875	DE LEON SPRINGS	FL		05/17/2022		1,273,021							1,239	1,239			
100082882	ELIZABETH	NJ		05/17/2022		870,910							2,189	2,189			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082885	SAINT GEORGE	UT		05/17/2022		2,495,747							3,102	3,102			
100082890	WOODLAND	CA		05/17/2022		1,665,787							2,264	2,264			
100082891	HOUSTON	TX		05/17/2022		2,472,184							3,073	3,073			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		1,840,230							2,237	2,237			
100082896	FRESNO	CA		05/17/2022		350,383							608	608			
100082897	ORLANDO	FL		05/17/2022		528,274							535	535			
100082900	BIG BEAR CITY	CA		05/17/2022		776,289							1,009	1,009			
100082901	CHINO	CA		05/17/2022		1,563,920							2,077	2,077			
100082902	WAXAHACHIE	TX		05/17/2022		2,652,263							2,227	2,227			
100082903	SONORA	CA		05/17/2022		3,719,289							3,976	3,976			
100082908	SAN PEDRO	CA		05/17/2022		2,524,409							3,280	3,280			
100082912	SACRAMENTO	CA		05/17/2022		997,504							1,563	1,563			
100082913	NORTH SALT LAKE	UT		05/17/2022		1,603,205							1,811	1,811			
100082918	HOUSTON	TX		05/17/2022		1,709,098							2,231	2,231			
100082919	MERCER ISLAND	WA		05/17/2022		883,399							1,010	1,010			
100082920	TEMECULA	CA		05/17/2022		2,188,922							2,487	2,487			
100082926	MESQUITE	TX		05/17/2022		401,146							283	283			
100082932	PLANO	TX		05/17/2022		1,544,598							1,555	1,555			
100082933	MIAMI	FL		05/17/2022		1,490,701							1,466	1,466			
100082980	WOODLAND HILLS	CA		05/05/2022		2,926,832							7,057	7,057			
100082981	SARASOTA	FL		05/05/2022		1,036,820							930	930			
100082985	FRANKFORD	DE		05/05/2022		761,491							877	877			
100082990	CHICO	CA		05/05/2022		1,608,951							1,583	1,583			
100082991	RICHMOND	CA		05/05/2022		1,031,500							1,742	1,742			
100082994	PLAISTOW	NH		05/05/2022		760,820							837	837			
100082996	ANDERSON IS	WA		05/05/2022		1,755,417							2,028	2,028			
100082997	TORRANCE	CA		05/05/2022		2,950,281							3,408	3,408			
100082999	HOMESTEAD	FL		05/05/2022		1,512,586							7,380	7,380			
100083001	ACAMPO	CA		05/05/2022		1,878,458							1,981	1,981			
100083003	PHOENIX	AZ		05/05/2022		1,191,399							1,223	1,223			
100083004	EASTPOINT	FL		05/05/2022		367,883							486	486			
100083005	FAIRFIELD	CT		05/05/2022		1,305,642							1,197	1,197			
100083006	VINEYARD HAVEN	MA		05/05/2022		4,800,073							4,946	4,946			
100083007	DRIFTWOOD	TX		05/05/2022		2,950,797							3,586	3,586			
100083008	THOUSAND OAKS	CA		05/05/2022		2,430,086							3,071	3,071			
100083009	HAWTHORNE	NJ		05/05/2022		1,867,748							1,521	1,521			
100083010	MONMOUTH BEACH	NJ		05/05/2022		2,947,964							3,563	3,563			
100083011	GALT	CA		05/05/2022		2,430,086							2,871	2,871			
100083013	PALM SPRINGS	CA		05/05/2022		2,884,206							3,811	3,811			
100083014	GLEN ELLEN	CA		05/11/2022		4,724,762							6,366	6,366			
100083015	BAKERSFIELD	CA		05/11/2022		734,634							883	883			
100083016	DESTIN	FL		05/11/2022		975,337							1,209	1,209			
100083017	OCEAN CITY	MD		05/11/2022		2,639,136							3,502	3,502			
100083018	SAN DIEGO	CA		05/11/2022		3,716,831							5,824	5,824			
100083019	PHOENIX	AZ		05/11/2022		963,000							1,400	1,400			
100083020	SANTA CLARITA	CA		05/11/2022		1,461,201							2,304	2,304			
100083021	TOWSON	MD		05/11/2022		1,009,187							1,435	1,435			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		7,954,217							11,074	11,074			
100083025	JACKSON	WY		05/11/2022		5,272,607							24,266	24,266			
100083026	LOS ANGELES	CA		05/11/2022		9,774,202							22,542	22,542			
100083027	GLENDORA	CA		05/11/2022		3,464,132							6,006	6,006			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083028	SOUTH RIVER	NJ		05/11/2022		620,726							1,008	1,008			
100083029	HOUSTON	TX		05/11/2022		297,070							192	192			
100083031	LOS ANGELES	CA		05/11/2022		1,351,661							1,865	1,865			
100083032	BAYVILLE	NJ		05/11/2022		661,703							807	807			
100083033	HAMPTON BAYS	NY		05/11/2022		1,109,629							6,293	6,293			
100083036	CEDAR FALLS	IA		05/11/2022		376,479							2,166	2,166			
100083037	CICERO	IL		05/11/2022		194,615							685	685			
100083039	SARASOTA	FL		05/11/2022		1,024,709							1,966	1,966			
100083040	MIAMI	FL		05/11/2022		2,305,328							2,059	2,059			
100083041	SCHERTZ	TX		05/11/2022		447,819							2,051	2,051			
100083042	GARDEN CITY	ID		05/11/2022		969,774							979	979			
100083043	LITTLE ELM	TX		05/11/2022		1,768,627							1,509	1,509			
100083045	HONOLULU	HI		05/11/2022		957,237							813	813			
100083047	PEMBROKE PINES	FL		05/11/2022		2,024,804							1,676	1,676			
100083048	COTO DE CAZA	CA		05/11/2022		3,886,649							8,134	8,134			
100083049	CORONA	CA		05/11/2022		2,187,417							1,824	1,824			
100083050	OSWEGO	IL		05/11/2022		563,202							13,298	13,298			
100083051	DAVIE	FL		05/11/2022		275,363							191	191			
100083052	HELOTES	TX		05/11/2022		713,166							589	589			
100083053	HOUSTON	TX		05/11/2022		815,696							1,446	1,446			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		2,840,768							4,219	4,219			
100083062	BELVEDERE TIBURON	CA		05/26/2022		7,772,388							26,021	26,021			
100083063	CONCORD	CA		05/26/2022		634,688							1,967	1,967			
100083068	LINDEN	MI		05/26/2022		1,631,791							2,541	2,541			
100083069	SAN JOSE	CA		05/26/2022		2,489,189							4,301	4,301			
100083076	BUENA PARK	CA		05/26/2022		1,582,597							2,999	2,999			
100083078	GLENDALE	CA		05/26/2022		2,202,030							3,167	3,167			
100083093	PHELAN	CA		05/26/2022		937,261							793	793			
100083103	REDONDO BEACH	CA		05/26/2022		629,429							2,571	2,571			
100083106	PROSPER	TX		05/26/2022		4,429,420							6,694	6,694			
100083134	LYNWOOD	CA		05/26/2022		948,913							818	818			
100083179	INGLEWOOD	CA		05/26/2022		2,259,734							1,504	1,504			
100083187	ENCINO	CA		05/26/2022		1,836,874							1,703	1,703			
100083188	FRANKLINVILLE	NJ		05/26/2022		1,183,685							1,126	1,126			
100083200	RANCHO CORDOVA	CA		05/26/2022		1,779,344							1,524	1,524			
100083205	MARBLETON	WY		05/26/2022		348,412							880	880			
100083216	PASADENA	CA		05/26/2022		4,376,711							4,764	4,764			
100083220	NORTHPORT	AL		05/26/2022		474,275							422	422			
100083230	RIVERSIDE	CA		05/10/2022		1,197,032							1,278	1,278			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		3,367,087							4,473	4,473			
100083232	ATWATER	CA		05/10/2022		879,632							1,022	1,022			
100083233	HOUSTON	TX		05/10/2022		365,085							281	281			
100083234	FULLERTON	CA		05/10/2022		1,296,873							1,475	1,475			
100083236	CORONA	CA		05/10/2022		1,348,404							41,013	41,013			
100083238	JURUPA VALLEY	CA		05/10/2022		1,468,544							2,927	2,927			
100083247	HOUSTON	TX		05/10/2022		331,582							1,147	1,147			
100083249	RIVERSIDE	CA		05/10/2022		3,384,130							3,999	3,999			
100083257	KATY	TX		05/10/2022		590,056							682	682			
100083259	LEMON GROVE	CA		05/10/2022		1,491,029							1,812	1,812			
100083260	GAINESVILLE	FL		05/10/2022		872,265							1,014	1,014			
100083261	NORTH HIGHLANDS	CA		05/10/2022		855,944							719	719			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100083262	MURRIETA	CA		05/10/2022		1,283,168							1,689	1,689			
100083266	ATWATER	CA		05/10/2022		2,827,920							3,360	3,360			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		4,718,613							5,576	5,576			
100083270	HUNTINGTON BEACH	CA		05/10/2022		2,441,571							2,646	2,646			
100083274	ROCKVILLE	MD		05/10/2022		1,409,518							2,267	2,267			
100083275	HUNTINGTON BEACH	CA		05/10/2022		2,836,567							3,192	3,192			
100083290	BEVERLY HILLS	CA		05/26/2022		10,344,045							10,226	10,226			
100083291	VICTORVILLE	CA		05/26/2022		1,164,800							897	897			
100083292	LUXEMBOURG	LUX		05/27/2022		960,000							2	2	2		2
100083293	LUXEMBOURG	LUX		05/27/2022		172,536							(4)	(4)	(4)		(4)
100083294	LUXEMBOURG	LUX		05/27/2022		91,733							779	779	10		10
100083295	LUXEMBOURG	LUX		05/27/2022		281,400							1	1	1		1
100083296	LUXEMBOURG	LUX		05/27/2022		48,912							413	413	6		6
100083297	LUXEMBOURG	LUX		05/27/2022		43,200											
100083298	LUXEMBOURG	LUX		05/27/2022		774,000							1	1	1		1
100083299	LUXEMBOURG	LUX		05/27/2022		46,835							330	330	5		5
100083300	LUXEMBOURG	LUX		05/27/2022		571,200							3	3	3		3
100083301	LUXEMBOURG	LUX		05/27/2022		2,547,000							(10)	(10)	(10)		(10)
100083302	LUXEMBOURG	LUX		05/27/2022		153,850							1,103	1,103	16		16
100083303	LUXEMBOURG	LUX		05/27/2022		414,000							(2)	(2)	(2)		(2)
100083304	LUXEMBOURG	LUX		05/27/2022		793,800							(16)	(16)	(16)		(16)
100083305	LUXEMBOURG	LUX		05/27/2022		1,200,000							2	2	2		2
100083306	LUXEMBOURG	LUX		05/27/2022		3,816,000							(70)	(70)	(70)		(70)
100083307	LUXEMBOURG	LUX		05/27/2022		388,080							(2)	(2)	(2)		(2)
100083308	LUXEMBOURG	LUX		05/27/2022		15,802							111	111	1		1
100083309	LUXEMBOURG	LUX		05/27/2022		261,000							(5)	(5)	(5)		(5)
100083310	LUXEMBOURG	LUX		05/27/2022		312,000							(4)	(4)	(4)		(4)
100083311	LUXEMBOURG	LUX		05/27/2022		1,668,000							13	13	13		13
100083312	LUXEMBOURG	LUX		05/27/2022		495,000							4	4	4		4
100083313	LUXEMBOURG	LUX		05/27/2022		1,395,000							11	11	11		11
100083314	LUXEMBOURG	LUX		05/27/2022		84,960							594	594	10		10
100083315	LUXEMBOURG	LUX		05/27/2022		319,500							(1)	(1)	(1)		(1)
100083316	LUXEMBOURG	LUX		05/27/2022		792,000							1	1	1		1
100083319	LUXEMBOURG	LUX		05/27/2022		291,600							2	2	2		2
100083320	LUXEMBOURG	LUX		05/27/2022		1,459,800							(29)	(29)	(29)		(29)
100083321	LUXEMBOURG	LUX		05/27/2022		22,575							191	191	3		3
100083322	LUXEMBOURG	LUX		05/27/2022		134,857							(2)	(2)	(2)		(2)
100083323	LUXEMBOURG	LUX		05/27/2022		325,800							2	2	2		2
100083324	LUXEMBOURG	LUX		05/27/2022		810,000							(17)	(17)	(17)		(17)
100083325	LUXEMBOURG	LUX		05/27/2022		408,000							3	3	3		3
100083326	LUXEMBOURG	LUX		05/27/2022		51,251							357	357	5		5
100083327	LUXEMBOURG	LUX		05/27/2022		558,000							1	1	1		1
100083328	LUXEMBOURG	LUX		05/27/2022		3,764,016							981	981	(143)		(143)
100083329	LUXEMBOURG	LUX		05/27/2022		909,000							(14)	(14)	(14)		(14)
100083330	LUXEMBOURG	LUX		05/27/2022		54,988							388	388	5		5
100083331	LUXEMBOURG	LUX		05/27/2022		240,000							(5)	(5)	(5)		(5)
100083332	LUXEMBOURG	LUX		05/27/2022		130,229							913	913	14		14
100083333	LUXEMBOURG	LUX		05/27/2022		2,138,849							2	2	2		2
100083334	LUXEMBOURG	LUX		05/27/2022		1,296,000							(18)	(18)	(18)		(18)
100083335	LUXEMBOURG	LUX		05/27/2022		396,000							3	3	3		3
100083336	LUXEMBOURG	LUX		05/27/2022		23,990							167	167	3		3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083337	LUXEMBOURG	LUX		05/27/2022		738,000							(25)	(25)	(25)		(25)
100083338	LUXEMBOURG	LUX		05/27/2022		44,657							313	313	3		3
100083339	LUXEMBOURG	LUX		05/27/2022		3,175,200							(51)	(51)	(51)		(51)
100083340	LUXEMBOURG	LUX		05/27/2022		1,620,000							13	13	13		13
100083341	LUXEMBOURG	LUX		05/27/2022		2,835,000							(28)	(28)	(28)		(28)
100083342	LUXEMBOURG	LUX		05/27/2022		2,172,600							12	12	12		12
100083343	LUXEMBOURG	LUX		05/27/2022		3,208,986							3	3	3		3
100083344	LUXEMBOURG	LUX		05/27/2022		42,939							85	85	1		1
100083345	LUXEMBOURG	LUX		05/27/2022		1,593,000							(6)	(6)	(6)		(6)
100083346	LUXEMBOURG	LUX		05/27/2022		97,098							672	672	10		10
100083347	LUXEMBOURG	LUX		05/27/2022		386,400							(8)	(8)	(8)		(8)
100083348	LUXEMBOURG	LUX		05/27/2022		67,188							566	566	7		7
100083349	LUXEMBOURG	LUX		05/27/2022		1,125,000							(20)	(20)	(20)		(20)
100083350	LUXEMBOURG	LUX		05/27/2022		30,934							263	263	4		4
100083351	LUXEMBOURG	LUX		05/27/2022		522,000							1	1	1		1
100083352	LUXEMBOURG	LUX		05/27/2022		810,000							1	1	1		1
100083353	LUXEMBOURG	LUX		05/27/2022		49,042							344	344	5		5
100083354	LUXEMBOURG	LUX		05/27/2022		1,344,000							(7)	(7)	(7)		(7)
100083355	LUXEMBOURG	LUX		05/27/2022		2,400,000							(39)	(39)	(39)		(39)
100083356	LUXEMBOURG	LUX		05/27/2022		765,000							(14)	(14)	(14)		(14)
100083357	LUXEMBOURG	LUX		05/27/2022		65,149							954	954	13		13
100083358	LUXEMBOURG	LUX		05/27/2022		512,400							(8)	(8)	(8)		(8)
100083359	LUXEMBOURG	LUX		05/27/2022		453,600							(7)	(7)	(7)		(7)
100083360	LUXEMBOURG	LUX		05/27/2022		57,673							845	845	12		12
100083361	LUXEMBOURG	LUX		05/27/2022		470,400							(8)	(8)	(8)		(8)
100083362	LUXEMBOURG	LUX		05/27/2022		59,808							876	876	12		12
100083363	LUXEMBOURG	LUX		05/27/2022		487,200							(8)	(8)	(8)		(8)
100083364	LUXEMBOURG	LUX		05/27/2022		61,945							907	907	13		13
100083365	LUXEMBOURG	LUX		05/27/2022		436,800							(2)	(2)	(2)		(2)
100083366	LUXEMBOURG	LUX		05/27/2022		55,537							814	814	12		12
100083367	LUXEMBOURG	LUX		05/27/2022		537,600							(11)	(11)	(11)		(11)
100083368	LUXEMBOURG	LUX		05/27/2022		68,352							1,001	1,001	14		14
100083369	LUXEMBOURG	LUX		05/27/2022		672,000							(3)	(3)	(3)		(3)
100083370	LUXEMBOURG	LUX		05/27/2022		87,211							609	609	9		9
100083371	LUXEMBOURG	LUX		05/27/2022		297,000							3	3	3		3
100083372	LUXEMBOURG	LUX		05/27/2022		468,000							(13)	(13)	(13)		(13)
100083373	LUXEMBOURG	LUX		05/27/2022		288,000							(1)	(1)	(1)		(1)
100083374	LUXEMBOURG	LUX		05/27/2022		393,600							(5)	(5)	(5)		(5)
100083375	LUXEMBOURG	LUX		05/27/2022		432,000							(6)	(6)	(6)		(6)
100083376	LUXEMBOURG	LUX		05/27/2022		324,000											
100083377	LUXEMBOURG	LUX		05/27/2022		19,754							136	136	2		2
100083378	LUXEMBOURG	LUX		05/27/2022		1,924,140							(27)	(27)	(27)		(27)
100083379	LUXEMBOURG	LUX		05/27/2022		563,453							24,846	24,846	869		869
100083380	LUXEMBOURG	LUX		05/27/2022		468,000							(1)	(1)	(1)		(1)
100083381	LUXEMBOURG	LUX		05/27/2022		28,501							165	165	2		2
100083382	LUXEMBOURG	LUX		05/27/2022		1,701,000							(39)	(39)	(39)		(39)
100083383	LUXEMBOURG	LUX		05/27/2022		100,800							856	856	10		10
100083384	LUXEMBOURG	LUX		05/27/2022		521,006											
100083385	LUXEMBOURG	LUX		05/27/2022		360,000							2	2	2		2
100083386	LUXEMBOURG	LUX		05/27/2022		403,200							(8)	(8)	(8)		(8)
100083387	LUXEMBOURG	LUX		05/27/2022		974,400							7	7	7		7

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083388	LUXEMBOURG	LUX		05/27/2022		411,600							(11)	(11)	(11)		(11)
100083389	LUXEMBOURG	LUX		05/27/2022		333,000							3	3	3		3
100083390	LUXEMBOURG	LUX		05/27/2022		9,001,800							18	18	18		18
100083391	LUXEMBOURG	LUX		05/27/2022		643,200							(13)	(13)	(13)		(13)
100083392	LUXEMBOURG	LUX		05/27/2022		1,596,000							2	2	2		2
100083393	LUXEMBOURG	LUX		05/27/2022		792,000							(21)	(21)	(21)		(21)
100083394	LUXEMBOURG	LUX		05/27/2022		306,000							1	1	1		1
100083395	LUXEMBOURG	LUX		05/27/2022		18,527							130	130	2		2
100083396	LUXEMBOURG	LUX		05/27/2022		264,000							(7)	(7)	(7)		(7)
100083397	LUXEMBOURG	LUX		05/27/2022		264,000							(7)	(7)	(7)		(7)
100083398	LUXEMBOURG	LUX		05/27/2022		1,890,000							(32)	(32)	(32)		(32)
100083399	LUXEMBOURG	LUX		05/27/2022		115,818							663	663	8		8
100083400	LUXEMBOURG	LUX		05/27/2022		585,000							1	1	1		1
100083401	LUXEMBOURG	LUX		05/27/2022		5,472,000							39	39	39		39
100083402	LUXEMBOURG	LUX		05/27/2022		2,730,000							(46)	(46)	(46)		(46)
100083403	LUXEMBOURG	LUX		05/27/2022		42,789							295	295	3		3
100083404	LUXEMBOURG	LUX		05/27/2022		702,000							(23)	(23)	(23)		(23)
100083405	LUXEMBOURG	LUX		05/27/2022		727,200							(23)	(23)	(23)		(23)
100083406	LUXEMBOURG	LUX		05/27/2022		2,313,000							4	4	4		4
100083407	LUXEMBOURG	LUX		05/27/2022		60,892							420	420	4		4
100083408	LUXEMBOURG	LUX		05/27/2022		999,000							(32)	(32)	(32)		(32)
100083409	LUXEMBOURG	LUX		05/27/2022		60,892							420	420	4		4
100083410	LUXEMBOURG	LUX		05/27/2022		999,000							(32)	(32)	(32)		(32)
100083411	LUXEMBOURG	LUX		05/27/2022		714,000							(23)	(23)	(23)		(23)
100083412	LUXEMBOURG	LUX		05/27/2022		390,600							4	4	4		4
100083413	LUXEMBOURG	LUX		05/27/2022		1,800,000							3	3	3		3
100083414	LUXEMBOURG	LUX		05/27/2022		1,432,800							610,605	610,605	9,182		9,182
100083415	LUXEMBOURG	LUX		05/27/2022		2,384,100							(41)	(41)	(41)		(41)
100083416	LUXEMBOURG	LUX		05/27/2022		125,225							(12)	(12)	(12)		(12)
100083417	LUXEMBOURG	LUX		05/27/2022		21,424							146	146	1		1
100083418	LUXEMBOURG	LUX		05/27/2022		801,000							(15)	(15)	(15)		(15)
100083419	LUXEMBOURG	LUX		05/27/2022		504,000											
100083420	LUXEMBOURG	LUX		05/27/2022		234,000							2	2	2		2
100083421	LUXEMBOURG	LUX		05/27/2022		16,479							113	113	2		2
100083422	LUXEMBOURG	LUX		05/27/2022		900,000							5	5	5		5
100083423	LUXEMBOURG	LUX		05/27/2022		468,000							(11)	(11)	(11)		(11)
100083424	LUXEMBOURG	LUX		05/27/2022		891,000							2	2	2		2
100083425	LUXEMBOURG	LUX		05/27/2022		1,224,000							2	2	2		2
100083426	LUXEMBOURG	LUX		05/27/2022		46,082							319	319	5		5
100083427	LUXEMBOURG	LUX		05/27/2022		756,000							(12)	(12)	(12)		(12)
100083428	LUXEMBOURG	LUX		05/27/2022		5,623,200							10	10	10		10
100083429	LUXEMBOURG	LUX		05/27/2022		1,539,000							12	12	12		12
100083430	LUXEMBOURG	LUX		05/27/2022		93,154							656	656	11		11
100083431	LUXEMBOURG	LUX		05/27/2022		3,000,000							(50)	(50)	(50)		(50)
100083432	LUXEMBOURG	LUX		05/27/2022		3,600,000							(35)	(35)	(35)		(35)
100083433	LUXEMBOURG	LUX		05/27/2022		498,859							(6)	(6)	(6)		(6)
100083434	LUXEMBOURG	LUX		05/27/2022		30,811							206	206	3		3
100083435	LUXEMBOURG	LUX		05/27/2022		134,857											
100083436	LUXEMBOURG	LUX		05/27/2022		837,000							(14)	(14)	(14)		(14)
100083437	NEWPORT	RI		05/27/2022		339,525							(2)	(2)	(2)		(2)
100083438	SOUTHEND-ON-SEA	GBR		05/27/2022		297,737							10	10	10		10

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083439	STOCKPORT	GBR		05/27/2022		149,608							5	5	5		5
100083440	CARDIFF	GBR		05/27/2022		106,703							(1)	(1)	(1)		(1)
100083441	BOLTON	MA		05/27/2022		119,095							4	4	4		4
100083443	LIVERPOOL	NY		05/27/2022		144,063							(2)	(2)	(2)		(2)
100083444	GUILDFORD	GBR		05/27/2022		280,351							(9)	(9)	(9)		(9)
100083445	DONCASTER	GBR		05/27/2022		89,545							(1)	(1)	(1)		(1)
100083446	LIVERPOOL	NY		05/27/2022		138,496							1	1	1		1
100083447	TWICKENHAM	GBR		05/27/2022		373,105							42	42	42		42
100083448	TORQUAY	GBR		05/27/2022		163,942							2	2	2		2
100083449	NORTH WEST LONDON	GBR		05/27/2022		708,899							25	25	25		25
100083450	BIRMINGHAM	AL		05/27/2022		132,254											
100083452	POMONA	CA		06/02/2022		1,492,163							1,368	1,368			
100083455	SANTA MONICA	CA		06/02/2022		5,786,826							6,535	6,535			
100083457	POMONA	CA		06/02/2022		1,648,985							2,929	2,929			
100083462	SANTA CLARA	CA		06/02/2022		5,219,866							143,545	143,545			
100083463	WILMINGTON	CA		06/02/2022		1,977,697							382	382			
100083479	MONROVIA	CA		06/06/2022		1,755,326							1,816	1,816			
100083484	TAMPA	FL		06/06/2022		4,568,307							4,680	4,680			
100083487	DURHAM	NC		06/06/2022		997,244							878	878			
100083490	DALLAS	TX		06/06/2022		556,876							525	525			
100083491	MIAMI BEACH	FL		06/06/2022		5,635,573							5,471	5,471			
100083495	CAPE CORAL	FL		06/06/2022		545,993							412	412			
100083496	NEWARK	NJ		06/06/2022		777,953							704	704			
100083498	SUNNY ISLES BEACH	FL		06/06/2022		2,017,817							8,387	8,387			
100083501	MORRISTOWN	NJ		06/06/2022		979,914							5,548	5,548			
100083504	LIGHTHOUSE POINT	FL		06/06/2022		2,958,931							4,531	4,531			
100083505	FRISCO	TX		06/06/2022		466,578							6,199	6,199			
100083507	PHOENIX	AZ		06/06/2022		2,598,487							2,697	2,697			
100083508	SAN JOSE	CA		06/06/2022		2,128,827							6,852	6,852			
100083509	WESTLAKE	FL		06/06/2022		1,448,399							1,233	1,233			
100083511	KAILUA	HI		06/06/2022		2,076,008							2,902	2,902			
100083512	BRENTWOOD	CA		06/06/2022		2,160,584							2,163	2,163			
100083513	MIAMI	FL		06/06/2022		712,203							576	576			
100083514	COVINA	CA		06/06/2022		1,328,569							1,311	1,311			
100083515	SCOTTSDALE	AZ		06/06/2022		7,466,004							6,924	6,924			
100083516	MIAMI	FL		06/06/2022		711,247							645	645			
100083517	SAN FRANCISCO	CA		06/06/2022		6,392,140							6,458	6,458			
100083519	FORNEY	TX		06/06/2022		584,574							2,039	2,039			
100083522	BRENTWOOD	CA		06/06/2022		3,072,025							11,695	11,695			
100083589	ENGLEWOOD	CO		07/25/2022		1,122,967							992	992			
100083596	JACKSONVILLE	FL		07/25/2022		705,483							580	580			
100083599	COACHELLA	CA		07/25/2022		1,228,032							1,035	1,035			
100083608	HASLET	TX		07/25/2022		998,847							967	967			
100083609	GREEN VALLEY	AZ		07/25/2022		579,505							3,208	3,208			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		8,022,000							6,000	6,000			
100083641	LAGUNA NIGUEL	CA		07/25/2022		2,028,436							6,969	6,969			
100083645	MIDLAND	TX		07/25/2022		629,153							426	426			
100083651	HARRAH	OK		06/23/2022		420,058							383	383			
100083653	TYBEE ISLAND	GA		06/23/2022		2,852,432							2,043	2,043			
100083654	AURORA	CO		06/23/2022		579,219							543	543			
100083655	BATTLE GROUND	WA		06/23/2022		2,058,239							1,847	1,847			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083656	LARGO	FL		06/23/2022		1,259,293							1,728	1,728			
100083657	WILSON	NC		06/23/2022		377,361							354	354			
100083659	CERES	CA		06/23/2022		711,711							741	741			
100083660	LYNWOOD	CA		06/23/2022		938,839							1,240	1,240			
100083661	LEBANON	PA		06/23/2022		323,695							190	190			
100083662	CHURCHTON	MD		06/23/2022		1,623,723							2,058	2,058			
100083663	SANTA CLARITA	CA		06/23/2022		830,443							1,126	1,126			
100083664	ALVA	FL		06/23/2022		1,473,899							1,693	1,693			
100083665	PHOENIX	AZ		06/23/2022		1,268,039							482	482			
100083670	FT LAUDERDALE	FL		06/21/2022		298,753							1,186	1,186			
100083671	NORTH PORT	FL		06/21/2022		2,190,394							1,726	1,726			
100083672	LAS VEGAS	NV		06/21/2022		1,816,106							3,178	3,178			
100083674	ORLANDO	FL		06/21/2022		928,911							846	846			
100083675	ENCINO	CA		06/21/2022		5,130,425							7,194	7,194			
100083676	SAINT CLAIR SHORES	MI		06/21/2022		1,210,096							1,919	1,919			
100083677	MIAMI	FL		06/21/2022		1,097,682							819	819			
100083678	KISSIMMEE	FL		06/21/2022		894,854							727	727			
100083680	CHULUOTA	FL		06/21/2022		614,833							565	565			
100083681	MIAMI	FL		06/21/2022		645,881							409	409			
100083683	RICHMOND	MI		06/21/2022		1,011,733							615	615			
100083780	PORT CHARLOTTE	FL		07/12/2022		1,270,710							766	766			
100083782	VENICE	FL		07/12/2022		1,834,647							1,594	1,594			
100083783	SCOTTSDALE	AZ		07/12/2022		989,879							1,244	1,244			
100083785	PEORIA	AZ		07/12/2022		782,268							693	693			
100083786	LAKELAND	FL		07/12/2022		315,384							318	318			
100083789	LOS ANGELES	CA		07/12/2022		4,095,000											
100083790	MANDEVILLE	LA		07/12/2022		904,089							688	688			
100083794	UMATILLA	FL		07/12/2022		425,726							353	353			
100083797	LOS BANOS	CA		07/12/2022		1,033,167							964	964			
100083799	BRIGHTON	CO		07/12/2022		919,176							798	798			
100083802	PALM BEACH GARDENS	FL		07/12/2022		4,356,146							3,721	3,721			
100083803	FORT MOHAVE	AZ		07/12/2022		342,498							187	187			
100083804	SANTA ROSA	CA		07/12/2022		2,272,814							1,988	1,988			
100083809	LAS VEGAS	NV		07/12/2022		1,838,363							1,990	1,990			
100083812	GARLAND	UT		07/12/2022		684,911							794	794			
100083813	TRACY	CA		07/12/2022		847,536							1,621	1,621			
100083814	COMPTON	CA		07/12/2022		400,172							356	356			
100083816	SARASOTA	FL		07/12/2022		1,232,479							927	927			
100083819	DENVILLE	NJ		07/12/2022		3,854,502							3,680	3,680			
100083824	LARGO	FL		07/12/2022		878,942							1,344	1,344			
100083826	CENTRAL POINT	OR		07/12/2022		1,180,528							831	831			
100083827	GERMANTOWN	WI		07/12/2022		1,907,539							2,486	2,486			
100083829	COSTA MESA	CA		07/12/2022		2,182,918							3,965	3,965			
100083832	FORT MYERS	FL		07/12/2022		1,009,487							778	778			
100083835	ACWORTH	GA		07/12/2022		639,405							596	596			
100083836	SAINT AUGUSTINE	FL		07/12/2022		1,518,979							1,179	1,179			
100083837	LAKE WORTH	FL		07/12/2022		872,454							705	705			
100083838	VICTORVILLE	CA		07/12/2022		734,251							501	501			
100083848	ANTELOPE	CA		07/12/2022		1,396,991							1,398	1,398			
100083852	WEATHERFORD	TX		07/12/2022		487,756							424	424			
100083855	PLANTATION	FL		07/12/2022		316,681							582	582			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100083861	LOS ANGELES	CA		07/12/2022		3,462,881							3,464	3,464			
100083865	DAYTON	OH		07/12/2022		1,825,076							1,743	1,743			
100083867	LEESBURG	FL		07/12/2022		774,473							1,582	1,582			
100083868	HUNTINGTON	TX		07/12/2022		428,205							220	220			
100083870	HALLANDALE BEACH	FL		07/12/2022		1,397,638							6,126	6,126			
100083872	HURST	TX		07/12/2022		690,878							3,817	3,817			
100083873	RIVERSIDE	CA		07/12/2022		1,593,291							1,351	1,351			
100083875	CHANDLER	AZ		07/12/2022		771,708							777	777			
100083878	WEST VALLEY CITY	UT		07/12/2022		1,221,265							1,086	1,086			
100083879	LAKELAND	FL		07/12/2022		438,659							372	372			
100083881	TAMPA	FL		07/12/2022		832,612							657	657			
100083883	SACRAMENTO	CA		07/12/2022		1,439,442							1,474	1,474			
100083888	RICHMOND	CA		07/12/2022		790,035							771	771			
100083891	MESA	AZ		07/12/2022		5,492,219							5,624	5,624			
100083893	MIAMI	FL		07/12/2022		2,822,033							2,957	2,957			
100083895	FREMONT	CA		07/12/2022		977,323							933	933			
100083896	RENTON	WA		07/12/2022		3,315,945							3,241	3,241			
100083897	BAKERSFIELD	CA		07/12/2022		853,945							742	742			
100083899	TACOMA	WA		07/12/2022		1,712,337							1,487	1,487			
100083902	MILFORD	NH		07/12/2022		399,586							5,362	5,362			
100083904	BAKERSFIELD	CA		07/12/2022		466,731							399	399			
100083909	ORMOND BEACH	FL		07/12/2022		682,903							579	579			
100083911	ORMOND BEACH	FL		07/12/2022		645,087							547	547			
100083914	ORMOND BEACH	FL		07/12/2022		567,232							481	481			
100083918	ORMOND BEACH	FL		07/12/2022		658,434							558	558			
100083919	PEORIA	AZ		07/12/2022		731,003							908	908			
100083920	THOUSAND OAKS	CA		07/12/2022		2,746,225							2,561	2,561			
100083923	LAUREL	MD		07/12/2022		514,504							1,276	1,276			
100083926	BOCA RATON	FL		07/12/2022		6,546,522							5,553	5,553			
100083927	MAGNOLIA	TX		07/12/2022		913,668							914	914			
100083929	SANTA CLARITA	CA		07/12/2022		2,271,725							21,118	21,118			
100083932	PELZER	SC		07/12/2022		829,244							792	792			
100083934	WEST PALM BEACH	FL		07/12/2022		1,996,859							16,483	16,483			
100083935	FORT WORTH	TX		07/12/2022		554,123							358	358			
100083936	DALLAS	TX		07/12/2022		2,105,439							242	242			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		557,746							462	462			
100083939	CYPRESS	TX		07/12/2022		472,457							333	333			
100083942	NEHALEM	OR		07/12/2022		1,515,143							2,047	2,047			
100083943	WASHINGTON	UT		07/12/2022		197,529							162	162			
100083944	COCONUT CREEK	FL		07/12/2022		1,129,844							1,079	1,079			
100083945	BRYAN	TX		07/12/2022		778,286							3,325	3,325			
100083946	CONIFER	CO		07/12/2022		926,694							925	925			
100083947	HILDALE	UT		07/12/2022		941,048							779	779			
100083948	SAINT LEONARD	MD		07/12/2022		1,108,951							854	854			
100083951	FORT LUPTON	CO		07/12/2022		2,276,730							2,270	2,270			
100083952	APACHE JUNCTION	AZ		07/12/2022		918,699							941	941			
100083953	PHOENIX	AZ		07/12/2022		741,883							600	600			
100083954	ORANGE	CA		07/12/2022		3,992,216							5,068	5,068			
100083957	POOLER	GA		07/12/2022		843,171							3,104	3,104			
100083959	RUTHER GLEN	VA		07/12/2022		1,503,096							1,158	1,158			
100083960	CROWLEY	TX		07/12/2022		952,722							3,211	3,211			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083964	SCOTTSDALE	AZ		07/12/2022		863,378							786	786			
100083965	MODESTO	CA		07/12/2022		859,395							695	695			
100083966	WEST FRIENDSHIP	MD		07/12/2022		3,776,701							3,451	3,451			
100083967	LAS VEGAS	NV		07/12/2022		2,451,860							2,062	2,062			
100083968	CARMEL	IN		07/12/2022		556,843							419	419			
100083969	BELLA VISTA	AR		07/12/2022		740,230							557	557			
100083974	LAKESIDE	CA		07/12/2022		1,572,208							1,567	1,567			
100083977	LAKE OSWEGO	OR		07/12/2022		2,373,386							1,966	1,966			
100083978	STOCKTON	CA		07/12/2022		1,312,987							1,191	1,191			
100083979	WEEKI WACHEE	FL		07/12/2022		847,213							523	523			
100083980	RICHMOND	TX		07/12/2022		2,963,308							205,255	205,255			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		827,315							4,554	4,554			
100083985	WHITTIER	CA		07/12/2022		4,102,563							4,399	4,399			
100083988	STOCKTON	CA		07/12/2022		933,526							869	869			
100083991	HOMESTEAD	FL		07/12/2022		912,163							817	817			
100083992	KISSIMMEE	FL		07/12/2022		1,458,997							3,436	3,436			
100083994	LAKELAND	FL		07/12/2022		464,657							423	423			
100083996	MANTECA	CA		07/12/2022		1,630,326							2,242	2,242			
100084003	LAGUNA BEACH	CA		06/27/2022		2,999,900							100	100			
100084004	LADERA RANCH	CA		06/27/2022		6,883,418							6,064	6,064			
100084005	PLEASANT VIEW	TN		06/27/2022		1,270,735							4,482	4,482			
100084006	ORLANDO	FL		06/27/2022		994,858							1,206	1,206			
100084007	MIAMI	FL		06/27/2022		831,096							719	719			
100084008	PORT MURRAY	NJ		06/27/2022		957,212							998	998			
100084009	LODI	NJ		06/27/2022		1,935,910							1,593	1,593			
100084010	NEW YORK	NY		06/27/2022		6,206,370							6,615	6,615			
100084120	PHOENIXVILLE	PA		09/02/2022		963,646							851	851			
100084230	LUXEMBOURG	LUX		06/30/2022		324,000							(1)	(1)	(1)		(1)
100084231	LUXEMBOURG	LUX		06/30/2022		62,350							526	526	20		20
100084232	LUXEMBOURG	LUX		06/30/2022		1,440,000							1	1	1		1
100084233	LUXEMBOURG	LUX		06/30/2022		600,000							1	1	1		1
100084234	LUXEMBOURG	LUX		06/30/2022		1,035,000							(2)	(2)	(2)		(2)
100084235	LUXEMBOURG	LUX		06/30/2022		63,069							438	438	17		17
100084236	LUXEMBOURG	LUX		06/30/2022		117,000											
100084237	LUXEMBOURG	LUX		06/30/2022		26,019							173	173	7		7
100084238	LUXEMBOURG	LUX		06/30/2022		684,000							1	1	1		1
100084239	LUXEMBOURG	LUX		06/30/2022		522,000							(9)	(9)	(9)		(9)
100084240	LUXEMBOURG	LUX		06/30/2022		594,000							4	4	4		4
100084241	LUXEMBOURG	LUX		06/30/2022		960,000							4	4	4		4
100084242	LUXEMBOURG	LUX		06/30/2022		840,000							3	3	3		3
100084243	LUXEMBOURG	LUX		06/30/2022		24,000							8,717	8,717	334		334
100084244	LUXEMBOURG	LUX		06/30/2022		30,372							207	207	7		7
100084245	LUXEMBOURG	LUX		06/30/2022		495,000							(16)	(16)	(16)		(16)
100084246	LUXEMBOURG	LUX		06/30/2022		1,224,000							(44)	(44)	(44)		(44)
100084247	LUXEMBOURG	LUX		06/30/2022		2,925,000							(104)	(104)	(104)		(104)
100084248	LUXEMBOURG	LUX		06/30/2022		1,467,000							(52)	(52)	(52)		(52)
100084249	LUXEMBOURG	LUX		06/30/2022		237,606							(25)	(25)	(25)		(25)
100084250	LUXEMBOURG	LUX		06/30/2022		40,895							276	276	9		9
100084251	LUXEMBOURG	LUX		06/30/2022		873,600							(5)	(5)	(5)		(5)
100084252	LUXEMBOURG	LUX		06/30/2022		528,000											
100084253	LUXEMBOURG	LUX		06/30/2022		403,200							1	1	1		1

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084254	LUXEMBOURG	LUX		06/30/2022		17,334							145	145	6		6
100084255	LUXEMBOURG	LUX		06/30/2022		2,277,000							4	4	4		4
100084256	LUXEMBOURG	LUX		06/30/2022		4,563,000							9	9	9		9
100084257	LUXEMBOURG	LUX		06/30/2022		725,760							1	1	1		1
100084258	LUXEMBOURG	LUX		06/30/2022		748,800							2	2	2		2
100084259	LUXEMBOURG	LUX		06/30/2022		65,404							427	427	15		15
100084260	LUXEMBOURG	LUX		06/30/2022		1,062,000							(23)	(23)	(23)		(23)
100084261	LUXEMBOURG	LUX		06/30/2022		125,225							(32)	(32)	(32)		(32)
100084262	LUXEMBOURG	LUX		06/30/2022		2,094,120							4	4	4		4
100084263	LUXEMBOURG	LUX		06/30/2022		302,400							(9)	(9)	(9)		(9)
100084264	LUXEMBOURG	LUX		06/30/2022		2,070,000							4	4	4		4
100084265	LUXEMBOURG	LUX		06/30/2022		1,248,000							(12)	(12)	(12)		(12)
100084266	LUXEMBOURG	LUX		06/30/2022		1,156,800							2	2	2		2
100084267	LUXEMBOURG	LUX		06/30/2022		384,000							(7)	(7)	(7)		(7)
100084268	LUXEMBOURG	LUX		06/30/2022		1,380,000							(30)	(30)	(30)		(30)
100084269	LUXEMBOURG	LUX		06/30/2022		26,542							222	222	9		9
100084270	LUXEMBOURG	LUX		06/30/2022		441,000							1	1	1		1
100084271	LUXEMBOURG	LUX		06/30/2022		792,000							1	1	1		1
100084272	LUXEMBOURG	LUX		06/30/2022		890,400							(9)	(9)	(9)		(9)
100084273	LUXEMBOURG	LUX		06/30/2022		585,000							(13)	(13)	(13)		(13)
100084274	LUXEMBOURG	LUX		06/30/2022		1,627,733							(31)	(31)	(31)		(31)
100084275	LUXEMBOURG	LUX		06/30/2022		540,000							(11)	(11)	(11)		(11)
100084276	LUXEMBOURG	LUX		06/30/2022		387,000							1	1	1		1
100084277	LUXEMBOURG	LUX		06/30/2022		23,627							161	161	6		6
100084278	LUXEMBOURG	LUX		06/30/2022		432,000							1	1	1		1
100084279	LUXEMBOURG	LUX		06/30/2022		396,000							(13)	(13)	(13)		(13)
100084280	LUXEMBOURG	LUX		06/30/2022		531,000							1	1	1		1
100084281	LUXEMBOURG	LUX		06/30/2022		32,375							224	224	9		9
100084282	LUXEMBOURG	LUX		06/30/2022		34,021							235	235	9		9
100084283	LUXEMBOURG	LUX		06/30/2022		558,000							2	2	2		2
100084284	LUXEMBOURG	LUX		06/30/2022		2,780,400							(87)	(87)	(87)		(87)
100084285	LUXEMBOURG	LUX		06/30/2022		376,045							633	633	24		24
100084286	LUXEMBOURG	LUX		06/30/2022		621,000							2	2	2		2
100084287	LUXEMBOURG	LUX		06/30/2022		37,913							258	258	10		10
100084288	LUXEMBOURG	LUX		06/30/2022		62,308							539	539	20		20
100084289	LUXEMBOURG	LUX		06/30/2022		487,200							(6)	(6)	(6)		(6)
100084290	LUXEMBOURG	LUX		06/30/2022		520,800							(3)	(3)	(3)		(3)
100084291	LUXEMBOURG	LUX		06/30/2022		57,801							502	502	19		19
100084292	LUXEMBOURG	LUX		06/30/2022		3,007,200							(35)	(35)	(35)		(35)
100084293	LUXEMBOURG	LUX		06/30/2022		384,486							3,335	3,335	123		123
100084294	LUXEMBOURG	LUX		06/30/2022		2,949,600							(35)	(35)	(35)		(35)
100084295	LUXEMBOURG	LUX		06/30/2022		384,591							3,328	3,328	123		123
100084296	LUXEMBOURG	LUX		06/30/2022		960,000							4	4	4		4
100084297	LUXEMBOURG	LUX		06/30/2022		691,200							1	1	1		1
100084298	LUXEMBOURG	LUX		06/30/2022		310,030											
100084299	LUXEMBOURG	LUX		06/30/2022		792,000							2	2	2		2
100084300	LUXEMBOURG	LUX		06/30/2022		59,125							499	499	19		19
100084301	LUXEMBOURG	LUX		06/30/2022		460,800							1	1	1		1
100084302	LUXEMBOURG	LUX		06/30/2022		1,965,600							(19)	(19)	(19)		(19)
100084303	LUXEMBOURG	LUX		06/30/2022		403,980											
100084304	LUXEMBOURG	LUX		06/30/2022		819,000							2	2	2		2

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084305	LUXEMBOURG	LUX		06/30/2022		49,974							342	342	13		13
100084306	LUXEMBOURG	LUX		06/30/2022		1,200,000							(5)	(5)	(5)		(5)
100084307	LUXEMBOURG	LUX		06/30/2022		570,240											
100084308	LUXEMBOURG	LUX		06/30/2022		175,161							1,181	1,181	45		45
100084309	LUXEMBOURG	LUX		06/30/2022		2,852,880							11	11	11		11
100084310	LUXEMBOURG	LUX		06/30/2022		89,901							616	616	24		24
100084311	LUXEMBOURG	LUX		06/30/2022		369,000							(14)	(14)	(14)		(14)
100084312	LUXEMBOURG	LUX		06/30/2022		1,344,000							5	5	5		5
100084313	LUXEMBOURG	LUX		06/30/2022		504,000							1	1	1		1
100084314	LUXEMBOURG	LUX		06/30/2022		66,398							444	444	17		17
100084315	LUXEMBOURG	LUX		06/30/2022		513,000							(33)	(33)	(33)		(33)
100084316	LUXEMBOURG	LUX		06/30/2022		31,605							187	187	5		5
100084317	LUXEMBOURG	LUX		06/30/2022		508,800							(49)	(49)	(49)		(49)
100084318	LUXEMBOURG	LUX		06/30/2022		900,000							(10)	(10)	(10)		(10)
100084319	LUXEMBOURG	LUX		06/30/2022		672,000							3	3	3		3
100084320	LUXEMBOURG	LUX		06/30/2022		1,372,800							(27)	(27)	(27)		(27)
100084321	LUXEMBOURG	LUX		06/30/2022		387,000							1	1	1		1
100084322	LUXEMBOURG	LUX		06/30/2022		23,627							161	161	6		6
100084323	LUXEMBOURG	LUX		06/30/2022		31,590,000							(1,124)	(1,124)	(1,124)		(1,124)
100084324	LUXEMBOURG	LUX		06/30/2022		360,000							(15)	(15)	(15)		(15)
100084325	LUXEMBOURG	LUX		06/30/2022		1,238,400							(26)	(26)	(26)		(26)
100084326	LUXEMBOURG	LUX		06/30/2022		780,000							1	1	1		1
100084327	LUXEMBOURG	LUX		06/30/2022		856,800							(18)	(18)	(18)		(18)
100084328	LUXEMBOURG	LUX		06/30/2022		243,600							(9)	(9)	(9)		(9)
100084329	LUXEMBOURG	LUX		06/30/2022		30,007							46	46	1		1
100084330	LUXEMBOURG	LUX		06/30/2022		163,755							(18)	(18)	(18)		(18)
100084331	LUXEMBOURG	LUX		06/30/2022		571,200							(20)	(20)	(20)		(20)
100084332	LUXEMBOURG	LUX		06/30/2022		51,940							532	532	19		19
100084333	LUXEMBOURG	LUX		06/30/2022		1,680,000							(57)	(57)	(57)		(57)
100084334	LUXEMBOURG	LUX		06/30/2022		5,383,200							43	43	43		43
100084335	LUXEMBOURG	LUX		06/30/2022		4,731,000							(79)	(79)	(79)		(79)
100084336	LUXEMBOURG	LUX		06/30/2022		4,923,000							(82)	(82)	(82)		(82)
100084337	LUXEMBOURG	LUX		06/30/2022		711,000							(12)	(12)	(12)		(12)
100084352	NEWPORT	RI		06/30/2022		869,334							98	98	98		98
100084353	SLOUGH	GBR		06/30/2022		409,684							(55)	(55)	(55)		(55)
100084354	DERBY	KS		06/30/2022		61,438							(14)	(14)	(14)		(14)
100084355	DERBY	KS		06/30/2022		64,671							(14)	(14)	(14)		(14)
100084356	MANCHESTER	NH		06/30/2022		200,979							(37)	(37)	(37)		(37)
100084357	PORTSMOUTH	GBR		06/30/2022		79,532											
100084358	MANCHESTER	NH		06/30/2022		1,331,984							(2)	(2)	(2)		(2)
100084359	PRESTON	GBR		06/30/2022		104,469							3	3	3		3
100084360	LIVERPOOL	NY		06/30/2022		89,541							2	2	2		2
100084361	MANCHESTER	NH		06/30/2022		151,480											
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022		514,611											
100084363	PRESTON	GBR		06/30/2022		169,763											
100084364	HULL	GBR		06/30/2022		141,034							(10)	(10)	(10)		(10)
100084365	TWICKENHAM	GBR		06/30/2022		1,001,629							1	1	1		1
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022		1,674,463							(12)	(12)	(12)		(12)
100084368	ESTERO	FL		08/12/2022		1,567,105							1,681	1,681			
100084382	WAXHAW	NC		08/12/2022		2,517,948							2,730	2,730			
100084383	RICHMOND	TX		08/12/2022		591,618							660	660			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084388	PILOT POINT	TX		08/12/2022		4,439,441							3,897	3,897			
100084389	HERSHEY	PA		08/12/2022		1,296,003							1,405	1,405			
100084411	BELLA COLLINA	FL		08/12/2022		1,556,775							1,236	1,236			
100084445	PANORAMA CITY	CA		08/12/2022		1,038,539							979	979			
100084452	VAN NUYS	CA		08/12/2022		2,299,353							1,433	1,433			
100084459	LIHUE	HI		07/14/2022		8,889,541							7,855	7,855			
100084460	LAS VEGAS	NV		07/14/2022		344,688							218	218			
100084461	ROSWELL	GA		07/14/2022		10,169,697							9,484	9,484			
100084466	LAGUNA HILLS	CA		09/02/2022		2,290,220							1,697	1,697			
100084479	TRACY	CA		09/02/2022		5,939,051							5,213	5,213			
100084480	MURRIETA	CA		09/02/2022		1,825,143							1,858	1,858			
100084486	WEST HILLS	CA		09/02/2022		1,716,214							2,551	2,551			
100084495	LAWRENCEVILLE	GA		09/02/2022		816,208							751	751			
100084512	BREMERTON	WA		09/02/2022		1,302,859							1,145	1,145			
100084514	LA CRESCENTA	CA		09/02/2022		3,836,926							3,826	3,826			
100084589	YORKTOWN	VA		08/02/2022		543,635							410	410			
100084593	MCDONOUGH	GA		08/02/2022		489,895							1,583	1,583			
100084594	ORLANDO	FL		08/02/2022		791,268							3,709	3,709			
100084595	JIM THORPE	PA		08/02/2022		831,128							656	656			
100084599	GILBERT	AZ		08/02/2022		1,184,409							1,062	1,062			
100084601	SAN DIEGO	CA		08/02/2022		3,067,088							2,794	2,794			
100084602	CROSSVILLE	TN		08/02/2022		1,101,242							1,155	1,155			
100084603	EVERGREEN	CO		08/02/2022		2,803,563							2,322	2,322			
100084604	CLARKSVILLE	TN		08/02/2022		188,337							133	133			
100084605	MINNEAPOLIS	MN		08/02/2022		664,219							615	615			
100084606	INDIANAPOLIS	IN		08/02/2022		321,633							343	343			
100084607	HUMBLE	TX		08/02/2022		669,168							464	464			
100084608	HARVEY	LA		08/02/2022		1,123,798							863	863			
100084609	WENDELL	NC		08/02/2022		921,943							598	598			
100084610	SAINT CHARLES	MO		08/02/2022		719,793							516	516			
100084611	LIBBY	MT		08/02/2022		143,973							97	97			
100084612	CANTON	OH		08/02/2022		347,640							249	249			
100084613	LIBBY	MT		08/02/2022		113,895							88	88			
100084614	COPPERAS COVE	TX		08/02/2022		331,363							273	273			
100084615	YUKON	OK		08/02/2022		651,940							540	540			
100084616	TWENTYNINE PALMS	CA		08/02/2022		700,143							680	680			
100084617	WEST DOVER	VT		08/02/2022		446,014							318	318			
100084618	FOLEY	AL		08/02/2022		900,662							895	895			
100084619	UPPER DARBY	PA		08/02/2022		341,266							236	236			
100084620	SANTA ROSA	CA		08/02/2022		3,049,857							8,690	8,690			
100084621	CONWAY	SC		08/02/2022		296,424							264	264			
100084622	PORTER	TX		08/02/2022		664,147							921	921			
100084623	CONROE	TX		08/02/2022		1,040,755							675	675			
100084624	CHICAGO	IL		08/02/2022		551,810							496	496			
100084625	TAMPA	FL		08/02/2022		540,914							531	531			
100084626	WASHINGTON	DC		08/02/2022		1,749,351							1,721	1,721			
100084628	HEMET	CA		08/02/2022		639,982							479	479			
100084629	LYONS	IL		08/02/2022		382,113							46,517	46,517			
100084630	MOUNT JOY	PA		08/02/2022		597,790							415	415			
100084631	GERVAIS	OR		08/02/2022		1,069,662							766	766			
100084632	BELVIDERE	IL		08/02/2022		383,297							231	231			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084633	KENNEWICK	WA		08/02/2022		642,860							480	480			
100084634	KISSIMMEE	FL		08/02/2022		744,970							604	604			
100084635	HIALEAH	FL		08/02/2022		603,630							378	378			
100084636	MIDDLEBURG	FL		08/02/2022		503,307							563	563			
100084637	PROVO	UT		08/02/2022		933,906							851	851			
100084638	SAN BERNARDINO	CA		08/02/2022		697,411							367	367			
100084639	PASCO	WA		08/02/2022		313,220							548	548			
100084640	AUSTIN	TX		08/02/2022		1,429,027							875	875			
100084641	WHARTON	NJ		08/02/2022		834,616							675	675			
100084642	FONTANA	CA		08/02/2022		1,441,678							2,444	2,444			
100084644	FAIRFIELD	CA		08/02/2022		1,317,496							1,288	1,288			
100084645	MIAMI	FL		08/02/2022		998,015							466	466			
100084646	MISSOURI CITY	TX		08/02/2022		955,924							6,954	6,954			
100084647	INDIANAPOLIS	IN		08/02/2022		272,180							172	172			
100084649	HIRAM	GA		08/02/2022		472,183							534	534			
100084650	HERMISTON	OR		08/02/2022		592,128							543	543			
100084651	BROWNSVILLE	TX		08/02/2022		643,764							340	340			
100084652	MIAMI GARDENS	FL		08/02/2022		733,062							500	500			
100084653	RICHMOND	TX		08/02/2022		560,783							528	528			
100084654	ATLANTA	GA		08/02/2022		200,076							577	577			
100084655	MYRTLE BEACH	SC		08/02/2022		405,279							312	312			
100084656	HERCULES	CA		08/02/2022		1,155,624							1,067	1,067			
100084657	MYRTLE BEACH	SC		08/02/2022		490,143							360	360			
100084658	SPRINGFIELD	IL		08/02/2022		507,689							306	306			
100084659	ACTON	CA		08/02/2022		1,438,427							1,439	1,439			
100084660	CORAL SPRINGS	FL		08/02/2022		1,407,200							1,008	1,008			
100084661	KISSIMMEE	FL		08/02/2022		978,011							667	667			
100084662	PANAMA CITY	FL		08/02/2022		1,106,287							938	938			
100084663	MIAMI	FL		08/02/2022		1,164,743							834	834			
100084664	OCALA	FL		08/02/2022		560,077							510	510			
100084666	ORLANDO	FL		08/02/2022		564,226							514	514			
100084667	TOBYHANNA	PA		08/02/2022		426,670							452	452			
100084668	MIAMI	FL		08/02/2022		452,668							357	357			
100084669	RAWLINS	WY		08/02/2022		749,449							487	487			
100084670	MIAMI SHORES	FL		08/02/2022		2,962,704							4,418	4,418			
100084672	MIAMI	FL		08/02/2022		1,336,625							1,369	1,369			
100084673	HALLANDALE BEACH	FL		08/02/2022		368,199							243	243			
100084674	GARDNERVILLE	NV		08/02/2022		563,708							498	498			
100084675	MIAMI	FL		08/02/2022		787,780							752	752			
100084676	GATLINBURG	TN		08/02/2022		277,961							1,279	1,279			
100084677	PHOENIX	AZ		08/02/2022		966,376							1,204	1,204			
100084679	QUINCY	FL		08/02/2022		265,538							252	252			
100084681	HONOLULU	HI		08/02/2022		586,096							452	452			
100084682	JACKSONVILLE	FL		08/02/2022		682,229							522	522			
100084683	JACKSONVILLE	FL		08/02/2022		549,961							401	401			
100084684	LAKELAND	FL		08/02/2022		296,608							268	268			
100084686	GLENDALE	AZ		08/02/2022		3,171,914							2,416	2,416			
100084687	GREELEY	CO		08/02/2022		587,988							575	575			
100084688	TUCSON	AZ		08/02/2022		828,914							512	512			
100084689	NORWALK	CA		08/02/2022		1,604,117							2,424	2,424			
100084691	MIAMI	FL		08/02/2022		587,381							407	407			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084692	LAHAINA	HI		08/02/2022		1,729,250							1,645	1,645			
100084693	CHICAGO	IL		08/02/2022		472,615							412	412			
100084694	LOS ANGELES	CA		08/02/2022		999,981							19	19			
100084695	LAKE WORTH	FL		08/02/2022		365,972							314	314			
100084696	HOLIDAY	FL		08/02/2022		544,234							484	484			
100084697	BEAVERTON	OR		08/02/2022		533,597							506	506			
100084698	LAKE STEVENS	WA		08/02/2022		3,335,722							2,898	2,898			
100084699	NAMPA	ID		08/02/2022		949,355							786	786			
100084700	CHICAGO	IL		08/02/2022		499,175							358	358			
100084702	NAPA	CA		08/02/2022		740,541							981	981			
100084703	NAPA	CA		08/02/2022		1,184,995							1,105	1,105			
100084704	RIVIERA BEACH	FL		08/02/2022		1,624,436							24,693	24,693			
100084705	NAPLES	FL		08/02/2022		974,847							733	733			
100084706	CORNVILLE	AZ		08/02/2022		512,836							464	464			
100084707	GLENDALE	CA		08/02/2022		5,854,993							8,657	8,657			
100084708	EUGENE	OR		08/02/2022		1,027,416							1,493	1,493			
100084709	HAWTHORNE	FL		08/02/2022		1,033,421							2,788	2,788			
100084710	VALLEJO	CA		08/02/2022		751,988							172	172			
100084711	APACHE JUNCTION	AZ		08/02/2022		696,641							661	661			
100084713	BOYNTON BEACH	FL		08/02/2022		652,715							577	577			
100084714	LOS ANGELES	CA		08/02/2022		1,524,619							1,285	1,285			
100084715	OTTAWA	IL		08/02/2022		507,162							433	433			
100084716	CALEXICO	CA		08/02/2022		402,725							323	323			
100084718	DURHAM	NC		08/02/2022		694,215							764	764			
100084719	ORLANDO	FL		08/02/2022		784,985							558	558			
100084720	IMPERIAL	CA		08/02/2022		447,400							326	326			
100084721	COVINA	CA		08/02/2022		1,248,839							888	888			
100084722	CALEXICO	CA		08/02/2022		457,290							385	385			
100084723	IMPERIAL	CA		08/02/2022		386,187							303	303			
100084724	PHOENIX	AZ		08/02/2022		598,134							386	386			
100084725	HUNTINGTON PARK	CA		08/02/2022		652,319							567	567			
100084726	GALVESTON	TX		08/02/2022		510,088							410	410			
100084727	LAVEEN	AZ		08/02/2022		638,542							418	418			
100084728	ESCONDIDO	CA		08/02/2022		2,293,789							2,295	2,295			
100084729	TEMPE	AZ		08/02/2022		988,282							1,002	1,002			
100084730	KISSIMMEE	FL		08/02/2022		546,947							364	364			
100084731	MYRTLE BEACH	SC		08/02/2022		768,382							636	636			
100084733	FEDERAL WAY	WA		08/02/2022		763,120							741	741			
100084734	TILLAMOOK	OR		08/02/2022		591,754							606	606			
100084736	FEDERAL WAY	WA		08/02/2022		785,347							763	763			
100084737	ESCONDIDO	CA		08/02/2022		2,223,814							1,932	1,932			
100084738	RIDGEFIELD	WA		08/02/2022		2,563,316							2,335	2,335			
100084739	DEBARY	FL		08/02/2022		861,970							617	617			
100084740	BLUFFTON	SC		08/02/2022		1,035,002							1,105	1,105			
100084741	HYATTSVILLE	MD		08/02/2022		656,025							570	570			
100084743	DOLTON	IL		08/02/2022		332,949							243	243			
100084744	HAWTHORNE	CA		08/02/2022		207,990							223	223			
100084745	SAINT AUGUSTINE	FL		08/02/2022		972,014							1,029	1,029			
100084746	SEATTLE	WA		08/02/2022		1,185,773							2,706	2,706			
100084747	PAWLEYS ISLAND	SC		08/02/2022		867,861							39	39			
100084748	HOLLYWOOD	FL		08/02/2022		925,331							679	679			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100084749	FORT MYERS	FL		08/02/2022		282,005							38,654	38,654			
100084750	SEATTLE	WA		08/02/2022		1,357,340							2,880	2,880			
100084752	ROY	UT		08/02/2022		889,328							844	844			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		1,997,171							2,045	2,045			
100084756	(WOODLAND HILLS AREA) LOS ANGE	CA		08/02/2022		6,013,912							3,970	3,970			
100084757	ELK GROVE	CA		08/02/2022		829,244							792	792			
100084758	KEY WEST	FL		08/02/2022		718,920							620	620			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		2,258,779							1,872	1,872			
100084760	MIAMI BEACH	FL		08/02/2022		1,974,438							1,521	1,521			
100084761	MYRTLE BEACH	SC		08/02/2022		280,988							200	200			
100084762	TUCSON	AZ		08/02/2022		489,341							331	331			
100084763	AVENTURA	FL		08/02/2022		1,434,657							1,279	1,279			
100084764	NILES	IL		08/02/2022		899,903							782	782			
100084765	ONTARIO	CA		08/02/2022		2,191,573							2,092	2,092			
100084766	HOMESTEAD	FL		08/02/2022		477,772							386	386			
100084767	AVENTURA	FL		08/02/2022		3,316,975							4,211	4,211			
100084768	MIAMI	FL		08/02/2022		485,091							584	584			
100084769	SPRING HILL	FL		08/02/2022		409,623							233	233			
100084770	APPLE VALLEY	CA		08/02/2022		717,345							638	638			
100084771	FERNANDINA BEACH	FL		08/02/2022		653,410							464	464			
100084772	MOSES LAKE	WA		08/02/2022		735,176							1,131	1,131			
100084773	MIAMI	FL		08/02/2022		982,248							577	577			
100084774	BOCA RATON	FL		08/02/2022									371,562	371,562			
100084775	PEMBROKE PINES	FL		08/02/2022		296,270							295	295			
100084777	PHOENIX	AZ		08/02/2022		367,423							283	283			
100084778	HONOLULU	HI		08/02/2022		488,036							511	511			
100084779	MODESTO	CA		08/02/2022		524,827							274	274			
100084780	LILBURN	GA		08/02/2022		367,100							1,383	1,383			
100084781	THORNTON	CO		08/02/2022		829,586							590	590			
100084783	WAUKESHA	WI		08/02/2022		814,154							565	565			
100084784	SPRINGFIELD	OR		08/02/2022		833,199							777	777			
100084785	MARYSVILLE	WA		08/02/2022		1,507,503							1,219	1,219			
100084787	WHEELING	IL		08/02/2022		525,442							1,525	1,525			
100084788	MIDVALE	UT		08/02/2022		1,296,692							899	899			
100084789	HOUSTON	TX		08/02/2022		478,278							375	375			
100084790	DALLAS	GA		08/02/2022		291,352							491	491			
100084791	PORT CHARLOTTE	FL		08/02/2022		602,333							388	388			
100084792	BOISE	ID		08/02/2022		915,979							759	759			
100084793	LIVERMORE	CA		08/02/2022		2,588,072							2,712	2,712			
100084794	KISSIMMEE	FL		08/02/2022		1,022,662							910	910			
100084795	LONGWOOD	FL		08/02/2022		3,454,706							3,620	3,620			
100084796	HENDERSON	NV		08/02/2022		401,968							870	870			
100084797	KEY WEST	FL		08/02/2022		1,643,751							3,214	3,214			
100084798	NORTH EAST	MD		08/02/2022		1,003,338							1,359	1,359			
100084799	VANCOUVER	WA		08/02/2022		759,170							760	760			
100084800	PARKLAND	FL		08/02/2022		3,423,298							3,514	3,514			
100084801	DEERFIELD BEACH	FL		08/02/2022		385,162							927	927			
100084802	MAGNA	UT		08/02/2022		784,445							600	600			
100084803	MYRTLE BEACH	SC		08/02/2022		440,738							737	737			
100084804	REDFORD	MI		08/02/2022		396,036							237	237			
100084805	ELIZABETH	NJ		08/02/2022		1,813,175							1,803	1,803			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084806	UNION CITY	CA		08/02/2022		2,422,170							1,693	1,693			
100084807	PLANO	TX		08/02/2022		1,343,216							71,392	71,392			
100084808	PARRISH	FL		08/02/2022		914,165							930	930			
100084809	RIALTO	CA		08/02/2022		177,848							18,045	18,045			
100084810	FRESNO	CA		08/02/2022		700,301							623	623			
100084811	PINGREE GROVE	IL		08/02/2022		612,829							665	665			
100084812	FAIRVIEW	NJ		08/02/2022		1,184,578							1,131	1,131			
100084813	WEST JORDAN	UT		08/02/2022		954,205							869	869			
100084814	MIAMI BEACH	FL		08/02/2022		2,246,400							2,465	2,465			
100084815	GILBERT	AZ		08/02/2022		1,050,364							1,076	1,076			
100084816	CHICAGO	IL		08/02/2022		691,932							615	615			
100084818	TAMPA	FL		08/02/2022		1,081,061							755	755			
100084819	GAITHERSBURG	MD		08/02/2022		795,297							643	643			
100084820	DAYTONA BEACH	FL		08/02/2022		549,249							572	572			
100084821	PORTER RANCH	CA		08/02/2022		1,587,899							1,471	1,471			
100084822	ANGIER	NC		08/02/2022		523,934							357	357			
100084823	KEY COLONY BEACH	FL		08/02/2022		681,250							170,000	170,000			
100084824	COLTON	CA		08/02/2022		931,603							730	730			
100084825	KISSIMMEE	FL		08/02/2022		546,225							373	373			
100084826	SAN PEDRO	CA		08/02/2022		1,981,563							2,370	2,370			
100084827	MIAMI GARDENS	FL		08/02/2022		883,114							744	744			
100084828	BIG BEAR LAKE	CA		08/02/2022		634,188							921	921			
100084829	BOYNTON BEACH	FL		08/02/2022		1,256,594							985	985			
100084830	LEHI	UT		08/02/2022		1,469,559							1,212	1,212			
100084831	SHEBOYGAN	WI		08/02/2022		366,607							455	455			
100084832	YUKON	OK		08/02/2022		739,995							789	789			
100084833	SANTA ROSA BEACH	FL		08/02/2022		3,404,124							3,154	3,154			
100084834	CHICAGO	IL		08/02/2022		323,661							306	306			
100084835	HOLLYWOOD	FL		08/02/2022		679,681							487	487			
100084836	SACRAMENTO	CA		08/02/2022		1,401,475							1,268	1,268			
100084837	PUNTA GORDA	FL		08/02/2022		1,003,830							744	744			
100084838	SPARKS	NV		08/02/2022		1,076,054							1,070	1,070			
100084839	OCALA	FL		08/02/2022		275,294							380	380			
100084840	HARMONY	FL		08/02/2022		886,737							973	973			
100084841	RICHMOND	CA		08/02/2022		602,230							1,286	1,286			
100084842	PANAMA CITY BEACH	FL		08/02/2022		510,405							382	382			
100084843	GLENDALE	AZ		08/02/2022		744,677							612	612			
100084844	VILLA PARK	IL		08/02/2022		545,410							6,653	6,653			
100084845	AVONDALE	AZ		08/02/2022		743,190							541	541			
100084846	SCOTTSDALE	AZ		08/02/2022		1,805,425							8,190	8,190			
100084847	LAS VEGAS	NV		08/02/2022		1,855,825							1,287	1,287			
100084848	LAS VEGAS	NV		08/02/2022		2,461,491							4,002	4,002			
100084849	TITUSVILLE	FL		08/02/2022		654,535							551	551			
100084850	HOUSTON	TX		08/02/2022		556,871							852	852			
100084851	MOUNT DORA	FL		08/02/2022		532,751							533	533			
100084852	TAMPA	FL		08/02/2022		586,390							430	430			
100084856	SNELLVILLE	GA		08/02/2022		808,949							561	561			
100084857	SAN LORENZO	CA		08/02/2022		2,144,187							2,047	2,047			
100084858	LOS ANGELES	CA		08/02/2022		2,882,882							3,091	3,091			
100084859	MARIETTA	GA		08/02/2022		865,569							2,410	2,410			
100084860	SEDONA	AZ		08/02/2022		1,656,912							1,697	1,697			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084861	MAYPEARL	TX		08/02/2022		1,064,232							1,073	1,073			
100084862	COLUMBUS	OH		08/02/2022		362,682							354	354			
100084914	SCOTTSDALE	AZ		09/29/2022		891,020							834	834			
100084918	MISSOURI CITY	TX		09/29/2022		1,804,290							1,468	1,468			
100084919	AUSTIN	TX		09/29/2022		3,415,948							2,978	2,978			
100084923	RICHMOND	TX		09/29/2022		853,328							861	861			
100084927	MONTGOMERY	TX		09/29/2022		1,586,621							2,282	2,282			
100084929	DICKINSON	TX		09/29/2022		3,984,563							3,566	3,566			
100084939	BUENA PARK	CA		09/29/2022		1,216,252							1,561	1,561			
100084941	CARROLLTON	TX		09/29/2022		1,153,194							661	661			
100084947	COLORADO SPRINGS	CO		09/29/2022		867,403							857	857			
100084956	PATERSON	NJ		09/29/2022		1,072,464							10,957	10,957			
100084960	MIAMI	FL		09/29/2022		1,167,236							1,150	1,150			
100084972	LIVONIA	MI		09/29/2022		927,098							828	828			
100084978	RANCHO PALOS VERDES	CA		09/29/2022		1,749,450							50	50			
100084981	LEANDER	TX		09/29/2022		788,697							543	543			
100084982	KEY LARGO	FL		09/29/2022		985,449							1,316	1,316			
100084994	SYRACUSE	UT		09/29/2022		2,427,169							1,889	1,889			
100085013	NEW RIVER	AZ		08/12/2022		596,535							(446)	(446)			
100085015	MISSOURI CITY	TX		08/12/2022		1,019,506							8,312	8,312			
100085018	BOCA RATON	FL		08/12/2022		1,438,823							1,066	1,066			
100085022	LUXEMBOURG	LUX		07/27/2022		216,000							(6)	(6)	(6)		(6)
100085023	LUXEMBOURG	LUX		07/27/2022		360,000							(7)	(7)	(7)		(7)
100085024	LUXEMBOURG	LUX		07/27/2022		1,764,000							(58)	(58)	(58)		(58)
100085025	LUXEMBOURG	LUX		07/27/2022		108,762							747	747	44		44
100085026	LUXEMBOURG	LUX		07/27/2022		3,879,960							9	9	9		9
100085027	LUXEMBOURG	LUX		07/27/2022		336,000							(7)	(7)	(7)		(7)
100085028	LUXEMBOURG	LUX		07/27/2022		981,000							(2)	(2)	(2)		(2)
100085029	LUXEMBOURG	LUX		07/27/2022		468,000							1	1	1		1
100085030	LUXEMBOURG	LUX		07/27/2022		98,028							611	611	39		39
100085031	LUXEMBOURG	LUX		07/27/2022		69,261							425	425	27		27
100085032	LUXEMBOURG	LUX		07/27/2022		360,000							(5)	(5)	(5)		(5)
100085033	LUXEMBOURG	LUX		07/27/2022		296,640							(6)	(6)	(6)		(6)
100085034	LUXEMBOURG	LUX		07/27/2022		1,404,000							(8)	(8)	(8)		(8)
100085035	LUXEMBOURG	LUX		07/27/2022		600,000							2	2	2		2
100085036	LUXEMBOURG	LUX		07/27/2022		3,456,000							7	7	7		7
100085037	LUXEMBOURG	LUX		07/27/2022		3,210,891							25	25	25		25
100085038	LUXEMBOURG	LUX		07/27/2022		414,000							1	1	1		1
100085039	LUXEMBOURG	LUX		07/27/2022		25,621							169	169	11		11
100085040	LUXEMBOURG	LUX		07/27/2022		1,527,563							2,584	2,584	176		176
100085041	LUXEMBOURG	LUX		07/27/2022		428,880							4	4	4		4
100085042	LUXEMBOURG	LUX		07/27/2022		720,000							(15)	(15)	(15)		(15)
100085043	LUXEMBOURG	LUX		07/27/2022		612,000							(13)	(13)	(13)		(13)
100085044	LUXEMBOURG	LUX		07/27/2022		324,000							(7)	(7)	(7)		(7)
100085045	LUXEMBOURG	LUX		07/27/2022		960,000							3	3	3		3
100085046	LUXEMBOURG	LUX		07/27/2022		2,040,000							1	1	1		1
100085047	LUXEMBOURG	LUX		07/27/2022		974,400							2	2	2		2
100085048	LUXEMBOURG	LUX		07/27/2022		594,000							(14)	(14)	(14)		(14)
100085049	LUXEMBOURG	LUX		07/27/2022		780,000							1	1	1		1
100085050	LUXEMBOURG	LUX		07/27/2022		1,383,300							(2)	(2)	(2)		(2)
100085051	LUXEMBOURG	LUX		07/27/2022		901,238							2,081	2,081	146		146

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085052	LUXEMBOURG	LUX		07/27/2022		557,126							1,287	1,287	90		90
100085053	LUXEMBOURG	LUX		07/27/2022		442,426							1,022	1,022	71		71
100085054	LUXEMBOURG	LUX		07/27/2022		427,680							3	3	3		3
100085055	LUXEMBOURG	LUX		07/27/2022		445,500							1	1	1		1
100085056	LUXEMBOURG	LUX		07/27/2022		693,000							(25)	(25)	(25)		(25)
100085057	LUXEMBOURG	LUX		07/27/2022		913,920							4	4	4		4
100085058	LUXEMBOURG	LUX		07/27/2022		1,116,000							(28)	(28)	(28)		(28)
100085059	LUXEMBOURG	LUX		07/27/2022		486,000							(13)	(13)	(13)		(13)
100085060	LUXEMBOURG	LUX		07/27/2022		29,475							244	244	15		15
100085061	LUXEMBOURG	LUX		07/27/2022		588,000							2	2	2		2
100085062	LUXEMBOURG	LUX		07/27/2022		405,000							2	2	2		2
100085063	LUXEMBOURG	LUX		07/27/2022		5,208,000							(104)	(104)	(104)		(104)
100085064	LUXEMBOURG	LUX		07/27/2022		53,492							445	445	29		29
100085065	LUXEMBOURG	LUX		07/27/2022		882,000							8	8	8		8
100085066	LUXEMBOURG	LUX		07/27/2022		1,856,400							3	3	3		3
100085067	LUXEMBOURG	LUX		07/27/2022		1,716,000							(40)	(40)	(40)		(40)
100085068	LUXEMBOURG	LUX		07/27/2022		192,000											
100085069	LUXEMBOURG	LUX		07/27/2022		120,649							201	201	13		13
100085070	LUXEMBOURG	LUX		07/27/2022		849,600							(9)	(9)	(9)		(9)
100085071	LUXEMBOURG	LUX		07/27/2022		1,080,000							11	11	11		11
100085072	LUXEMBOURG	LUX		07/27/2022		747,600							3	3	3		3
100085073	LUXEMBOURG	LUX		07/27/2022		134,857							(10)	(10)	(10)		(10)
100085074	LUXEMBOURG	LUX		07/27/2022		23,411							146	146	9		9
100085075	LUXEMBOURG	LUX		07/27/2022		423,000							(12)	(12)	(12)		(12)
100085076	LUXEMBOURG	LUX		07/27/2022		26,184							171	171	10		10
100085077	LUXEMBOURG	LUX		07/27/2022		41,247							257	257	15		15
100085078	LUXEMBOURG	LUX		07/27/2022		237,606							(18)	(18)	(18)		(18)
100085079	LUXEMBOURG	LUX		07/27/2022		411,600							1	1	1		1
100085080	LUXEMBOURG	LUX		07/27/2022		588,000							(14)	(14)	(14)		(14)
100085081	LUXEMBOURG	LUX		07/27/2022		495,600							(22)	(22)	(22)		(22)
100085082	LUXEMBOURG	LUX		07/27/2022		504,000							1	1	1		1
100085083	LUXEMBOURG	LUX		07/27/2022		480,000							1	1	1		1
100085084	LUXEMBOURG	LUX		07/27/2022		25,615							169	169	11		11
100085085	LUXEMBOURG	LUX		07/27/2022		414,000							2	2	2		2
100085086	LUXEMBOURG	LUX		07/27/2022		22,831							151	151	10		10
100085087	LUXEMBOURG	LUX		07/27/2022		369,000							2	2	2		2
100085088	LUXEMBOURG	LUX		07/27/2022		2,948,400							12	12	12		12
100085089	LUXEMBOURG	LUX		07/27/2022		1,044,000							(12)	(12)	(12)		(12)
100085090	LUXEMBOURG	LUX		07/27/2022		1,296,000							(30)	(30)	(30)		(30)
100085091	LUXEMBOURG	LUX		07/27/2022		4,836,000							19	19	19		19
100085092	LUXEMBOURG	LUX		07/27/2022		76,340							240	240	15		15
100085093	LUXEMBOURG	LUX		07/27/2022		256,800							1	1	1		1
100085094	LUXEMBOURG	LUX		07/27/2022		563,400							(14)	(14)	(14)		(14)
100085095	LUXEMBOURG	LUX		07/27/2022		28,457							182	182	11		11
100085096	LUXEMBOURG	LUX		07/27/2022		423,000							(10)	(10)	(10)		(10)
100085097	LUXEMBOURG	LUX		07/27/2022		477,000							(12)	(12)	(12)		(12)
100085098	LUXEMBOURG	LUX		07/27/2022		29,548							191	191	11		11
100085099	LUXEMBOURG	LUX		07/27/2022		4,600,776							(34)	(34)	(34)		(34)
100085100	LUXEMBOURG	LUX		07/27/2022		372,600							1	1	1		1
100085101	LUXEMBOURG	LUX		07/27/2022		725,317							1,192	1,192	83		83
100085102	LUXEMBOURG	LUX		07/27/2022		174,000							(3)	(3)	(3)		(3)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100085103	LUXEMBOURG	LUX		07/27/2022		147,134							242	242	13		13
100085104	LUXEMBOURG	LUX		07/27/2022		477,000							1	1	1		1
100085105	LUXEMBOURG	LUX		07/27/2022		445,200							(1)	(1)	(1)		(1)
100085106	LUXEMBOURG	LUX		07/27/2022		58,710							388	388	24		24
100085107	LUXEMBOURG	LUX		07/27/2022		722,400							(8)	(8)	(8)		(8)
100085108	LUXEMBOURG	LUX		07/27/2022		846,000							(10)	(10)	(10)		(10)
100085109	LUXEMBOURG	LUX		07/27/2022		3,694,800							(57)	(57)	(57)		(57)
100085110	LUXEMBOURG	LUX		07/27/2022		715,897							1,176	1,176	82		82
100085111	LUXEMBOURG	LUX		07/27/2022		1,206,000							4	4	4		4
100085112	LUXEMBOURG	LUX		07/27/2022		309,600											
100085113	LUXEMBOURG	LUX		07/27/2022		468,000							(19)	(19)	(19)		(19)
100085114	LUXEMBOURG	LUX		07/27/2022		2,640,000							25	25	25		25
100085115	LUXEMBOURG	LUX		07/27/2022		958,452							(12)	(12)	(12)		(12)
100085116	LUXEMBOURG	LUX		07/27/2022		1,533,000							152,552	152,552	9,682		9,682
100085117	LUXEMBOURG	LUX		07/27/2022		3,469,200							15	15	15		15
100085118	LUXEMBOURG	LUX		07/27/2022		2,251,200							9	9	9		9
100085119	LUXEMBOURG	LUX		07/27/2022		152,838							2	2	2		2
100085120	LUXEMBOURG	LUX		07/27/2022		487,200							2	2	2		2
100085121	LUXEMBOURG	LUX		07/27/2022		1,114,560							5	5	5		5
100085122	LUXEMBOURG	LUX		07/27/2022		496,080							(15)	(15)	(15)		(15)
100085123	LUXEMBOURG	LUX		07/27/2022		199,342							1,323	1,323	86		86
100085124	LUXEMBOURG	LUX		07/27/2022		3,276,000							31	31	31		31
100085125	LUXEMBOURG	LUX		07/27/2022		702,000							(20)	(20)	(20)		(20)
100085126	LUXEMBOURG	LUX		07/27/2022		42,575							353	353	21		21
100085127	LUXEMBOURG	LUX		07/27/2022		369,600							(17)	(17)	(17)		(17)
100085128	LUXEMBOURG	LUX		07/27/2022		390,000											
100085129	LUXEMBOURG	LUX		07/27/2022		495,000							(14)	(14)	(14)		(14)
100085130	LUXEMBOURG	LUX		07/27/2022		30,648							200	200	12		12
100085131	LUXEMBOURG	LUX		07/27/2022		675,000							1	1	1		1
100085132	LUXEMBOURG	LUX		07/27/2022		11,795							98	98	6		6
100085133	LUXEMBOURG	LUX		07/27/2022		2,304,000							10	10	10		10
100085134	LUXEMBOURG	LUX		07/27/2022		720,000							(62)	(62)	(62)		(62)
100085135	LUXEMBOURG	LUX		07/27/2022		2,318,400							(148)	(148)	(148)		(148)
100085136	LUXEMBOURG	LUX		07/27/2022		306,450							1,465	1,465	88		88
100085137	LUXEMBOURG	LUX		07/27/2022		396,000							(7)	(7)	(7)		(7)
100085138	LUXEMBOURG	LUX		07/27/2022		558,000							(12)	(12)	(12)		(12)
100085139	LUXEMBOURG	LUX		07/27/2022		34,636							219	219	13		13
100085140	LUXEMBOURG	LUX		07/27/2022		936,000							(24)	(24)	(24)		(24)
100085141	LUXEMBOURG	LUX		07/27/2022		40,175							257	257	15		15
100085143	OXFORD	GBR		07/29/2022		1,288,703							(26)	(26)	(26)		(26)
100085144	SACRAMENTO	CA		09/21/2022		865,089							736	736			
100085148	ORANGE	CA		09/21/2022		1,858,636							1,555	1,555			
100085153	WESTMINSTER	CA		09/21/2022		2,166,245							1,727	1,727			
100085157	GARDEN GROVE	CA		09/21/2022		2,070,838							1,600	1,600			
100085166	BELTON	TX		09/21/2022		938,776							1,701	1,701			
100085167	HUNTINGTON BEACH	CA		09/21/2022		4,187,110							3,793	3,793			
100085168	GALT	CA		09/21/2022		1,369,465							1,077	1,077			
100085170	LUBBOCK	TX		09/21/2022		748,609							833	833			
100085175	SANTA ANA	CA		09/21/2022		1,379,688							1,150	1,150			
100086005	SAN DIEGO	CA		08/23/2022		1,327,510							1,175	1,175			
100086010	GILBERT	AZ		09/02/2022		890,542							801	801			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086015	SAINT PETERSBURG	FL		09/02/2022		435,736							1,625	1,625			
100086016	TEMECULA	CA		09/02/2022		905,927							776	776			
100086027	SACRAMENTO	CA		09/02/2022		926,840							29,457	29,457			
100086038	EWA BEACH	HI		08/24/2022		2,061,281							1,695	1,695			
100086039	LA QUINTA	CA		08/24/2022		1,919,141							2,823	2,823			
100086040	BROOKLYN	NY		08/24/2022		4,043,299							3,146	3,146			
100086043	MATTHEWS	NC		08/24/2022		759,981							656	656			
100086044	DETROIT	MI		08/24/2022		120,069							244	244			
100086049	SAN ANTONIO	TX		08/24/2022		1,466,844							1,133	1,133			
100086126	VALLEJO	CA		10/07/2022		1,134,321							1,221	1,221			
100086129	GRANBURY	TX		10/07/2022		632,315							911	911			
100086130	SAINT JOHNS	FL		10/07/2022		1,275,182							1,143	1,143			
100086134	CORNVILLE	AZ		10/07/2022		1,038,294							1,195	1,195			
100086140	PLANO	TX		10/07/2022		2,971,540							2,899	2,899			
100086144	HERRIMAN	UT		10/07/2022		878,871							852	852			
100086148	EPHRATA	WA		10/07/2022		1,572,239							1,277	1,277			
100086151	LUTZ	FL		10/07/2022		4,518,521							3,679	3,679			
100086155	EL CENTRO	CA		10/07/2022		671,562							322	322			
100086156	LOCKWOOD	CA		10/07/2022		1,559,657							1,426	1,426			
100086157	CASTLE ROCK	CO		10/07/2022		1,246,801							1,450	1,450			
100086166	BAKERSFIELD	CA		10/07/2022		2,852,609							2,547	2,547			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		5,481,831							3,906	3,906			
100086182	BIG PINE KEY	FL		10/07/2022		1,902,756							1,550	1,550			
100086185	DEER PARK	TX		10/07/2022		666,742							491	491			
100086186	CONROE	TX		10/07/2022		617,767							434	434			
100086190	AUSTIN	TX		10/07/2022		1,820,601							2,092	2,092			
100086191	GLENVIEW	IL		10/07/2022		1,778,305							1,423	1,423			
100086192	JERSEY VILLAGE	TX		10/07/2022		596,061							553	553			
100086195	SAN PEDRO	CA		10/07/2022		2,815,912							1,785	1,785			
100086196	TOMBALL	TX		10/07/2022		1,346,383							1,174	1,174			
100086199	CYPRESS	TX		10/07/2022		796,793							728	728			
100086202	HUNTSVILLE	TX		10/07/2022		503,420							1,115	1,115			
100086211	MARTINEZ	CA		10/07/2022		1,386,824							1,152	1,152			
100086213	KELLER	TX		10/07/2022		1,776,534							5,381	5,381			
100086216	ELLENSBURG	WA		10/07/2022		1,167,864							681	681			
100086217	MADERA	CA		10/07/2022		1,013,805							801	801			
100086218	YORK	SC		10/07/2022		1,127,757							710	710			
100086226	GARDEN GROVE	CA		10/07/2022		2,496,604							2,177	2,177			
100086229	SPRING	TX		10/07/2022		1,557,412							1,630	1,630			
100086235	GULF SHORES	AL		09/29/2022		856,891							664	664			
100086236	ORANGE BEACH	AL		09/29/2022		564,448							598	598			
100086239	DULUTH	GA		09/29/2022		3,664,477							18,343	18,343			
100086242	PHILADELPHIA	PA		09/29/2022		563,259							673	673			
100086245	CUMMING	GA		09/29/2022		2,264,444							11,838	11,838			
100086250	WYOMISSING	PA		09/29/2022		4,523,432							3,410	3,410			
100086254	WEST PALM BEACH	FL		09/29/2022		1,659,297							1,850	1,850			
100086258	WESTPORT	CT		09/29/2022		1,118,254							910	910			
100086259	BURNSVILLE	MN		09/29/2022		841,686							884	884			
100086260	SACRAMENTO	CA		09/29/2022		1,774,385							1,089	1,089			
100086261	FRANKFORD	DE		09/29/2022		253,935							534	534			
100086264	RIVERDALE	GA		09/29/2022		242,763							2,732	2,732			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086265	BRUNSWICK	GA		09/29/2022		338,610							246	246			
100086266	LUXEMBOURG	LUX		08/29/2022		117,000							(5)	(5)	(5)		(5)
100086267	LUXEMBOURG	LUX		08/29/2022		92,566							624	624	52		52
100086268	LUXEMBOURG	LUX		08/29/2022		1,498,500							3	3	3		3
100086269	LUXEMBOURG	LUX		08/29/2022		756,000							(8)	(8)	(8)		(8)
100086270	LUXEMBOURG	LUX		08/29/2022		390,000							(2)	(2)	(2)		(2)
100086271	LUXEMBOURG	LUX		08/29/2022		411,600							(10)	(10)	(10)		(10)
100086272	LUXEMBOURG	LUX		08/29/2022		411,600							(10)	(10)	(10)		(10)
100086273	LUXEMBOURG	LUX		08/29/2022		42,900							354	354	29		29
100086274	LUXEMBOURG	LUX		08/29/2022		702,000							1	1	1		1
100086275	LUXEMBOURG	LUX		08/29/2022		502,650							5	5	5		5
100086276	LUXEMBOURG	LUX		08/29/2022		62,660							403	403	34		34
100086277	LUXEMBOURG	LUX		08/29/2022		390,000							(3)	(3)	(3)		(3)
100086278	LUXEMBOURG	LUX		08/29/2022		32,383							222	222	17		17
100086279	LUXEMBOURG	LUX		08/29/2022		16,430							(1)	(1)	(1)		(1)
100086280	LUXEMBOURG	LUX		08/29/2022		423,000							(2)	(2)	(2)		(2)
100086281	LUXEMBOURG	LUX		08/29/2022		26,253							179	179	15		15
100086282	LUXEMBOURG	LUX		08/29/2022		96,000							1	1	1		1
100086283	LUXEMBOURG	LUX		08/29/2022		96,000							1	1	1		1
100086284	LUXEMBOURG	LUX		08/29/2022		1,604,400							(38)	(38)	(38)		(38)
100086285	LUXEMBOURG	LUX		08/29/2022		534,448							1,146	1,146	87		87
100086286	LUXEMBOURG	LUX		08/29/2022		2,054,400							15	15	15		15
100086287	LUXEMBOURG	LUX		08/29/2022		1,200,000							(33)	(33)	(33)		(33)
100086288	LUXEMBOURG	LUX		08/29/2022		121,017							1,009	1,009	80		80
100086289	LUXEMBOURG	LUX		08/29/2022		149,604							(1)	(1)	(1)		(1)
100086290	LUXEMBOURG	LUX		08/29/2022		149,604							(1)	(1)	(1)		(1)
100086291	LUXEMBOURG	LUX		08/29/2022		149,592							(1)	(1)	(1)		(1)
100086292	LUXEMBOURG	LUX		08/29/2022		818,400							(21)	(21)	(21)		(21)
100086293	LUXEMBOURG	LUX		08/29/2022		711,000							2	2	2		2
100086294	LUXEMBOURG	LUX		08/29/2022		44,028							288	288	24		24
100086295	LUXEMBOURG	LUX		08/29/2022		22,000							182	182	15		15
100086296	LUXEMBOURG	LUX		08/29/2022		360,000							3	3	3		3
100086297	LUXEMBOURG	LUX		08/29/2022		61,825							408	408	34		34
100086298	LUXEMBOURG	LUX		08/29/2022		999,000							11	11	11		11
100086299	LUXEMBOURG	LUX		08/29/2022		28,608							183	183	14		14
100086300	LUXEMBOURG	LUX		08/29/2022		447,780							(19)	(19)	(19)		(19)
100086301	LUXEMBOURG	LUX		08/29/2022		2,040,000							(77)	(77)	(77)		(77)
100086302	LUXEMBOURG	LUX		08/29/2022		820,800							4	4	4		4
100086303	LUXEMBOURG	LUX		08/29/2022		89,732							576	576	46		46
100086304	LUXEMBOURG	LUX		08/29/2022		328,800							(8)	(8)	(8)		(8)
100086305	LUXEMBOURG	LUX		08/29/2022		112,189							721	721	60		60
100086306	LUXEMBOURG	LUX		08/29/2022		384,000							2	2	2		2
100086307	LUXEMBOURG	LUX		08/29/2022		338,400							1	1	1		1
100086308	LUXEMBOURG	LUX		08/29/2022		967,200							(42)	(42)	(42)		(42)
100086309	LUXEMBOURG	LUX		08/29/2022		626,400							(25)	(25)	(25)		(25)
100086310	LUXEMBOURG	LUX		08/29/2022		596,400											
100086311	LUXEMBOURG	LUX		08/29/2022		1,433,600							(134)	(134)	(134)		(134)
100086312	LUXEMBOURG	LUX		08/29/2022		1,215,000							(37)	(37)	(37)		(37)
100086313	LUXEMBOURG	LUX		08/29/2022		544,800							(4)	(4)	(4)		(4)
100086314	LUXEMBOURG	LUX		08/29/2022		1,242,000							1	1	1		1
100086315	LUXEMBOURG	LUX		08/29/2022		333,000							4	4	4		4

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086316	LUXEMBOURG	LUX		08/29/2022		20,628							134	134	11		11
100086317	LUXEMBOURG	LUX		08/29/2022		228,000							1	1	1		1
100086318	LUXEMBOURG	LUX		08/29/2022		94,571							133	133	11		11
100086319	LUXEMBOURG	LUX		08/29/2022		22,052							183	183	15		15
100086320	LUXEMBOURG	LUX		08/29/2022		363,600							1	1	1		1
100086321	LUXEMBOURG	LUX		08/29/2022		324,000							(2)	(2)	(2)		(2)
100086322	LUXEMBOURG	LUX		08/29/2022		613,200							(26)	(26)	(26)		(26)
100086323	LUXEMBOURG	LUX		08/29/2022		360,000							3	3	3		3
100086324	LUXEMBOURG	LUX		08/29/2022		387,000							4	4	4		4
100086325	LUXEMBOURG	LUX		08/29/2022		342,000							(11)	(11)	(11)		(11)
100086326	LUXEMBOURG	LUX		08/29/2022		13,407							84	84	7		7
100086327	LUXEMBOURG	LUX		08/29/2022		68,305							325	325	26		26
100086328	LUXEMBOURG	LUX		08/29/2022		120,000							(2)	(2)	(2)		(2)
100086329	LUXEMBOURG	LUX		08/29/2022		456,000							(18)	(18)	(18)		(18)
100086330	LUXEMBOURG	LUX		08/29/2022		2,619,000							24	24	24		24
100086331	LUXEMBOURG	LUX		08/29/2022		806,400							(30)	(30)	(30)		(30)
100086332	LUXEMBOURG	LUX		08/29/2022		1,380,000							(57)	(57)	(57)		(57)
100086333	LUXEMBOURG	LUX		08/29/2022		324,000							(2)	(2)	(2)		(2)
100086334	LUXEMBOURG	LUX		08/29/2022		342,000							(2)	(2)	(2)		(2)
100086335	LUXEMBOURG	LUX		08/29/2022		405,000							(3)	(3)	(3)		(3)
100086336	LUXEMBOURG	LUX		08/29/2022		163,755							(15)	(15)	(15)		(15)
100086337	LUXEMBOURG	LUX		08/29/2022		1,453,500							(96)	(96)	(96)		(96)
100086338	LUXEMBOURG	LUX		08/29/2022		406,800							1	1	1		1
100086339	LUXEMBOURG	LUX		08/29/2022		558,000							1	1	1		1
100086340	LUXEMBOURG	LUX		08/29/2022		1,494,960							10	10	10		10
100086341	LUXEMBOURG	LUX		08/29/2022		2,047,920							(43)	(43)	(43)		(43)
100086342	LUXEMBOURG	LUX		08/29/2022		797,040							1	1	1		1
100086343	LUXEMBOURG	LUX		08/29/2022		1,440,000							(48)	(48)	(48)		(48)
100086344	LUXEMBOURG	LUX		08/29/2022		89,991							553	553	43		43
100086345	LUXEMBOURG	LUX		08/29/2022		4,488,804							(31)	(31)	(31)		(31)
100086346	LUXEMBOURG	LUX		08/29/2022		3,915,600							(7)	(7)	(7)		(7)
100086347	LUXEMBOURG	LUX		08/29/2022		163,755							(16)	(16)	(16)		(16)
100086348	LUXEMBOURG	LUX		08/29/2022		28,673							177	177	14		14
100086349	LUXEMBOURG	LUX		08/29/2022		2,404,800							(20)	(20)	(20)		(20)
100086350	LUXEMBOURG	LUX		08/29/2022		540,000							6	6	6		6
100086351	LUXEMBOURG	LUX		08/29/2022		837,000							10	10	10		10
100086352	LUXEMBOURG	LUX		08/29/2022		423,000							(12)	(12)	(12)		(12)
100086353	LUXEMBOURG	LUX		08/29/2022		1,677,600							(63)	(63)	(63)		(63)
100086354	LUXEMBOURG	LUX		08/29/2022		513,000							(17)	(17)	(17)		(17)
100086355	LUXEMBOURG	LUX		08/29/2022		32,040							199	199	15		15
100086356	NEWPORT	RI		08/30/2022		2,022,812							56	56	56		56
100086357	LEEDS	GBR		08/30/2022		118,834							1	1	1		1
100086358	MANCHESTER	NH		08/30/2022		416,385							4	4	4		4
100086365	VIRGINIA BEACH	VA		09/23/2022		297,367							226	226			
100086366	MILILANI	HI		09/23/2022		2,448,490							2,186	2,186			
100086367	CASA GRANDE	AZ		09/23/2022		2,226,444							1,638	1,638			
100086372	YUBA CITY	CA		09/23/2022		382,391							294	294			
100086374	DANBURY	CT		09/23/2022		952,850							731	731			
100086376	RANGELY	CO		09/23/2022		323,933							212	212			
100086481	MODESTO	CA		09/30/2022		966,651							716	716			
100086488	JASPER	GA		09/30/2022		624,502							434	434			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086493	DANBURY	CT		09/30/2022		867,197							884	884			
100086496	SEATAC	WA		09/30/2022		714,367							527	527			
100086498	WICHITA	KS		09/30/2022		427,435							3,628	3,628			
100086499	WAUKEGAN	IL		09/30/2022		571,307							403	403			
100086500	JOHNSBURG	IL		09/30/2022		470,412							1,167	1,167			
100086501	LAS VEGAS	NV		09/30/2022		870,526							599	599			
100086502	GRASS VALLEY	CA		09/30/2022		947,906							653	653			
100086507	LOUISBURG	NC		09/30/2022		1,272,241							928	928			
100086510	RAHWAY	NJ		09/30/2022		792,417							782	782			
100086514	PALMDALE	CA		09/30/2022		535,020							427	427			
100086517	STATEN ISLAND	NY		09/30/2022		1,405,984							1,713	1,713			
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		1,832,941							1,293	1,293			
100086520	CHICAGO	IL		09/30/2022		657,597							464	464			
100086521	COVINGTON	WA		09/30/2022		1,093,496							772	772			
100086522	LAS VEGAS	NV		09/30/2022		642,313							488	488			
100086524	WATERFORD	CT		09/30/2022		458,385							337	337			
100086525	LAS VEGAS	NV		09/30/2022		686,958							7,574	7,574			
100086526	HARDEEVILLE	SC		09/30/2022		635,015							471	471			
100086527	WENDELL	NC		09/30/2022		639,782							334	334			
100086528	SAN JOSE	CA		09/30/2022		3,299,280							2,506	2,506			
100086531	FALLBROOK	CA		09/30/2022		1,846,606							1,113	1,113			
100086533	MODESTO	CA		09/30/2022		587,368							434	434			
100086534	ROSEDALE	MD		09/30/2022		737,843							2,068	2,068			
100086535	PHOENIX	AZ		09/30/2022		1,310,886							855	855			
100086539	KEIZER	OR		09/30/2022		615,369							537	537			
100086541	RICHMOND	KY		09/30/2022		490,655							373	373			
100086544	MYRTLE BEACH	SC		09/30/2022		993,358							792	792			
100086545	CANTONMENT	FL		09/30/2022		416,577							294	294			
100086549	LEMONT	IL		09/30/2022		1,463,259							1,187	1,187			
100086557	CUTLER BAY	FL		09/30/2022		1,013,030							600	600			
100086559	MIAMI	FL		09/30/2022		1,248,666							972	972			
100086560	OAKLAND	CA		09/30/2022		1,104,066							557	557			
100086562	HIGHLAND PARK	IL		09/30/2022		290,424							730	730			
100086563	FLORENCE	AZ		09/30/2022		419,929							287	287			
100086565	HOUSTON	TX		09/30/2022		2,478,921							5,484	5,484			
100086566	MESA	AZ		09/30/2022		995,176							1,104	1,104			
100086570	GREENWICH	CT		09/30/2022		2,170,141							2,732	2,732			
100086578	CHICAGO	IL		09/30/2022		1,465,119							936	936			
100086580	CUMMING	GA		09/30/2022		836,786							535	535			
100086581	HOUSTON	TX		09/30/2022		390,033							1,210	1,210			
100086582	TAMPA	FL		09/30/2022		383,330							192	192			
100086584	SAN MARINO	CA		09/30/2022		4,819,061							3,815	3,815			
100086588	SAN DIEGO	CA		09/30/2022		1,168,576							1,090	1,090			
100086589	TAMPA	FL		09/30/2022		978,359							772	772			
100086593	MIAMI	FL		09/30/2022		480,655							827	827			
100086596	DOUGLASVILLE	GA		09/30/2022		436,487							436	436			
100086604	HALLANDALE BEACH	FL		09/30/2022		305,675							221	221			
100086608	ALISO VIEJO	CA		09/30/2022		1,126,251							668	668			
100086609	PEARLAND	TX		09/30/2022		1,984,353							1,290	1,290			
100086615	BELLEVILLE	IL		09/30/2022		1,608,058							1,027	1,027			
100086617	BOYNTON BEACH	FL		09/30/2022		760,521							387	387			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086618	WILDOMAR	CA		09/30/2022		1,165,159							929	929			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		498,756							448	448			
100086624	BOTHELL	WA		09/30/2022		1,126,251							668	668			
100086627	COLUMBIA	SC		09/30/2022		357,999							173	173			
100086628	LAVON	TX		09/30/2022		591,856							1,082	1,082			
100086631	FRANKFORT	IL		09/30/2022		2,188,235							1,826	1,826			
100086632	SAN FRANCISCO	CA		09/30/2022		2,278,809							2,549	2,549			
100086634	FRISCO	TX		09/30/2022		3,957,487							2,792	2,792			
100086636	POINCIANA	FL		09/30/2022									95,836	95,836			
100086638	DALY CITY	CA		09/30/2022		1,583,735							2,088	2,088			
100086643	FARMINGTON	UT		09/30/2022		3,709,263							163,517	163,517			
100086645	PALM BAY	FL		09/30/2022		397,385							207	207			
100086646	DORAL	FL		09/30/2022		568,997							1,002	1,002			
100086647	EULESS	TX		09/30/2022		1,192,104							883	883			
100086649	HALLANDALE BEACH	FL		09/30/2022		975,364							741	741			
100086650	SAINT CLOUD	FL		09/30/2022		199,427							294	294			
100086651	KISSIMMEE	FL		09/30/2022		1,374,463							1,076	1,076			
100086653	LONGVIEW	WA		09/30/2022		1,126,756							937	937			
100086658	PORT SAINT LUCIE	FL		09/30/2022		297,732							195	195			
100086662	RICHMOND	TX		09/30/2022		1,763,829							1,726	1,726			
100086664	RICHMOND	CA		09/30/2022		1,993,476							4,651	4,651			
100086666	STUART	FL		09/30/2022		446,142							331	331			
100086667	TRINITY	FL		09/30/2022		1,032,063							743	743			
100086671	BOCA RATON	FL		09/30/2022		1,574,259							1,031	1,031			
100086672	COLUMBUS	GA		09/30/2022		461,412							359	359			
100086673	JACKSON	GA		09/30/2022		728,389							567	567			
100086674	MODESTO	CA		09/30/2022		537,037							279	279			
100086676	LAS VEGAS	NV		09/30/2022		826,666							502	502			
100086683	ANTIOCH	CA		09/30/2022		2,258,982							1,801	1,801			
100086688	EUGENE	OR		09/30/2022		736,813							432	432			
100086689	HOLLYWOOD	FL		09/30/2022		961,462							565	565			
100086690	PORT ST. LUCIE	FL		09/30/2022		677,621							633	633			
100086693	PUYALLUP	WA		09/30/2022		1,464,011							4,367	4,367			
100086697	WARREN	MI		09/30/2022		334,036							212	212			
100086698	SMYRNA	GA		09/30/2022		636,927							437	437			
100086700	SHERMAN OAKS	CA		09/30/2022		3,684,861							3,010	3,010			
100086702	MESA	AZ		09/30/2022		881,016							3,869	3,869			
100086704	SEGUIN	TX		09/30/2022		1,996,115							1,492	1,492			
100086708	DESTIN	FL		09/30/2022		962,250							699	699			
100086713	GURNEE	IL		09/30/2022		572,635							453	453			
100086714	DUNEDIN	FL		09/30/2022		3,890,775							3,255	3,255			
100086716	ROSENBERG	TX		09/30/2022		610,701							2,164	2,164			
100086717	RIVERSIDE	CA		09/30/2022		986,425							894	894			
100086719	LITHIA	FL		09/30/2022		630,573							434	434			
100086721	CASA GRANDE	AZ		09/30/2022		892,419							706	706			
100086723	FRISCO	TX		09/30/2022		3,114,301							2,544	2,544			
100086724	GRANADA HILLS	CA		09/30/2022		3,971,053							3,166	3,166			
100086725	CALABASAS	CA		09/30/2022		11,298,933							7,402	7,402			
100086726	HERRIMAN	UT		09/30/2022		1,252,879							1,096	1,096			
100086727	MISSOURI CITY	TX		09/30/2022		2,756,713							2,028	2,028			
100086728	MIAMI	FL		09/30/2022		1,494,321							1,021	1,021			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086730	ANDERSON	SC		09/30/2022		1,237,521							1,062	1,062			
100086733	SAN DIEGO	CA		09/30/2022		3,619,065							3,182	3,182			
100086734	THOUSAND OAKS	CA		09/30/2022		2,454,152							1,943	1,943			
100086736	THOUSAND OAKS	CA		09/30/2022		2,342,600							1,854	1,854			
100086739	CONROE	TX		09/30/2022		447,400							244	244			
100086744	ORANGE	CA		09/30/2022		1,247,886							1,158	1,158			
100086745	CARROLLTON	TX		09/30/2022		1,770,919							1,785	1,785			
100086747	FRANKLIN	TN		09/30/2022		1,064,116							927	927			
100086750	PITTSBURGH	PA		09/30/2022		568,758							453	453			
100086752	LOGANVILLE	GA		09/30/2022		1,448,972							1,192	1,192			
100086753	SNELLVILLE	GA		09/30/2022		873,328							2,269	2,269			
100086760	LAS VEGAS	NV		10/04/2022		3,438,026							2,517	2,517			
100086761	RIVERSIDE	CA		10/04/2022		2,704,322							3,331	3,331			
100086765	ROSELLE	NJ		10/04/2022		892,193							727	727			
100086773	ORLANDO	FL		10/04/2022		658,268							511	511			
100086775	RANCHO PALOS VERDES	CA		10/04/2022		2,907,283							29,997	29,997			
100086786	EL PASO	TX		10/04/2022		469,987							9,966	9,966			
100086791	EL PASO	TX		10/04/2022		648,215							539	539			
100086796	STOCKTON	NJ		10/04/2022		857,993							699	699			
100086867	MESA	AZ		10/07/2022		774,192							1,361	1,361			
100086869	TARPON SPRINGS	FL		10/07/2022		237,258							493	493			
100086871	DISCOVERY BAY	CA		10/07/2022		1,915,120							1,758	1,758			
100086875	DE LEON SPRINGS	FL		10/07/2022		754,279							598	598			
100086877	QUEEN CREEK	AZ		10/07/2022		1,421,742							1,264	1,264			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		163,163							204	204			
100086886	POMPANO BEACH	FL		10/07/2022		980,023							789	789			
100086887	CAPE CORAL	FL		10/07/2022		997,597							2,347	2,347			
100086892	LAWNDALE	CA		10/07/2022		693,351							1,230	1,230			
100086893	BEND	OR		10/07/2022		2,153,597							1,424	1,424			
100086897	DEARBORN	MI		10/07/2022		253,904							13,001	13,001			
100086900	WHITTIER	CA		09/21/2022		2,728,448							2,341	2,341			
100086901	ROCKLIN	CA		09/21/2022		2,473,267							1,686	1,686			
100086902	WEST CHICAGO	IL		09/21/2022		900,906							1,255	1,255			
100086903	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022		2,405,269							3,748	3,748			
100086904	MODESTO	CA		09/21/2022		960,930							610	610			
100086905	CARPENTERSVILLE	IL		09/21/2022		355,050							484	484			
100086906	LANCASTER	CA		09/21/2022		983,334							623	623			
100086907	ALPHARETTA	GA		09/21/2022		1,809,210							1,535	1,535			
100086908	GREEN VALLEY	CA		10/24/2022		1,098,993							913	913			
100086909	PALM DESERT	CA		10/24/2022		1,843,496							1,356	1,356			
100086910	DENVER	CO		10/24/2022		879,087							2,111	2,111			
100086911	CRYSTAL LAKE	IL		10/24/2022		450,102							354	354			
100086912	CYPRESS	TX		10/24/2022		864,027							534	534			
100086913	EASTVALE	CA		10/24/2022		3,024,933							1,825	1,825			
100086914	KISSIMMEE	FL		10/24/2022		814,491							857	857			
100086915	YOUNGSVILLE	NC		10/24/2022		672,309							416	416			
100086916	HAMILTON	NJ		10/24/2022		964,602							654	654			
100086917	FAYETTEVILLE	AR		10/24/2022		1,240,706							1,101	1,101			
100086918	BOERNE	TX		10/24/2022		783,576							505	505			
100086919	ST GEORGE	UT		10/24/2022		934,099							995	995			
100086920	BEACH PARK	IL		10/24/2022		729,688							606	606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086921	ESCONDIDO	CA		10/24/2022		2,026,386							7	7			
100086922	KING GEORGE	VA		10/24/2022		4,817,619							2,810	2,810			
100086923	THE VILLAGES	FL		10/24/2022		1,633,767							1,348	1,348			
100086924	GALVESTON	TX		10/24/2022		467,306							317	317			
100086925	HANOVER PARK	IL		10/24/2022		548,951							424	424			
100086926	FRESNO	CA		10/24/2022		1,918,914							13,015	13,015			
100086927	SAN DIEGO	CA		10/24/2022		1,239,431							1,087	1,087			
100086928	DEER LODGE	TN		10/24/2022		1,289,113							1,209	1,209			
100086929	KISSIMMEE	FL		10/24/2022		778,158							729	729			
100086930	PAWLEYS ISLAND	SC		10/24/2022		339,774							510	510			
100086931	ACCOKEEK	MD		10/24/2022		1,775,173							1,338	1,338			
100086932	LONG BEACH	CA		10/24/2022		1,741,210							1	1			
100086933	CENTRAL ISLIP	NY		10/24/2022		994,760							4,681	4,681			
100086948	BUCKEYE	AZ		10/24/2022		746,614							620	620			
100086949	DEERFIELD BEACH	FL		10/24/2022		1,710,482							1,290	1,290			
100086950	RICHMOND	TX		10/24/2022		729,117							575	575			
100086952	SAINT CLOUD	FL		10/24/2022		832,090							779	779			
100086953	MAPLE VALLEY	WA		10/24/2022		2,861,481							2,157	2,157			
100086954	SAINT CLOUD	FL		10/24/2022		920,713							862	862			
100086955	BOCA RATON	FL		10/24/2022		1,180,946							842	842			
100086956	ROSHARON	TX		10/24/2022		38,534							2,828	2,828			
100086959	DORAL	FL		10/24/2022		904,294							649	649			
100086960	PALO ALTO	CA		10/24/2022		4,960,957							4,024	4,024			
100086961	SPRING	TX		10/24/2022		1,316,450							1,086	1,086			
100086967	ALLENTOWN	PA		10/24/2022		728,171							559	559			
100086981	ONTARIO	CA		11/04/2022		1,713,333							2,512	2,512			
100086987	JACKSON	NJ		11/04/2022		610,426							382	382			
100086990	MONTEREY	CA		11/04/2022		1,529,850							1,198	1,198			
100086991	SAINT AUGUSTINE	FL		11/04/2022		1,128,200							1,102	1,102			
100086992	GARLAND	TX		11/04/2022		1,097,879							1,603	1,603			
100086995	COTO DE CAZA	CA		11/04/2022		5,709,797							8,171	8,171			
100087001	VANCOUVER	WA		11/04/2022		1,109,651							894	894			
100087005	ATLANTA	GA		11/04/2022		1,125,170							1,693	1,693			
100087011	MIAMI	FL		11/04/2022		856,711							975	975			
100087013	FORT LAUDERDALE	FL		11/04/2022		5,521,729							4,341	4,341			
100087016	NAPLES	FL		11/04/2022		2,416,449							1,996	1,996			
100087021	NOVATO	CA		11/04/2022		679,645							504,363	504,363			
100087023	BELLINGHAM	WA		11/04/2022		771,344							1,228	1,228			
100087029	MCKINNEY	TX		11/04/2022		737,555							756	756			
100087032	CONROE	TX		11/04/2022		923,070							2,161	2,161			
100087033	MAGNOLIA	TX		11/04/2022		3,120,819							2,973	2,973			
100087037	HOMESTEAD	FL		11/04/2022		1,059,996							667	667			
100087039	ROSENBERG	TX		11/04/2022		894,102							783	783			
100087045	MONKTON	MD		11/04/2022		1,185,280							1,499	1,499			
100087047	CORONA	CA		11/04/2022		214,469							13,026	13,026			
100087051	HUNTINGTON PARK	CA		11/04/2022		1,488,000							1,200	1,200			
100087054	MISSION VIEJO	CA		11/04/2022		3,212,068							2,849	2,849			
100087057	MESQUITE	TX		11/04/2022		1,601,094							1,601	1,601			
100087060	PLANO	TX		11/04/2022		636,739							927	927			
100087063	GILBERT	AZ		11/04/2022		2,550,928							1,320	1,320			
100087071	STERLING HEIGHTS	MI		11/04/2022		656,008							453	453			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087081	ROSEVILLE	CA		11/04/2022		1,637,447							1,217	1,217			
100087082	LOS ANGELES	CA		11/04/2022		1,643,262							1,603	1,603			
100087090	BOCA RATON	FL		11/04/2022		4,497,600							700	700			
100087102	DESOTO	TX		11/04/2022		869,636							575	575			
100087113	TAMPA	FL		11/04/2022		2,952,479							3,373	3,373			
100087115	KISSIMMEE	FL		11/04/2022		1,201,551							1,066	1,066			
100087120	HOUSTON	TX		12/22/2069		548,311							334	334			
100087121	LOMITA	CA		11/04/2022		1,422,782							1,146	1,146			
100087122	MONTEREY	CA		11/04/2022		1,662,001							1,670	1,670			
100087129	MILILANI	HI		11/04/2022		1,006,375							694	694			
100087133	ROSAMOND	CA		10/25/2022		593,691							1,066	1,066			
100087134	ABSECON	NJ		10/25/2022		249,604							663	663			
100087136	RICHMOND	VA		10/25/2022		803,663							2,205	2,205			
100087137	BEL AIR	MD		10/25/2022		245,678							308	308			
100087138	RICHMOND	RI		10/25/2022		612,977							805	805			
100087139	LUFKIN	TX		10/25/2022		120,234							221	221			
100087140	SUMMIT	NJ		10/25/2022		1,017,948							2,244	2,244			
100087142	ALEXANDRIA	LA		10/25/2022		678,481							867	867			
100087143	SAN DIEGO	CA		10/25/2022		1,389,131							1,776	1,776			
100087145	STUART	FL		10/25/2022		875,077							1,175	1,175			
100087147	TYLER	TX		10/25/2022		1,584,378							1,773	1,773			
100087149	HARTFORD	CT		10/25/2022		482,675							604	604			
100087150	TAMPA	FL		10/25/2022		346,324							542	542			
100087151	BETHANY	OK		10/25/2022		428,707							530	530			
100087152	BASALT	CO		10/25/2022		5,110,693							6,846	6,846			
100087154	INDIALANTIC	FL		10/25/2022		1,244,792							1,683	1,683			
100087155	SAN ANTONIO	TX		10/25/2022		496,583							685	685			
100087156	DORAL	FL		10/25/2022		838,851							1,170	1,170			
100087157	AGOURA HILLS	CA		10/25/2022		4,924,714							6,159	6,159			
100087158	DEL MAR	CA		10/25/2022		5,708,351							7,175	7,175			
100087159	BELL CANYON	CA		10/25/2022		5,176,330							6,333	6,333			
100087160	DULUTH	GA		10/25/2022		676,763							851	851			
100087161	THE COLONY	TX		10/25/2022		668,885							1,964	1,964			
100087162	GLEN BURNIE	MD		10/25/2022		532,477							983	983			
100087163	CANTON	OH		10/25/2022		672,377							1,149	1,149			
100087165	MYRTLE BEACH	SC		10/25/2022		226,915							582	582			
100087166	DEERFIELD BEACH	FL		10/25/2022		667,283							1,824	1,824			
100087167	MYRTLE BEACH	SC		10/25/2022		846,154							1,081	1,081			
100087170	GILBERT	AZ		10/25/2022		1,693,879							2,917	2,917			
100087171	DESTIN	FL		10/25/2022		928,865							1,138	1,138			
100087172	MELBOURNE	FL		10/25/2022		205,201							555	555			
100087173	MYRTLE BEACH	SC		10/25/2022		408,175							499	499			
100087174	BROOKSHIRE	TX		10/25/2022		348,134							619	619			
100087175	MONKTON	MD		10/25/2022		5,583,547							9,905	9,905			
100087176	MAYO	FL		10/25/2022		700,521							8,310	8,310			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		706,100							1,123	1,123			
100087178	WORCESTER	MA		10/25/2022		1,339,971							1,611	1,611			
100087179	SAN FRANCISCO	CA		10/25/2022		2,218,216							2,835	2,835			
100087180	CITY OF OJAI	CA		10/25/2022		3,378,739							4,318	4,318			
100087182	MURRELLS INLET	SC		10/25/2022		586,592							899	899			
100087183	BRADENTON	FL		10/25/2022		1,835,673							2,320	2,320			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087184	LAS VEGAS	NV		10/25/2022		1,124,007							2,120	2,120			
100087185	LOS ANGELES	CA		10/25/2022		2,683,856							2,945	2,945			
100087186	NORTHVILLE	MI		10/25/2022		1,094,772							1,567	1,567			
100087187	KIRKLAND	WA		10/25/2022		5,040,324							5,415	5,415			
100087188	HEBER CITY	UT		10/25/2022		3,100,671							3,876	3,876			
100087189	GREENVILLE	TX		10/25/2022		518,246							575	575			
100087190	VENICE	CA		10/25/2022		4,002,614							4,975	4,975			
100087191	SAN FERNANDO	CA		10/25/2022		1,178,730							1,398	1,398			
100087192	TAMPA	FL		10/25/2022		1,597,362							1,783	1,783			
100087193	ORLANDO	FL		10/25/2022		1,525,870							1,742	1,742			
100087194	NEW ORLEANS	LA		10/25/2022		1,697,535							34,080	34,080			
100087195	CAMARILLO	CA		10/25/2022		1,748,737							2,059	2,059			
100087196	PHOENIX	AZ		10/25/2022		4,322,528							5,929	5,929			
100087197	SAN BERNARDINO	CA		10/25/2022		1,847,938							2,028	2,028			
100087200	PORTLAND	OR		10/25/2022		1,962,240							2,299	2,299			
100087201	SILVERTHORNE	CO		10/25/2022		2,152,987							2,706	2,706			
100087202	FAR ROCKAWAY	NY		10/25/2022		2,796,144							3,285	3,285			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		6,910,098							7,712	7,712			
100087204	MANHATTAN BEACH	CA		10/25/2022		880,923							1,029	1,029			
100087205	FAIRFIELD	CT		10/25/2022		1,478,556							1,688	1,688			
100087206	LAUREL	MD		10/25/2022		1,439,281							1,570	1,570			
100087207	ELK GROVE	CA		10/25/2022		1,731,090							2,854	2,854			
100087208	VISALIA	CA		10/25/2022		1,095,420							5,228	5,228			
100087209	AVONDALE	AZ		10/25/2022		666,241							942	942			
100087210	MIAMI	FL		10/25/2022		693,050							4,139	4,139			
100087211	BAKERSFIELD	CA		10/25/2022		993,486							1,065	1,065			
100087212	NAPA	CA		10/25/2022		1,402,059							2,451	2,451			
100087213	CORONA	CA		10/25/2022		2,543,285							2,971	2,971			
100087214	DANIA BEACH	FL		10/25/2022		392,166							523	523			
100087215	SEMINOLE	FL		10/25/2022		2,349,685							4,434	4,434			
100087216	LAS VEGAS	NV		10/25/2022		2,962,292							3,227	3,227			
100087217	SACRAMENTO	CA		10/25/2022		1,257,544							1,412	1,412			
100087218	MURRIETA	CA		10/25/2022		1,320,860							1,856	1,856			
100087219	APPLE VALLEY	CA		10/25/2022		1,356,792							1,655	1,655			
100087220	SKOKIE	IL		10/25/2022		381,226							1,065	1,065			
100087221	NAUGATUCK	CT		10/25/2022		282,783							1,022	1,022			
100087223	NATIONAL CITY	CA		10/25/2022		2,213,962							2,830	2,830			
100087224	SAN ANTONIO	TX		10/25/2022		548,976							690	690			
100087225	FORT LAUDERDALE	FL		10/25/2022		627,960							750	750			
100087226	FORT LAUDERDALE	FL		10/25/2022		694,449							830	830			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		1,487,065							2,496	2,496			
100087230	CHINO HILLS	CA		10/25/2022		1,398,980							300	300			
100087231	TAMPA	FL		10/25/2022		2,350,296							2,761	2,761			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		2,952,446							53,783	53,783			
100087233	LAS VEGAS	NV		10/25/2022		2,053,401							2,233	2,233			
100087234	BOCA RATON	FL		10/25/2022		1,535,104							1,746	1,746			
100087235	SAN PEDRO	CA		10/25/2022		1,162,906							1,268	1,268			
100087236	WASILLA	AK		10/25/2022		1,073,067							1,403	1,403			
100087237	TEANECK	NJ		10/25/2022		1,716,104							2,063	2,063			
100087238	NEW MILFORD	NJ		10/25/2022		1,539,792							1,851	1,851			
100087240	TEXARKANA	AR		10/25/2022		625,801							800	800			

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100087242	VERNON	NJ		10/25/2022		515,722							598	598			
100087243	LOXAHATCHEE	FL		10/25/2022		464,640							2,114	2,114			
100087244	LAS VEGAS	NV		10/25/2022		423,620							538	538			
100087245	NORTH MIAMI	FL		10/25/2022		2,805,002							3,295	3,295			
100087246	OLYMPIA	WA		10/25/2022		650,886							828	828			
100087247	TINLEY PARK	IL		10/25/2022		1,032,974							1,272	1,272			
100087248	GILBERT	AZ		10/25/2022		2,171,924							3,028	3,028			
100087249	ORANGE	CA		10/25/2022		2,193,600							3,000	3,000			
100087250	BOUNTIFUL	UT		10/25/2022		584,553							1,045	1,045			
100087251	PANAMA CITY BEACH	FL		10/25/2022		701,246							1,340	1,340			
100087252	HOMESTEAD	FL		10/25/2022		1,502,417							1,678	1,678			
100087254	CAPE CORAL	FL		10/25/2022		1,297,691							1,631	1,631			
100087255	BLUFFTON	SC		10/25/2022		2,120,244							2,418	2,418			
100087256	BARNEGAT	NJ		10/25/2022		652,279							2,000	2,000			
100087257	VISTA	CA		10/25/2022		1,919,212							2,255	2,255			
100087258	UNION CITY	NJ		10/25/2022		612,902							871	871			
100087260	PANAMA CITY BEACH	FL		10/25/2022		1,181,614							1,412	1,412			
100087261	FOREST GROVE	OR		10/25/2022		1,161,660							1,381	1,381			
100087262	PARK CITY	UT		10/25/2022		3,245,223							34,381	34,381			
100087264	WELLINGTON	CO		10/25/2022		1,967,280							2,394	2,394			
100087265	RIDGEFIELD	NJ		10/25/2022		884,767							1,307	1,307			
100087266	FORT MYERS	FL		10/25/2022		792,244							1,260	1,260			
100087267	NORTH WILDWOOD	NJ		10/25/2022		1,367,788							1,822	1,822			
100087268	YORBA LINDA	CA		10/25/2022		5,353,646							6,082	6,082			
100087269	DALLAS	TX		10/25/2022		1,645,668							3,629	3,629			
100087270	QUEEN CREEK	AZ		10/25/2022		1,231,098							2,239	2,239			
100087271	PORT CHARLOTTE	FL		10/25/2022		935,051							1,038	1,038			
100087272	SPANISH FORK	UT		10/25/2022		2,891,520							600	600			
100087273	ARVADA	CO		10/25/2022		1,276,113							1,690	1,690			
100087274	SPRING BRANCH	TX		10/25/2022		1,399,445							1,554	1,554			
100087275	SAINT CHARLES	MO		10/25/2022		1,619,057							2,392	2,392			
100087276	LEAGUE CITY	TX		10/25/2022		595,736							2,212	2,212			
100087277	DOWNERS GROVE	IL		10/25/2022		1,823,103							2,369	2,369			
100087278	CHICAGO	IL		10/25/2022		716,409							896	896			
100087279	SOUTHINGTON	CT		10/25/2022		880,574							9,008	9,008			
100087280	POCOMOKE CITY	MD		10/25/2022		309,669							344	344			
100087281	WHITE PLAINS	NY		10/25/2022		1,712,527							2,012	2,012			
100087282	TUCSON	AZ		10/25/2022		167,752							429	429			
100087283	LAKEWOOD RANCH	FL		10/25/2022		2,758,203							4,946	4,946			
100087284	ALLEN	TX		10/25/2022		295,833							371	371			
100087285	NAVARRE	FL		10/25/2022		2,943,098							3,658	3,658			
100087287	TUCSON	AZ		10/25/2022		2,434,105							2,992	2,992			
100087289	PEABODY	MA		10/25/2022		1,548,342							1,719	1,719			
100087290	PLANTATION	FL		10/25/2022		1,280,255							1,455	1,455			
100087291	BEND	OR		10/25/2022		912,108							1,072	1,072			
100087292	PALMER LAKE	CO		10/25/2022		780,258							948	948			
100087293	MYRTLE BEACH	SC		10/25/2022		262,891							332	332			
100087294	MYRTLE BEACH	SC		10/25/2022		1,392,033							1,546	1,546			
100087295	WOONSOCKET	RI		10/25/2022		645,035							815	815			
100087296	BROKEN BOW	OK		10/25/2022		2,222,910							147	147			
100087297	MESA	AZ		10/25/2022		2,691,119							5,074	5,074			

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100087298	RED OAK	TX		10/25/2022		985,413							1,239	1,239			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		1,176,566							2,216	2,216			
100087300	MYRTLE BEACH	SC		10/25/2022		541,050							703	703			
100087301	SAN FRANCISCO	CA		10/25/2022		4,692,426							6,164	6,164			
100087302	PORT CHARLOTTE	FL		10/25/2022		632,094							862	862			
100087303	MIRAMAR BEACH	FL		10/25/2022		1,277,219							1,518	1,518			
100087304	PUYALLUP	WA		10/25/2022		923,805							1,843	1,843			
100087305	NEW ORLEANS	LA		10/25/2022		714,670							903	903			
100087306	MIAMI	FL		10/25/2022		1,666,058							2,094	2,094			
100087307	RIVER GROVE	IL		10/25/2022		616,229							717	717			
100087308	MIAMI BEACH	FL		10/25/2022		2,206,342							2,637	2,637			
100087309	REDONDO BEACH	CA		10/25/2022		5,738,845							7,492	7,492			
100087310	WOOD VILLAGE	OR		10/25/2022		589,470							1,518	1,518			
100087311	MYRTLE BEACH	SC		10/25/2022		424,675							502	502			
100087313	MCALLEN	TX		10/25/2022		1,102,119							1,281	1,281			
100087314	ABERDEEN	WA		10/25/2022		695,611							869	869			
100087315	LAS VEGAS	NV		10/25/2022		1,651,341							6,625	6,625			
100087318	APOLLO BEACH	FL		10/25/2022		566,685							1,546	1,546			
100087319	GALLATIN	TN		10/25/2022		1,908,268							2,884	2,884			
100087320	MIAMI	FL		10/25/2022		1,290,062							1,534	1,534			
100087321	WATERBURY	VT		10/25/2022		884,168							1,069	1,069			
100087322	CYPRESS	TX		10/25/2022		1,500,752							1,773	1,773			
100087323	SAINT PETERSBURG	FL		10/25/2022		134,444							768	768			
100087324	BIG SKY	MT		10/25/2022		3,540,337							8,161	8,161			
100087326	SAN FRANCISCO	CA		10/25/2022		706,344							878	878			
100087328	ORLANDO	FL		10/25/2022		528,982							1,172	1,172			
100087329	MYRTLE BEACH	SC		10/25/2022		398,589							440	440			
100087331	GOODYEAR	AZ		10/25/2022		1,070,743							1,351	1,351			
100087332	MOORESVILLE	IN		10/25/2022		401,189							460	460			
100087333	PANAMA CITY BEACH	FL		10/25/2022		966,722							9,810	9,810			
100087334	BAKERSFIELD	CA		10/25/2022		1,771,157							3,001	3,001			
100087335	KINGSTON	WA		10/25/2022		1,402,445							1,548	1,548			
100087336	MORGAN HILL	CA		10/25/2022		1,698,513							1,907	1,907			
100087338	DICKINSON	TX		10/25/2022		1,296,610							1,507	1,507			
100087339	IDAHO FALLS	ID		10/25/2022		5,136,100							6,097	6,097			
100087340	SCOTTSDALE	AZ		10/25/2022		5,763,789							6,324	6,324			
100087341	TEMPLETON	CA		10/25/2022		1,309,301							1,655	1,655			
100087342	LAUDERHILL	FL		10/25/2022		1,701,878							5,188	5,188			
100087343	MELVILLE	NY		10/25/2022		1,304,298							3,811	3,811			
100087344	NORTH FORT MYERS	FL		10/25/2022		1,097,768							1,205	1,205			
100087346	WASHOUGAL	WA		10/25/2022		2,944,834							5,918	5,918			
100087347	SAINT GEORGE	UT		10/25/2022		886,119							1,034	1,034			
100087348	LOS ANGELES	CA		10/25/2022		2,292,891							2,574	2,574			
100087349	SALISBURY	MD		10/25/2022		1,647,216							3,730	3,730			
100087350	LOS ANGELES	CA		10/25/2022		5,140,535							6,039	6,039			
100087351	KISSIMMEE	FL		10/25/2022		1,615,470							1,836	1,836			
100087352	HONEOYE	NY		10/25/2022		1,189,289							1,335	1,335			
100087353	OAK ISLAND	NC		10/25/2022		1,014,741							2,157	2,157			
100087354	CHICAGO	IL		10/25/2022		2,382,034							2,598	2,598			
100087355	GLENDALE	AZ		10/25/2022		550,488							1,226	1,226			
100087356	COSTA MESA	CA		10/25/2022		2,212,279							3,544	3,544			

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100087357	OAKLAND PARK	FL		10/25/2022		1,430,602							1,570	1,570			
100087358	LUDLOW	KY		10/25/2022		224,657							241	241			
100087361	SCOTTDALE	GA		10/25/2022		603,515							1,039	1,039			
100087362	CHULA VISTA	CA		10/25/2022		2,500,396							2,727	2,727			
100087364	FULSHEAR	TX		10/25/2022		2,719,326							2,984	2,984			
100087365	GENEVA	IL		10/25/2022		870,755							1,070	1,070			
100087366	LAKE WORTH	FL		10/25/2022		1,538,682							1,678	1,678			
100087367	MYRTLE BEACH	SC		10/25/2022		382,601							429	429			
100087368	BRONX	NY		10/25/2022		1,478,059							1,727	1,727			
100087369	OAK HARBOR	WA		10/25/2022		1,898,477							2,380	2,380			
100087370	SAN CLEMENTE	CA		10/25/2022		9,396,994							11,332	11,332			
100087371	ST AUGUSTINE	FL		10/25/2022		1,054,596							1,157	1,157			
100087372	GILROY	CA		10/25/2022		3,550,102							4,165	4,165			
100087373	RICHMOND	TX		10/25/2022		1,506,727							2,746	2,746			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		2,160,862							2,731	2,731			
100087377	PHOENIX	AZ		10/25/2022		854,909							1,033	1,033			
100087378	FRESNO	CA		10/25/2022		479,131							1,171	1,171			
100087379	MIAMI	FL		10/25/2022		669,167							786	786			
100087381	CARLSBAD	CA		10/25/2022		2,809,320							631	631			
100087382	CEDAR CREEK	TX		10/25/2022		1,414,451							1,748	1,748			
100087383	GOODYEAR	AZ		10/25/2022		1,885,978							2,192	2,192			
100087384	SAN JOSE	CA		10/25/2022		2,578,546							2,979	2,979			
100087387	ANAHEIM	CA		10/25/2022		1,417,542							1,628	1,628			
100087388	INGLEWOOD	CA		10/25/2022		842,268							1,070	1,070			
100087389	SPRING CREEK	NV		10/25/2022		528,573							964	964			
100087390	BAILEY	CO		10/25/2022		1,176,322							2,157	2,157			
100087391	COATESVILLE	PA		10/25/2022		506,213							629	629			
100087392	DENVER	CO		10/25/2022		1,341,094							1,672	1,672			
100087393	CLOVIS	CA		10/25/2022		813,913							4,582	4,582			
100087394	ST PETERSBURG	FL		10/25/2022		639,191							1,898	1,898			
100087395	MAYWOOD	IL		10/25/2022		647,197							823	823			
100087397	CATHEDRAL CITY	CA		10/25/2022		735,779							1,684	1,684			
100087398	WINNETKA	CA		10/25/2022		1,208,731							2,819	2,819			
100087401	ORLANDO	FL		10/25/2022		2,488,889							4,637	4,637			
100087404	TULARE	CA		10/25/2022		828,155							1,007	1,007			
100087410	FLAGSTAFF	AZ		10/25/2022		3,441,526							6,657	6,657			
100087411	KISSIMMEE	FL		10/25/2022		1,108,874							1,310	1,310			
100087412	KISSIMMEE	FL		10/25/2022		1,085,281							1,282	1,282			
100087413	MICCO	FL		10/25/2022		1,206,774							1,938	1,938			
100087415	JOHNS CREEK	GA		10/25/2022		4,781,281							5,400	5,400			
100087420	VAN	TX		10/25/2022		528,901							594	594			
100087421	STROUDSBURG	PA		10/25/2022		1,043,249							1,198	1,198			
100087425	LAKE WORTH	FL		10/25/2022		738,827							796	796			
100087426	AUSTIN	TX		10/25/2022		869,002							954	954			
100087427	TUCSON	AZ		10/25/2022		572,475							1,039	1,039			
100087428	COVINA	CA		10/25/2022		1,109,643							1,210	1,210			
100087429	BRYN MAWR	PA		10/25/2022		7,491,236							27,185	27,185			
100087431	TUCSON	AZ		10/25/2022		447,220							538	538			
100087432	CLARKSTON	GA		10/25/2022		542,066							584	584			
100087433	SPRINGFIELD	OR		10/25/2022		591,158							649	649			
100087436	NORTH ANDOVER	MA		10/25/2022		2,340,985							2,569	2,569			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087437	CHERRY HILL	NJ		10/25/2022		516,218							1,463	1,463			
100087438	NEW MILFORD	CT		10/25/2022		784,779							886	886			
100087441	WESTON	FL		10/25/2022		1,273,835							1,571	1,571			
100087442	FULSHEAR	TX		10/25/2022		1,566,013							1,729	1,729			
100087443	LAS VEGAS	NV		10/25/2022		1,069,494							1,680	1,680			
100087444	STATEN ISLAND	NY		10/25/2022		2,001,900							1,500	1,500			
100087445	HEARTLAND	TX		10/25/2022		563,816							1,045	1,045			
100087446	WINTER PARK	FL		10/25/2022		650,589							1,387	1,387			
100087447	COTTONWOOD	CA		10/25/2022		2,753,843							3,112	3,112			
100087448	N. MIAMI BEACH	FL		10/25/2022		1,395,060							1,541	1,541			
100087449	ANAHEIM	CA		10/25/2022		1,401,317							1,609	1,609			
100087450	VACAVILLE	CA		10/25/2022		2,939,247							3,913	3,913			
100087451	ROELAND PARK	KS		10/25/2022		720,742							916	916			
100087455	LOS ANGELES	CA		10/25/2022		1,706,285							2,846	2,846			
100087456	TACOMA	WA		10/25/2022		1,461,013							1,756	1,756			
100087457	FORT LEE	NJ		10/25/2022		2,496,664							2,789	2,789			
100087458	CORAL SPRINGS	FL		10/25/2022		1,628,794							1,850	1,850			
100087459	DOWNEY	CA		10/25/2022		1,786,991							2,052	2,052			
100087463	MIAMI	FL		10/25/2022		2,557,644							2,806	2,806			
100087465	OLD BRIDGE	NJ		10/25/2022		871,689							1,084	1,084			
100087466	CHARLOTTE	NC		10/25/2022		726,329							821	821			
100087467	BERLIN	MD		10/25/2022		624,214							1,208	1,208			
100087470	SPRING	TX		10/25/2022		306,802							1,413	1,413			
100087471	PERRIS	CA		10/25/2022		1,161,219							1,304	1,304			
100087472	MIDDLEBURG	FL		10/25/2022		816,632							1,050	1,050			
100087473	TOLLESON	AZ		10/25/2022		759,402							3,433	3,433			
100087474	SEDONA	AZ		10/25/2022		2,570,229							3,304	3,304			
100087475	LOS LUNAS	NM		10/25/2022		714,446							2,540	2,540			
100087476	RESTON	VA		10/25/2022		2,489,653							4,201	4,201			
100087477	HONOLULU	HI		10/25/2022		1,461,409							1,669	1,669			
100087478	SPRING HILL	FL		10/25/2022		561,932							2,285	2,285			
100087479	CROSBY	TX		10/25/2022		635,026							2,144	2,144			
100087481	TOMBALL	TX		10/25/2022		673,955							866	866			
100087483	PARK RIDGE	IL		10/25/2022		962,653							1,293	1,293			
100087484	STONINGTON	CT		10/25/2022		1,157,162							4,350	4,350			
100087485	APOPKA	FL		10/25/2022		1,183,995							1,262	1,262			
100087489	PLANTATION	FL		10/25/2022		1,541,664							1,682	1,682			
100087493	MANTECA	CA		10/25/2022		1,760,064							1,964	1,964			
100087498	PASADENA	MD		10/25/2022		724,001							865	865			
100087500	OAKLAND PARK	FL		10/25/2022		1,077,852							1,347	1,347			
100087505	MICA	WA		10/25/2022		1,478,849							1,797	1,797			
100087506	DALY CITY	CA		10/25/2022		1,952,710							2,320	2,320			
100087507	MIAMI	FL		10/25/2022		512,415							612	612			
100087509	LAIE	HI		10/25/2022		4,462,840							8,099	8,099			
100087511	PALM BAY	FL		10/25/2022		812,458							1,834	1,834			
100087512	RICHMOND	TX		10/25/2022		983,224							2,115	2,115			
100087513	FLUSHING	NY		10/25/2022		1,353,959							2,294	2,294			
100087514	SALEM	WV		10/25/2022		400,040							494	494			
100087515	MARLTON	NJ		10/25/2022		467,667							499	499			
100087516	MAPLE GROVE	MN		10/25/2022		1,058,761							1,451	1,451			
100087518	BOHEMIA	NY		10/25/2022		887,975							948	948			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087521	MELROSE	MA		10/25/2022		915,868							1,320	1,320			
100087522	KISSIMMEE	FL		10/25/2022		3,303,835							3,772	3,772			
100087525	WESTON	FL		10/25/2022		592,458							642	642			
100087526	REGO PARK	NY		10/25/2022		1,489,197							1,672	1,672			
100087529	BURBANK	CA		10/25/2022		2,503,832							2,925	2,925			
100087531	ORCHARD PARK	NY		10/25/2022		762,986							1,694	1,694			
100087532	MIAMI	FL		10/25/2022		1,136,352							1,520	1,520			
100087533	SAINT CLOUD	FL		10/25/2022		1,255,035							1,338	1,338			
100087596	LUXEMBOURG	LUX		09/27/2022		144,000							(4)	(4)	(4)		(4)
100087597	LUXEMBOURG	LUX		09/27/2022		52,762							336	336	41		41
100087598	LUXEMBOURG	LUX		09/27/2022		423,000							4	4	4		4
100087599	LUXEMBOURG	LUX		09/27/2022		134,857							2	2	2		2
100087600	LUXEMBOURG	LUX		09/27/2022		720,000							3	3	3		3
100087601	LUXEMBOURG	LUX		09/27/2022		4,742,400							(9)	(9)	(9)		(9)
100087602	LUXEMBOURG	LUX		09/27/2022		235,200							(9)	(9)	(9)		(9)
100087603	LUXEMBOURG	LUX		09/27/2022		1,935,000							20	20	20		20
100087604	LUXEMBOURG	LUX		09/27/2022		33,000							273	273	33		33
100087605	LUXEMBOURG	LUX		09/27/2022		594,000							3	3	3		3
100087606	LUXEMBOURG	LUX		09/27/2022		36,575							300	300	36		36
100087607	LUXEMBOURG	LUX		09/27/2022		727,200							(8)	(8)	(8)		(8)
100087608	LUXEMBOURG	LUX		09/27/2022		125,280							391	391	46		46
100087609	LUXEMBOURG	LUX		09/27/2022		402,600							4	4	4		4
100087610	LUXEMBOURG	LUX		09/27/2022		1,026,000							10	10	10		10
100087611	LUXEMBOURG	LUX		09/27/2022		63,039							407	407	49		49
100087612	LUXEMBOURG	LUX		09/27/2022		4,293,000							(9)	(9)	(9)		(9)
100087613	LUXEMBOURG	LUX		09/27/2022		18,000,000							(458)	(458)	(458)		(458)
100087614	LUXEMBOURG	LUX		09/27/2022		531,000							(4)	(4)	(4)		(4)
100087615	LUXEMBOURG	LUX		09/27/2022		420,000							(3)	(3)	(3)		(3)
100087616	LUXEMBOURG	LUX		09/27/2022		29,000							91	91	11		11
100087617	LUXEMBOURG	LUX		09/27/2022		522,000							6	6	6		6
100087618	LUXEMBOURG	LUX		09/27/2022		567,000							6	6	6		6
100087619	LUXEMBOURG	LUX		09/27/2022		567,000							6	6	6		6
100087620	LUXEMBOURG	LUX		09/27/2022		540,000							6	6	6		6
100087621	LUXEMBOURG	LUX		09/27/2022		522,000							5	5	5		5
100087622	LUXEMBOURG	LUX		09/27/2022		963,000							106,861	106,861	14,797		14,797
100087623	LUXEMBOURG	LUX		09/27/2022		2,871,000							(20)	(20)	(20)		(20)
100087624	LUXEMBOURG	LUX		09/27/2022		352,800							(2)	(2)	(2)		(2)
100087625	LUXEMBOURG	LUX		09/27/2022		450,000											
100087626	LUXEMBOURG	LUX		09/27/2022		20,504							168	168	20		20
100087627	LUXEMBOURG	LUX		09/27/2022		240,000							2	2	2		2
100087628	LUXEMBOURG	LUX		09/27/2022		91,778							124	124	16		16
100087629	LUXEMBOURG	LUX		09/27/2022		180,000							1	1	1		1
100087630	LUXEMBOURG	LUX		09/27/2022		79,897							112	112	14		14
100087631	LUXEMBOURG	LUX		09/27/2022		16,071							132	132	16		16
100087632	LUXEMBOURG	LUX		09/27/2022		396,000							5	5	5		5
100087633	LUXEMBOURG	LUX		09/27/2022		24,902							151	151	18		18
100087634	LUXEMBOURG	LUX		09/27/2022		163,755							1	1	1		1
100087635	LUXEMBOURG	LUX		09/27/2022		900,000							(4)	(4)	(4)		(4)
100087636	LUXEMBOURG	LUX		09/27/2022		756,000							(13)	(13)	(13)		(13)
100087637	LUXEMBOURG	LUX		09/27/2022		960,000							10	10	10		10
100087638	LUXEMBOURG	LUX		09/27/2022		1,440,000							1	1	1		1

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087639	LUXEMBOURG	LUX		09/27/2022		1,628,667							5,086	5,086	610		610
100087640	LUXEMBOURG	LUX		09/27/2022		561,600							22,150	22,150	2,203		2,203
100087641	LUXEMBOURG	LUX		09/27/2022		624,000							(28)	(28)	(28)		(28)
100087642	LUXEMBOURG	LUX		09/27/2022		1,200,000							(11)	(11)	(11)		(11)
100087643	LUXEMBOURG	LUX		09/27/2022		1,057,568							2,009	2,009	232		232
100087644	LUXEMBOURG	LUX		09/27/2022		29,951							186	186	23		23
100087645	LUXEMBOURG	LUX		09/27/2022		477,000							6	6	6		6
100087646	LUXEMBOURG	LUX		09/27/2022		295,313							(8)	(8)	(8)		(8)
100087647	LUXEMBOURG	LUX		09/27/2022		18,544							115	115	13		13
100087648	LUXEMBOURG	LUX		09/27/2022		235,800							1	1	1		1
100087649	LUXEMBOURG	LUX		09/27/2022		11,296							71	71	9		9
100087650	LUXEMBOURG	LUX		09/27/2022		720,000							(35)	(35)	(35)		(35)
100087651	LUXEMBOURG	LUX		09/27/2022		16,734							102	102	12		12
100087652	LUXEMBOURG	LUX		09/27/2022		481,440							4	4	4		4
100087653	LUXEMBOURG	LUX		09/27/2022		1,357,200							15	15	15		15
100087654	LUXEMBOURG	LUX		09/27/2022		477,000							3	3	3		3
100087655	LUXEMBOURG	LUX		09/27/2022		125,225							(11)	(11)	(11)		(11)
100087656	LUXEMBOURG	LUX		09/27/2022		19,501							118	118	14		14
100087657	LUXEMBOURG	LUX		09/27/2022		684,000							(5)	(5)	(5)		(5)
100087658	LUXEMBOURG	LUX		09/27/2022		2,076,000							9	9	9		9
100087659	LUXEMBOURG	LUX		09/27/2022		407,760							(17)	(17)	(17)		(17)
100087660	LUXEMBOURG	LUX		09/27/2022		468,000							(12)	(12)	(12)		(12)
100087661	LUXEMBOURG	LUX		09/27/2022		134,857							(3)	(3)	(3)		(3)
100087662	LUXEMBOURG	LUX		09/27/2022		23,722							148	148	18		18
100087663	LUXEMBOURG	LUX		09/27/2022		1,317,600							6	6	6		6
100087664	LUXEMBOURG	LUX		09/27/2022		1,296,000							(26)	(26)	(26)		(26)
100087667	ALBRIGHTSVILLE	PA		09/29/2022		522,962							400	400			
100087678	SUNNYVALE	CA		09/29/2022		3,275,780							1,618	1,618			
100087681	SARASOTA	FL		09/29/2022		1,484,673							1,424	1,424			
100087712	TAMPA	FL		09/29/2022		1,156,577							2,288	2,288			
100087717	DONCASTER	GBR		09/29/2022		55,717							(12)	(12)	(12)		(12)
100087718	HULL	GBR		09/29/2022		117,528							3	3	3		3
100087719	LEEDS	GBR		09/29/2022		114,916							3	3	3		3
100087720	BRIGHTON	MA		09/29/2022		1,111,553							(22)	(22)	(22)		(22)
100087722	SYRACUSE	UT		10/07/2022		1,089,205							1,972	1,972			
100087723	PERRIS	CA		10/07/2022		1,001,030							713	713			
100087726	MIDVALE	UT		10/07/2022		869,337							1,529	1,529			
100087727	WEST COVINA	CA		10/07/2022		1,543,028							1,748	1,748			
100087729	GRAPELAND	TX		10/07/2022		3,197,863							2,769	2,769			
100087730	GLENDALE	CA		10/07/2022		1,931,000							2,500	2,500			
100087737	WAILUKU	HI		11/17/2022		1,483,996							1,608	1,608			
100087738	MAUNALOA	HI		11/17/2022		1,179,250							1,317	1,317			
100087740	ABILENE	TX		11/17/2022		669,684							479	479			
100087741	LONGBOAT KEY	FL		11/17/2022		5,304,843							7,209	7,209			
100087750	SARASOTA	FL		11/17/2022		1,962,695							393	393			
100087753	PHOENIX	AZ		11/17/2022		1,892,549							1,477	1,477			
100087755	ANAHEIM	CA		11/17/2022		1,617,655							1,116	1,116			
100087770	COCONUT CREEK	FL		11/17/2022		984,082							2,284	2,284			
100087772	NASHVILLE	TN		11/17/2022		2,459,262							1,783	1,783			
100087774	SACRAMENTO	CA		11/17/2022		1,345,509							1,186	1,186			
100087785	PHILADELPHIA	PA		11/17/2022		340,629							156	156			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087788	LOS ANGELES	CA		11/17/2022		2,526,000							57,333	57,333			
100087790	AUSTIN	TX		11/17/2022		950,716							525	525			
100087792	PORT SAINT LUCIE	FL		11/17/2022		493,756							505	505			
100087798	ONTARIO	CA		11/17/2022		1,409,310							500	500			
100087799	ESCONDIDO	CA		11/17/2022		2,163,041							1,189	1,189			
100087801	GOLDEN	CO		11/17/2022		1,893,660							700	700			
100087803	PALM BEACH GARDENS	FL		11/17/2022		1,422,274							652	652			
100087811	SANTA CLARA	UT		11/17/2022		1,292,230							937	937			
100087812	GOLDEN	CO		11/17/2022		715,109							7,558	7,558			
100087813	CANYON LAKE	TX		11/17/2022		1,026,636							609	609			
100087815	COLORADO SPRINGS	CO		11/17/2022		819,569							609	609			
100087817	SAN DIEGO	CA		11/17/2022		5,962,488							4,217	4,217			
100087907	LOS ANGELES	CA		10/18/2022		3,377,323							3,542	3,542			
100087908	NORCO	CA		10/18/2022		1,592,743							1,180	1,180			
100087910	ONTARIO	CA		10/18/2022		2,431,451							1,821	1,821			
100087913	BENBROOK	TX		10/18/2022		475,240							407	407			
100087914	MIDDLETOWN	NY		10/18/2022		657,616							10,572	10,572			
100087917	SACRAMENTO	CA		10/25/2022		976,023							1,663	1,663			
100087918	BALTIMORE	MD		10/25/2022		204,056							830	830			
100087919	SAN FRANCISCO	CA		10/25/2022		14,899,007							9,446	9,446			
100087920	GLENDALE	AZ		10/25/2022		1,616,262							1,051	1,051			
100087921	HERNDON	VA		10/25/2022		1,344,855							1,039	1,039			
100087922	DAHLONEGA	GA		10/25/2022		546,771							1,755	1,755			
100087925	CATHEDRAL CITY	CA		10/25/2022		783,127							548	548			
100087926	PORT SAINT LUCIE	FL		10/25/2022		919,242							860	860			
100087927	MYRTLE BEACH	SC		10/25/2022		386,393							599	599			
100087929	KILLINGWORTH	CT		10/25/2022		416,874							438	438			
100087930	COMPTON	CA		10/25/2022		849,786							535	535			
100087931	DEERFIELD BEACH	FL		10/25/2022		649,069							391	391			
100087932	COVINGTON	GA		10/25/2022		634,241							739	739			
100087933	MIAMI	FL		10/25/2022		5,739,949							5,005	5,005			
100087934	DENVER	CO		10/25/2022		1,297,994							865	865			
100087935	LEBANON	NJ		10/25/2022		491,222							353	353			
100087936	IRON MOUNTAIN	MI		10/25/2022		1,055,349							898	898			
100087937	SUFFOLK	VA		10/25/2022		760,503							559	559			
100087938	PLYMOUTH	MN		10/25/2022		1,595,527							1,233	1,233			
100087939	VENICE	CA		10/25/2022		3,215,868							2,467	2,467			
100087940	DALLAS	TX		10/25/2022		428,085							547	547			
100087942	LA MESA	CA		10/25/2022		2,225,385							2,585	2,585			
100087943	DORAL	FL		10/25/2022		1,331,463							725	725			
100087944	FLAGSTAFF	AZ		10/25/2022		1,284,119							899	899			
100087945	MIAMI BEACH	FL		10/25/2022		4,582,027							5,310	5,310			
100087946	COCONUT CREEK	FL		10/25/2022		1,260,006							1,047	1,047			
100087947	HOMESTEAD	FL		10/25/2022		792,620							1,103	1,103			
100087948	CHICAGO	IL		10/25/2022		730,052							463	463			
100087949	CHICAGO	IL		10/25/2022		648,387							454	454			
100087950	MUSKEGO	WI		10/25/2022		732,041							608	608			
100087951	CHICAGO	IL		10/25/2022		463,359							294	294			
100087952	GILBERT	AZ		10/25/2022		2,183,582							1,606	1,606			
100087953	SALT LAKE CITY	UT		10/25/2022		551,263							349	349			
100087954	MIAMI	FL		10/25/2022		1,832,154							1,499	1,499			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087955	KENNESAW	GA		10/25/2022		1,518,244							987	987			
100087956	PHOENIX	AZ		10/25/2022		680,799							546	546			
100087957	ROCKLIN	CA		10/25/2022		1,836,730							1,155	1,155			
100087958	ROSEVILLE	CA		10/25/2022		914,144							640	640			
100087959	FRANKLIN	TN		10/25/2022		2,831,519							2,411	2,411			
100087960	PALMETTO BAY	FL		10/25/2022		3,211,342							2,668	2,668			
100087964	PHOENIX	AZ		10/25/2022		1,024,579							831	831			
100087965	LAWNDALE	CA		10/25/2022		596,341							376	376			
100087966	TAYLORS	SC		10/25/2022		505,598							410	410			
100087967	ROSEVILLE	CA		10/25/2022		1,737,848							1,742	1,742			
100087968	BRIDGEVILLE	DE		10/25/2022		779,331							21,530	21,530			
100087970	STAFFORD	VA		10/25/2022		971,279							697	697			
100087971	LAS VEGAS	NV		10/25/2022		1,215,848							873	873			
100087972	TEMECULA	CA		10/25/2022		1,843,608							1,511	1,511			
100087974	ARLINGTON	TX		10/25/2022		996,941							752	752			
100087975	ROANOKE	VA		10/25/2022		661,040							490	490			
100087976	TUCSON	AZ		10/25/2022		1,189,892							942	942			
100087977	MONROE	CT		10/25/2022		754,401							569	569			
100087978	GRASS VALLEY	CA		10/25/2022		592,801							330	330			
100087979	CAPE CORAL	FL		10/25/2022		614,544							5,650	5,650			
100087981	ACTON	CA		10/25/2022		1,451,802							1,567	1,567			
100087982	REDMOND	OR		10/25/2022		1,220,844							855	855			
100087983	NICE	CA		10/25/2022		236,655							277	277			
100087984	OLIVEHURST	CA		10/25/2022		1,014,236							786	786			
100087985	FORT SMITH	AR		10/25/2022		524,069							367	367			
100087986	MONROVIA	MD		10/25/2022		2,000,227							1,314	1,314			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		967,559							695	695			
100087989	DAVIE	FL		10/25/2022		1,722,006							1,397	1,397			
100087990	WESTON	FL		10/25/2022		1,117,025							816	816			
100087991	LULING	TX		10/25/2022		777,040							1,014	1,014			
100087993	MARINA	CA		10/25/2022		2,013,229							1,435	1,435			
100087994	MCDONOUGH	GA		10/25/2022		1,308,308							1,061	1,061			
100087995	LOS ANGELES	CA		10/25/2022		1,837,618							2,925	2,925			
100087996	SYRACUSE	IN		10/25/2022		297,534							230	230			
100087997	CHESTER	NH		10/25/2022		594,821							482	482			
100087998	MADISONVILLE	LA		10/25/2022		336,104							216	216			
100087999	SNOHOMISH	WA		10/25/2022		1,500,885							981	981			
100088000	RENTON	WA		10/25/2022		3,569,675							2,826	2,826			
100088001	PORTLAND	OR		10/25/2022		980,673							758	758			
100088003	RICHLAND	WA		10/25/2022		633,320							501	501			
100088005	PALMETTO BAY	FL		10/25/2022		2,455,152							1,851	1,851			
100088006	ROSEDALE	MD		10/25/2022		1,394,849							953	953			
100088007	CYPRESS	CA		10/25/2022		2,335,928							3,190	3,190			
100088009	MCMINNVILLE	OR		10/25/2022		1,477,477							858	858			
100088010	CANYON LAKE	TX		10/25/2022		447,841							314	314			
100088011	FAIRFIELD	CA		10/25/2022		960,298							673	673			
100088012	OTHELLO	WA		10/25/2022		662,404							522	522			
100088013	COLTS NECK	NJ		10/25/2022		3,277,399							2,566	2,566			
100088014	OTHELLO	WA		10/25/2022		773,938							497	497			
100088015	ROWLETT	TX		10/25/2022		1,228,587							722	722			
100088016	MIAMI	FL		10/25/2022		585,707							410	410			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088017	DORAL	FL		10/25/2022		968,669							730	730			
100088018	WASHINGTON	DC		10/25/2022		622,560							415	415			
100088019	TRINITY	FL		10/25/2022		1,045,729							680	680			
100088020	HOLLYWOOD	FL		10/25/2022		1,876,950							1,220	1,220			
100088021	KATY	TX		10/25/2022		479,580							479	479			
100088022	SARASOTA	FL		10/25/2022		1,490,202							17,684	17,684			
100088024	REUNION	FL		10/25/2022		1,162,512							701	701			
100088025	CHICAGO	IL		10/25/2022		733,804							2,076	2,076			
100088026	TOMBALL	TX		10/25/2022		535,106							455	455			
100088027	TUCSON	AZ		10/25/2022		458,385							337	337			
100088028	SCOTTSDALE	AZ		10/25/2022		600,184							431	431			
100088029	CAPE CORAL	FL		10/25/2022		484,656							513	513			
100088030	UNION CITY	GA		10/25/2022		342,735							212	212			
100088031	ATLANTA	GA		10/25/2022		491,315							344	344			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		1,063,028							744	744			
100088033	ROSHARON	TX		10/25/2022		499,958							377	377			
100088034	ORLANDO	FL		10/25/2022		514,124							528	528			
100088035	KISSIMMEE	FL		10/25/2022		417,812							205	205			
100088036	MIAMI BEACH	FL		10/25/2022		437,955							285	285			
100088037	BLACKWOOD	NJ		10/25/2022		281,785							390	390			
100088038	DORAL	FL		10/25/2022		1,584,686							1,157	1,157			
100088039	WASHINGTON	DC		10/25/2022		839,364							722	722			
100088040	KATY	TX		10/25/2022		1,390,716							1,149	1,149			
100088041	CHAMPIONS GATE	FL		10/25/2022		1,539,273							1,026	1,026			
100088043	HAINES CITY	FL		10/25/2022		595,306							438	438			
100088044	BALTIMORE	MD		10/25/2022		444,585							562	562			
100088045	DORAL	FL		10/25/2022		553,893							1,019	1,019			
100088046	YUCCA VALLEY	CA		10/25/2022		814,884							547	547			
100088047	HOLLYWOOD	FL		10/25/2022		323,667							172	172			
100088048	VISALIA	CA		10/25/2022		484,410							740	740			
100088049	LAS VEGAS	NV		10/25/2022		818,508							833	833			
100088050	EAST BOSTON	MA		10/25/2022		3,438,556							2,468	2,468			
100088051	SAN MARCOS	TX		10/25/2022		593,303							559	559			
100088052	KISSIMMEE	FL		10/25/2022		803,818							577	577			
100088053	FREEPORT	NY		10/25/2022		896,278							2,768	2,768			
100088054	CARSON CITY	NV		10/25/2022		475,886							361	361			
100088055	PULASKI	NY		10/25/2022		688,676							405	405			
100088056	BRONX	NY		10/25/2022		2,307,852							1,657	1,657			
100088057	LAS VEGAS	NV		10/25/2022		1,270,431							19,643	19,643			
100088058	SAN DIEGO	CA		10/25/2022		4,310,579							3,669	3,669			
100088059	NAPA	CA		10/25/2022		8,723,347							5,670	5,670			
100088060	STAMFORD	CT		10/25/2022		1,738,364							1,410	1,410			
100088061	SYRACUSE	NY		10/25/2022		405,362							245	245			
100088062	SNOHOMISH	WA		10/25/2022		2,968,855							3,943	3,943			
100088063	KAMUELA	HI		10/25/2022		1,456,415							1,241	1,241			
100088064	JUSTIN	TX		10/25/2022		595,780							2,206	2,206			
100088065	PHILADELPHIA	PA		10/25/2022		982,690							779	779			
100088066	TEMECULA	CA		10/25/2022		1,326,015							1,329	1,329			
100088067	VIRGINIA BEACH	VA		10/25/2022		827,035							511	511			
100088068	RIVERDALE	GA		10/25/2022		479,493							328	328			
100088069	KILLEEN	TX		10/25/2022		743,672							521	521			

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100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		3,952,956							3,446	3,446			
100088071	RIDGECREST	CA		10/25/2022		642,587							618	618			
100088073	GEORGETOWN	TX		10/25/2022		4,115,851							2,609	2,609			
100088074	FORT LAUDERDALE	FL		10/25/2022		3,550,569							6,396	6,396			
100088075	KISSIMMEE	FL		10/25/2022		473,817							6,726	6,726			
100088076	CHICAGO	IL		10/25/2022		926,970							633	633			
100088078	CUTLER BAY	FL		10/25/2022		916,948							658	658			
100088079	CORAL SPRINGS	FL		10/25/2022		5,856,335							7,445	7,445			
100088080	WINTER HAVEN	FL		10/25/2022		697,575							580	580			
100088082	LUTZ	FL		10/25/2022		428,177							244	244			
100088083	CENTENNIAL	CO		10/25/2022		1,203,024							907	907			
100088086	LAS VEGAS	NV		10/25/2022		657,348							704	704			
100088087	SULTAN	WA		10/25/2022		1,466,233							1,189	1,189			
100088088	KISSIMMEE	FL		10/25/2022		998,052							650	650			
100088089	BALTIMORE	MD		10/25/2022		509,710							337	337			
100088090	NORTH MYRTLE BEACH	SC		10/25/2022		886,982							689	689			
100088091	JACKSONVILLE	FL		10/25/2022		950,284							559	559			
100088092	DENVER	CO		10/25/2022		646,824							429	429			
100088093	PHOENIX	AZ		10/25/2022		342,367							246	246			
100088094	DANIA BEACH	FL		10/25/2022		489,169							366	366			
100088095	OPA LOCKA	FL		10/25/2022		730,643							408	408			
100088096	CRYSTAL BEACH	TX		10/25/2022		1,116,832							763	763			
100088097	BOYNTON BEACH	FL		10/25/2022		714,356							513	513			
100088098	GREENVILLE	SC		10/25/2022		687,018							557	557			
100088099	ORLANDO	FL		10/25/2022		435,464							4,049	4,049			
100088100	PORTLAND	OR		10/25/2022		1,448,362							1,040	1,040			
100088101	NORTH RICHLAND HILLS	TX		10/25/2022		670,363							544	544			
100088102	TEMECULA	CA		10/25/2022		4,167,141							3,066	3,066			
100088103	LOS ANGELES	CA		10/25/2022		1,773,576							1,069	1,069			
100088104	LOWELL	MA		10/25/2022		668,883							569	569			
100088105	CONYERS	GA		10/25/2022		375,324							250	250			
100088106	JACKSON	CA		10/25/2022		788,780							580	580			
100088107	TEMECULA	CA		10/25/2022		2,083,159							2,356	2,356			
100088108	CAPITOL HEIGHTS	MD		10/25/2022		713,475							607	607			
100088110	ORMOND BEACH	FL		10/25/2022		1,301,487							958	958			
100088111	POMPANO BEACH	FL		10/25/2022		236,524							168	168			
100088112	PHOENIX	AZ		10/25/2022		1,199,291							1,024	1,024			
100088113	PHOENIX	AZ		10/25/2022		1,177,613							1,067	1,067			
100088115	NEW PORT RICHEY	FL		10/25/2022		891,404							524	524			
100088116	COCOA	FL		10/25/2022		393,401							243	243			
100088118	CHICAGO	IL		10/25/2022		279,044							270	270			
100088119	KELSEYVILLE	CA		10/25/2022		601,709							401	401			
100088120	CRANSTON	RI		10/25/2022		662,930							531	531			
100088121	BALTIMORE	MD		10/25/2022		230,932							161	161			
100088122	PHOENIX	AZ		10/25/2022		594,428							518	518			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		1,250,368							802	802			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		381,115							284	284			
100088125	LAS VEGAS	NV		10/25/2022		535,562							414	414			
100088126	ORO VALLEY	AZ		10/25/2022		445,821							389	389			
100088127	HIALEAH	FL		10/25/2022		214,251							332	332			
100088128	PAYSON	UT		10/25/2022		846,972							623	623			

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100088129	SWEET HOME	OR		10/25/2022		629,590							389	389			
100088130	SWEET HOME	OR		10/25/2022		392,515							268	268			
100088131	WEST PALM BEACH	FL		10/25/2022		655,522							18,125	18,125			
100088132	PORT WENTWORTH	GA		10/25/2022		546,491							443	443			
100088133	PORT WENTWORTH	GA		10/25/2022		509,613							413	413			
100088135	BAREFOOT BAY	FL		10/25/2022		335,050							229	229			
100088136	STATEN ISLAND	NY		10/25/2022		1,674,298							1,232	1,232			
100088137	SAN BERNARDINO	CA		10/25/2022		856,707							700	700			
100088138	ELKO	NV		10/25/2022		563,183							357	357			
100088139	SANTA ANA	CA		10/25/2022		465,853							545	545			
100088142	MILTON	FL		10/25/2022		524,614							386	386			
100088143	MYRTLE BEACH	SC		10/25/2022		443,525							325	325			
100088144	HUNTINGTON PARK	CA		10/25/2022		1,071,756							769	769			
100088146	ROCKPORT	TX		10/25/2022		938,952							566	566			
100088148	BIG BEAR CITY	CA		10/25/2022		543,205							737	737			
100088149	PFLUGERVILLE	TX		10/25/2022		1,012,020							745	745			
100088150	KETCHUM	ID		10/25/2022		1,869,260							1,375	1,375			
100088151	CYPRESS	TX		10/25/2022		1,625,502							1,217	1,217			
100088153	DELTONA	FL		10/25/2022		567,453							378	378			
100088154	FORT WORTH	TX		10/25/2022		297,235							188	188			
100088155	MENIFEE	CA		10/25/2022		1,036,877							1,223	1,223			
100088156	LINCOLN	AL		10/25/2022		456,120							352	352			
100088157	NEW CUYAMA	CA		10/25/2022		335,447							288	288			
100088158	LINCOLN	AL		10/25/2022		456,120							352	352			
100088160	HOFFMAN ESTATES	IL		10/25/2022		297,598							573	573			
100088163	THONOTOSASSA	FL		10/25/2022		3,080,037							5,075	5,075			
100088166	COVINGTON	KY		10/25/2022		218,519							208	208			
100088168	PORT SAINT LUCIE	FL		10/25/2022		558,207							401	401			
100088169	PANAMA CITY BEACH	FL		10/25/2022		462,087							300	300			
100088170	GALT	CA		10/25/2022		1,071,199							756	756			
100088171	PARK CITY	UT		10/25/2022		880,135							664	664			
100088172	FORT PIERCE	FL		10/25/2022		743,836							575	575			
100088173	TUCSON	AZ		10/25/2022		1,520,400							1,175	1,175			
100088174	MIAMI	FL		10/25/2022		515,248							3,710	3,710			
100088175	SANTA MARIA	CA		10/25/2022		1,242,432							1,008	1,008			
100088176	CHICAGO	IL		10/25/2022		446,391							337	337			
100088177	MOORE	OK		10/25/2022		490,085							361	361			
100088178	DENVER	CO		10/25/2022		891,020							834	834			
100088179	OKLAHOMA CITY	OK		10/25/2022		446,071							256	256			
100088180	LONG BEACH	CA		10/25/2022		2,062,948							1,915	1,915			
100088181	ST. JOSEPH	MO		10/25/2022		307,948							238	238			
100088182	HOUSTON	TX		10/25/2022		435,197							1,310	1,310			
100088183	CHICAGO	IL		10/25/2022		413,783							231	231			
100088184	SUGAR LAND	TX		10/25/2022		397,122							328	328			
100088185	PHOENIX	AZ		10/25/2022		789,999											
100088186	HOUSTON	TX		10/25/2022		434,221							1,241	1,241			
100088187	HOUSTON	TX		10/25/2022		437,016							1,292	1,292			
100088188	PICKERINGTON	OH		10/13/2022		892,603							690	690			
100088189	TEMPLE CITY	CA		10/13/2022		1,707,732							24,049	24,049			
100088190	LOS ANGELES	CA		10/13/2022		9,319,779							18,352	18,352			
100088191	MISSION VIEJO	CA		10/13/2022		2,253,697							29,071	29,071			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088192	CONROE	TX		10/13/2022		3,855,068							4,949	4,949			
100088193	ALLEN	TX		10/13/2022		953,293							792	792			
100088195	SCOTTSDALE	AZ		10/13/2022		3,238,055							2,626	2,626			
100088196	SIMI VALLEY	CA		10/13/2022		1,977,606							2,423	2,423			
100088197	SIMI VALLEY	CA		10/13/2022		2,236,355							1,850	1,850			
100088199	SIMI VALLEY	CA		10/13/2022		1,895,966							2,535	2,535			
100088200	SPRING	TX		10/13/2022		1,903,190							1,709	1,709			
100088203	HUNTINGTON BEACH	CA		10/13/2022		5,514,522							6,255	6,255			
100088204	PLANO	TX		10/13/2022		1,380,600							1,800	1,800			
100088205	COLTON	CA		10/13/2022		716,390							2,432	2,432			
100088206	LAKE ELSINORE	CA		10/13/2022		720,250							1,504	1,504			
100088210	LAHAINA	HI		10/19/2022		813,199							2,736	2,736			
100088217	LAWRENCEVILLE	NJ		10/19/2022		1,174,295							873	873			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		292,216							315	315			
100088222	STUART	FL		10/17/2022		775,514							548	548			
100088223	KENVIL	NJ		10/17/2022		868,650							716	716			
100088224	HOLLYWOOD	FL		10/17/2022		855,387							636	636			
100088225	EAST ORANGE	NJ		10/17/2022		1,285,141							920	920			
100088226	BELLEVILLE	NJ		10/17/2022		1,159,367							887	887			
100088227	POUGHKEEPSIE	NY		10/17/2022		647,662							483	483			
100088228	HOUSTON	TX		10/17/2022		693,681							552	552			
100088229	NEW BRUNSWICK	NJ		10/17/2022		921,983							725	725			
100088230	ALBANY	NY		10/17/2022		537,164							410	410			
100088231	THE BRONX	NY		10/17/2022		2,014,013							1,589	1,589			
100088232	MOUNT VERNON	NY		10/17/2022		2,014,174							1,566	1,566			
100088233	BRISTOL	CT		10/17/2022		436,224							426	426			
100088234	COLUMBUS	GA		10/17/2022		253,047							265	265			
100088235	YONKERS	NY		10/17/2022		2,126,185							1,637	1,637			
100088236	YONKERS	NY		10/17/2022		1,902,276							1,479	1,479			
100088237	NEW HAVEN	CT		10/17/2022		716,322							532	532			
100088238	NEWARK	NJ		10/17/2022		344,573							604	604			
100088239	NEWARK	NJ		10/17/2022		1,343,571							931	931			
100088240	JERSEY CITY	NJ		10/17/2022		2,151,420							1,675	1,675			
100088241	AMENIA	NY		10/17/2022		403,051							282	282			
100088242	CENTRAL ISLIP	NY		10/17/2022		1,253,062							1,003	1,003			
100088243	BALTIMORE	MD		10/17/2022		489,143							413	413			
100088244	NEW HAVEN	CT		10/17/2022		614,623							523	523			
100088245	TROY	NY		10/17/2022		393,965							294	294			
100088246	NASHVILLE	NC		10/17/2022		375,972							293	293			
100088247	GALLOWAY	NJ		10/17/2022		608,482							508	508			
100088248	SOUTHAMPTON	NY		10/17/2022		1,753,358							1,508	1,508			
100088249	NEWARK	NJ		10/17/2022		1,295,635							921	921			
100088250	SOUTH EUCLID	OH		10/17/2022		376,031							285	285			
100088251	TRENTON	NJ		10/17/2022		302,244							218	218			
100088252	PHILADELPHIA	PA		10/17/2022		393,819							316	316			
100088253	NEWARK	NJ		10/17/2022		1,319,518							938	938			
100088254	PENSACOLA	FL		10/17/2022		896,856							1,036	1,036			
100088255	SARATOGA SPRINGS	NY		10/17/2022		1,252,836							1,036	1,036			
100088256	VINELAND	NJ		10/17/2022		699,189							547	547			
100088257	QUEENS	NY		10/17/2022		2,454,324							1,798	1,798			
100088258	BALTIMORE	MD		10/17/2022		636,102							741	741			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088259	WATERBURY	CT		10/17/2022		522,536							357	357			
100088260	BALTIMORE	MD		10/17/2022		655,240							677	677			
100088261	WILMINGTON	DE		10/17/2022		292,667							193	193			
100088262	BALTIMORE	MD		10/17/2022		581,240							634	634			
100088263	SCHENECTADY	NY		10/17/2022		671,650							494	494			
100088264	HICKSVILLE	NY		10/17/2022		1,220,238							11,321	11,321			
100088265	CLIFTON	NJ		10/17/2022		977,037							833	833			
100088267	GASTONIA	NC		10/17/2022		341,286							311	311			
100088268	TRENTON	NJ		10/17/2022		358,140							269	269			
100088270	STANHOPE	NJ		10/17/2022		665,898							535	535			
100088271	MIAMI	FL		10/17/2022		596,370							526	526			
100088272	ORLANDO	FL		10/17/2022		649,268							836	836			
100088273	WORCESTER	MA		10/17/2022		1,951,421							1,530	1,530			
100088274	CHARLOTTE	NC		10/17/2022		257,800							202	202			
100088275	PORT WASHINGTON	NY		10/17/2022		1,445,553							2,333	2,333			
100088276	CANTON	OH		10/17/2022		223,912							157	157			
100088277	MERRILLVILLE	IN		10/17/2022		553,434							443	443			
100088278	WINDER	GA		10/17/2022		617,763							468	468			
100088279	IRVINGTON	NJ		10/17/2022		1,119,433							806	806			
100088280	DYER	IN		10/17/2022		720,349							600	600			
100088282	BALTIMORE	MD		10/17/2022		263,940							263	263			
100088284	PORT NORRIS	NJ		10/17/2022		503,650							376	376			
100088285	HOUSTON	TX		10/17/2022		682,793							500	500			
100088290	BOZEMAN	MT		10/24/2022		1,163,588							1,445	1,445			
100088292	MYRTLE BEACH	SC		10/24/2022		489,238							414	414			
100088293	PALM COAST	FL		10/24/2022		1,512,348							1,189	1,189			
100088296	DEDHAM	MA		10/24/2022		979,548							1,104	1,104			
100088297	CHINO HILLS	CA		11/10/2022		2,401,778							1,972	1,972			
100088298	LAKE HOPATCONG	NJ		11/10/2022		1,204,982							1,043	1,043			
100088299	BAYVILLE	NJ		11/10/2022		1,125,319							865	865			
100088300	DELTONA	FL		11/10/2022		1,742,882							1,133	1,133			
100088302	BERNARDSVILLE	NJ		11/10/2022		2,458,717							1,668	1,668			
100088303	HUNTINGTON BEACH	CA		11/10/2022		647,008							560	560			
100088304	STAMFORD	CT		11/10/2022		1,143,404							851	851			
100088306	BUDA	TX		11/10/2022		1,699,851							1,043	1,043			
100088307	BIRMINGHAM	AL		11/10/2022		1,467,748							4,017	4,017			
100088309	MILLSBORO	DE		11/10/2022		1,771,477							957	957			
100088310	LANSING	MI		11/10/2022		623,063							382	382			
100088311	DORAL	FL		11/10/2022		1,287,525							853	853			
100088313	HOUSTON	TX		11/10/2022		629,359							2,026	2,026			
100088315	MCALESTER	OK		11/10/2022		364,629							4,866	4,866			
100088316	DORAL	FL		11/10/2022		3,147,137							4,436	4,436			
100088317	WEST PALM BEACH	FL		11/10/2022		900,202							1,570	1,570			
100088318	PHILADELPHIA	PA		11/10/2022		1,074,317							964	964			
100088319	PROSPECT PARK	PA		11/10/2022		727,451							516	516			
100088320	SOCIAL CIRCLE	GA		11/10/2022		2,473,222							5,131	5,131			
100088324	FRAMINGHAM	MA		11/10/2022		1,253,407							677	677			
100088325	HEATH	OH		11/10/2022		741,843							917	917			
100088327	STATEN ISLAND	NY		11/10/2022		1,820,232							5,400	5,400			
100088328	VERO BEACH	FL		01/18/2072		1,784,562							1,498	1,498			
100088330	PERKASIE	PA		01/19/2072		924,384							677	677			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088331	CHANDLER	AZ		01/20/2072		1,640,460							1,385	1,385			
100088332	SALISBURY	MD		01/21/2072		577,447							3,483	3,483			
100088333	MOORE	TX		01/22/2072		381,106							267	267			
100088335	DELRAY BEACH	FL		01/23/2072		1,239,411							787	787			
100088336	RIVERSIDE	CA		01/24/2072		699,576							747	747			
100088337	TAYLORS	SC		01/25/2072		375,909							491	491			
100088338	HALEIWA	HI		01/26/2072		5,073,349							3,389	3,389			
100088339	MIAMI BEACH	FL		01/27/2072		6,975,361							5,058	5,058			
100088340	WILDOMAR	CA		01/28/2072		943,183							1,702	1,702			
100088341	BEAUMONT	CA		01/29/2072		915,808							609	609			
100088342	LOS ANGELES	CA		01/30/2072		4,077,750							650	650			
100088343	MANSFIELD	TX		01/31/2072		1,060,910							522	522			
100088344	MESA	AZ		02/01/2072		771,336							696	696			
100088346	PASADENA	CA		02/02/2072		1,306,218							17,734	17,734			
100088347	OCOEE	FL		02/03/2072		997,746							680	680			
100088349	RHOME	TX		02/04/2072		1,707,803							2,557	2,557			
100088351	PROSPER	TX		02/05/2072		1,467,800							2,000	2,000			
100088353	PLEASANT GROVE	UT		02/06/2072		1,445,373							973	973			
100088355	MARYVILLE	TN		02/07/2072		836,858							401	401			
100088356	POWDER SPRINGS	GA		02/08/2072		1,790,594							1,196	1,196			
100088358	CONWAY	SC		02/09/2072		565,841							279	279			
100088359	GEORGETOWN	TX		02/10/2072		1,019,065							979	979			
100088360	CEDAR HILL	TX		02/11/2072		1,829,934							356	356			
100088361	REYNOLDSBURG	OH		02/12/2072		765,296							153	153			
100088363	ROSEVILLE	CA		02/13/2072		1,685,332							1,098	1,098			
100088367	PALM SPRINGS	CA		02/14/2072		436,278							314	314			
100088368	SEATTLE	WA		02/15/2072		3,229,566							1,901	1,901			
100088369	DOUGLASVILLE	GA		02/16/2072		783,852							461	461			
100088374	SEVIERVILLE	TN		02/17/2072		3,375,153							2,289	2,289			
100088376	MIAMI	FL		02/18/2072		815,719							1,058	1,058			
100088378	ANNAPOLIS	MD		02/19/2072		843,466							627	627			
100088381	MAKAWAO	HI		02/20/2072		2,638,117							1,913	1,913			
100088383	SEDONA	AZ		02/21/2072		2,123,566							1,578	1,578			
100088384	READING	PA		02/22/2072		645,239							352	352			
100088385	MIAMI	FL		02/23/2072		426,974							258	258			
100088390	FORT MITCHELL	AL		02/24/2072		637,561							418	418			
100088391	ROCK HILL	SC		02/25/2072		584,442							567	567			
100088392	COLLINSVILLE	IL		02/26/2072		438,208							231	231			
100088394	ISLE OF PALMS	SC		02/27/2072		4,784,871							35	35			
100088395	ROCK HILL	SC		02/28/2072		941,733							417	417			
100088489	LUXEMBOURG	LUX		10/27/2022		312,000							(3)	(3)	(3)		(3)
100088490	LUXEMBOURG	LUX		10/27/2022		294,000							4	4	4		4
100088491	LUXEMBOURG	LUX		10/27/2022		720,000							(24)	(24)	(24)		(24)
100088492	LUXEMBOURG	LUX		10/27/2022		588,000							(13)	(13)	(13)		(13)
100088493	LUXEMBOURG	LUX		10/27/2022		1,152,000							4	4	4		4
100088494	LUXEMBOURG	LUX		10/27/2022		61,384							374	374	(23)		(23)
100088495	LUXEMBOURG	LUX		10/27/2022		45,900							(1)	(1)	(1)		(1)
100088496	LUXEMBOURG	LUX		10/27/2022		150,750							1,221	1,221	(82)		(82)
100088497	LUXEMBOURG	LUX		10/27/2022		3,799,800							(52)	(52)	(52)		(52)
100088498	LUXEMBOURG	LUX		10/27/2022		747,600							3	3	3		3
100088499	LUXEMBOURG	LUX		10/27/2022		482,160											

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088500	LUXEMBOURG	LUX		10/27/2022		228,000							(5)	(5)	(5)		(5)
100088501	LUXEMBOURG	LUX		10/27/2022		68,140							94	94	(8)		(8)
100088502	LUXEMBOURG	LUX		10/27/2022		3,600,000							(98)	(98)	(98)		(98)
100088503	LUXEMBOURG	LUX		10/27/2022		1,665,000							(46)	(46)	(46)		(46)
100088504	LUXEMBOURG	LUX		10/27/2022		388,800							1	1	1		1
100088505	LUXEMBOURG	LUX		10/27/2022		465,600							(12)	(12)	(12)		(12)
100088506	LUXEMBOURG	LUX		10/27/2022		648,000							(1)	(1)	(1)		(1)
100088507	LUXEMBOURG	LUX		10/27/2022		2,769,000							(81)	(81)	(81)		(81)
100088508	LUXEMBOURG	LUX		10/27/2022		924,000							1	1	1		1
100088509	LUXEMBOURG	LUX		10/27/2022		384,000							1	1	1		1
100088510	LUXEMBOURG	LUX		10/27/2022		1,892,400							(49)	(49)	(49)		(49)
100088511	LUXEMBOURG	LUX		10/27/2022		678,000							(14)	(14)	(14)		(14)
100088512	LUXEMBOURG	LUX		10/27/2022		924,000							3	3	3		3
100088513	LUXEMBOURG	LUX		10/27/2022		540,000							(23)	(23)	(23)		(23)
100088514	LUXEMBOURG	LUX		10/27/2022		504,000							6	6	6		6
100088515	LUXEMBOURG	LUX		10/27/2022		501,000							1,118	1,118	(40)		(40)
100088517	LUXEMBOURG	LUX		10/27/2022		1,333,800							18	18	18		18
100088518	LUXEMBOURG	LUX		10/27/2022		445,200							(5)	(5)	(5)		(5)
100088519	LUXEMBOURG	LUX		10/27/2022		465,600							5	5	5		5
100088520	LUXEMBOURG	LUX		10/27/2022		468,000							5	5	5		5
100088521	LUXEMBOURG	LUX		10/27/2022		361,200							1	1	1		1
100088522	LUXEMBOURG	LUX		10/27/2022		403,200							(6)	(6)	(6)		(6)
100088523	LUXEMBOURG	LUX		10/27/2022		312,000											
100088524	LUXEMBOURG	LUX		10/27/2022		22,750							138	138	(9)		(9)
100088525	LUXEMBOURG	LUX		10/27/2022		211,200											
100088526	LUXEMBOURG	LUX		10/27/2022		259,200											
100088527	LUXEMBOURG	LUX		10/27/2022		388,538											
100088529	LUXEMBOURG	LUX		10/27/2022		792,000							(17)	(17)	(17)		(17)
100088530	LUXEMBOURG	LUX		10/27/2022		900,000							1	1	1		1
100088531	LUXEMBOURG	LUX		10/27/2022		760,800							1	1	1		1
100088532	LUXEMBOURG	LUX		10/27/2022		228,000							(7)	(7)	(7)		(7)
100088533	LUXEMBOURG	LUX		10/27/2022		130,309							183	183	(16)		(16)
100088534	LUXEMBOURG	LUX		10/27/2022		696,000							(5)	(5)	(5)		(5)
100088535	LUXEMBOURG	LUX		10/27/2022		215,130							1	1	1		1
100088536	LUXEMBOURG	LUX		10/27/2022		336,000							1	1	1		1
100088537	LUXEMBOURG	LUX		10/27/2022		630,000							1	1	1		1
100088538	LUXEMBOURG	LUX		10/27/2022		39,084							318	318	(20)		(20)
100088539	LUXEMBOURG	LUX		10/27/2022		585,000							2	2	2		2
100088540	LUXEMBOURG	LUX		10/27/2022		36,787							223	223	(14)		(14)
100088541	LUXEMBOURG	LUX		10/27/2022									113,313	113,313	(7,140)		(7,140)
100088542	LUXEMBOURG	LUX		10/27/2022		1,179,000							(6)	(6)	(6)		(6)
100088543	LUXEMBOURG	LUX		10/27/2022		73,142							594	594	(38)		(38)
100088544	LUXEMBOURG	LUX		10/27/2022		456,000							1	1	1		1
100088545	LUXEMBOURG	LUX		10/27/2022		423,037							(20)	(20)	(20)		(20)
100088547	LUXEMBOURG	LUX		10/27/2022		414,144											
100088548	LUXEMBOURG	LUX		10/27/2022		859,200							(9)	(9)	(9)		(9)
100088549	LUXEMBOURG	LUX		10/27/2022		113,665							695	695	(48)		(48)
100088550	LUXEMBOURG	LUX		10/27/2022		240,000							(8)	(8)	(8)		(8)
100088551	LUXEMBOURG	LUX		10/27/2022		319,843							(2)	(2)	(2)		(2)
100088552	LUXEMBOURG	LUX		10/27/2022		891,000							1	1	1		1
100088553	LUXEMBOURG	LUX		10/27/2022		1,935,000							2	2	2		2

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088554	LUXEMBOURG	LUX		10/27/2022		297,000							(10)	(10)	(10)		(10)
100088555	LUXEMBOURG	LUX		10/27/2022		18,784							112	112	(8)		(8)
100088556	LUXEMBOURG	LUX		10/27/2022		1,062,000							(5)	(5)	(5)		(5)
100088557	LUXEMBOURG	LUX		10/27/2022		33,500							272	272	(18)		(18)
100088558	LUXEMBOURG	LUX		10/27/2022		540,000							(12)	(12)	(12)		(12)
100088559	LUXEMBOURG	LUX		10/27/2022		32,384							263	263	(17)		(17)
100088560	LUXEMBOURG	LUX		10/27/2022		522,000							(12)	(12)	(12)		(12)
100088561	LUXEMBOURG	LUX		10/27/2022		1,215,000							1	1	1		1
100088562	LUXEMBOURG	LUX		10/27/2022		76,753							469	469	(30)		(30)
100088563	LUXEMBOURG	LUX		10/27/2022		33,920							209	209	(13)		(13)
100088564	LUXEMBOURG	LUX		10/27/2022		540,000							1	1	1		1
100088565	LUXEMBOURG	LUX		10/27/2022		351,600							17,798	17,798	(733)		(733)
100088566	LUXEMBOURG	LUX		10/27/2022		712,800							(23)	(23)	(23)		(23)
100088567	LUXEMBOURG	LUX		10/27/2022		536,400							(13)	(13)	(13)		(13)
100088568	LUXEMBOURG	LUX		10/27/2022		33,891							206	206	(14)		(14)
100088569	LUXEMBOURG	LUX		10/27/2022		504,000							(4)	(4)	(4)		(4)
100088570	LUXEMBOURG	LUX		10/27/2022		2,400,000							(11)	(11)	(11)		(11)
100088571	LUXEMBOURG	LUX		10/27/2022		268,800							(8)	(8)	(8)		(8)
100088572	LUXEMBOURG	LUX		10/27/2022		297,000							(2)	(2)	(2)		(2)
100088573	LUXEMBOURG	LUX		10/27/2022		125,225							(2)	(2)	(2)		(2)
100088574	LUXEMBOURG	LUX		10/27/2022		513,000							(15)	(15)	(15)		(15)
100088575	LUXEMBOURG	LUX		10/27/2022		738,000							2	2	2		2
100088576	LUXEMBOURG	LUX		10/27/2022		35,733							291	291	(18)		(18)
100088577	LUXEMBOURG	LUX		10/27/2022		636,000							(27)	(27)	(27)		(27)
100088578	LUXEMBOURG	LUX		10/27/2022		638,400							(20)	(20)	(20)		(20)
100088579	LUXEMBOURG	LUX		10/27/2022		390,000							8,717	8,717	(549)		(549)
100088580	LUXEMBOURG	LUX		10/27/2022		26,197							155	155	(10)		(10)
100088789	MORRISTOWN	TN		11/15/2022		1,662,652							2,791	2,791			
100088790	MISHAWAKA	IN		11/15/2022		338,192							910	910			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		2,085,113							1,523	1,523			
100088792	BLUE RIDGE	GA		11/15/2022		806,586							715	715			
100088794	SPOKANE	WA		11/15/2022		447,040							303	303			
100088795	MUNCIE	IN		11/15/2022		610,517							881	881			
100088796	MANSFIELD	TX		11/15/2022		1,233,847							1,013	1,013			
100088800	SINKING SPRING	PA		11/15/2022		775,816							741	741			
100088801	LAKE ELSINORE	CA		11/15/2022		1,387,116							809	809			
100088802	FLORIDA CITY	FL		11/15/2022		534,333							274	274			
100088803	DECATUR	GA		11/15/2022		386,715							184	184			
100088804	RIVERSIDE	CA		11/15/2022		3,183,448							2,105	2,105			
100088805	HOOD RIVER	OR		11/15/2022		387,681							238	238			
100088806	STONEVILLE	NC		11/15/2022									139,456	139,456			
100088807	HOMESTEAD	FL		11/15/2022		475,289							357	357			
100088808	MACOMB	MI		11/15/2022		348,818							2,679	2,679			
100088809	POWDER SPRINGS	GA		11/15/2022		447,457							261	261			
100088810	POMPANO BEACH	FL		11/15/2022		530,743							334	334			
100088812	HEMET	CA		11/15/2022		872,149							549	549			
100088814	INGLEWOOD	CA		11/15/2022		2,199,217							1,529	1,529			
100088815	SAN FRANCISCO	CA		11/15/2022		2,603,420							2,223	2,223			
100088816	CALHAN	CO		11/15/2022		891,574							615	615			
100088817	CRAWFORD	GA		11/15/2022		474,363							346	346			
100088819	BROOKLYN	NY		11/15/2022		4,461,194							3,958	3,958			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088821	MORRISTOWN	VT		11/15/2022		563,844							582	582			
100088822	GLENDALE	AZ		11/15/2022		198,593							198	198			
100088823	LAYTON	UT		11/15/2022		1,539,875							1,292	1,292			
100088824	MONROE	NC		11/15/2022		567,415							1,592	1,592			
100088825	SCOTTSDALE	AZ		11/15/2022		2,158,794							2,432	2,432			
100088826	SCOTTSDALE	AZ		11/15/2022		2,110,047							2,377	2,377			
100088827	BRANDON	FL		11/15/2022		1,310,643							1,272	1,272			
100088828	ARLINGTON	WA		11/15/2022		1,668,942							78,281	78,281			
100088829	NORTH RIVERSIDE	IL		11/15/2022		307,000							175	175			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		1,561,746							1,353	1,353			
100088831	NAPLES	FL		11/15/2022		297,830							219	219			
100088832	CHARLOTTE	NC		11/15/2022		581,055							404	404			
100088833	BURLINGTON	WI		11/15/2022		2,236,295							2,121	2,121			
100088834	IVINS	UT		11/15/2022		996,661							567	567			
100088835	BARDONIA	NY		11/15/2022		1,211,685							725	725			
100088836	ANTIOCH	CA		11/15/2022		1,842,080							1,448	1,448			
100088837	LEAGUE CITY	TX		11/15/2022		1,442,897							1,436	1,436			
100088838	BATTLE GROUND	WA		11/15/2022		634,024							101,991	101,991			
100088839	VICTORVILLE	CA		11/15/2022		791,757							638	638			
100088840	BLUFFTON	SC		11/15/2022		682,249							486	486			
100088841	DALTON	GA		11/15/2022		388,023							158	158			
100088842	LAS VEGAS	NV		11/15/2022		458,595							386	386			
100088843	MENIFEE	CA		11/15/2022		1,808,275							1,604	1,604			
100088844	RICHMOND	CA		11/15/2022		729,659							546	546			
100088845	WARMINSTER	PA		11/15/2022		1,273,707							1,051	1,051			
100088846	BAL HARBOUR	FL		11/15/2022		1,116,825							836	836			
100088848	WORTHINGTON	OH		11/15/2022		832,758							739	739			
100088849	WINTER GARDEN	FL		11/15/2022		5,811,513							3,941	3,941			
100088850	PETALUMA	CA		11/15/2022		1,154,894							930	930			
100088851	ELKTON	MD		11/15/2022		595,072							503	503			
100088852	PALM BEACH GARDENS	FL		11/15/2022		1,940,324							1,525	1,525			
100088853	CUMMING	GA		11/15/2022		2,754,794							2,444	2,444			
100088854	OREGON CITY	OR		11/15/2022		1,258,827							1,039	1,039			
100088855	PEORIA	AZ		11/15/2022		1,511,482							1,278	1,278			
100088858	YULEE	FL		11/15/2022		933,846							666	666			
100088859	FARMINGTON	MN		11/15/2022		927,540							712	712			
100088860	VOLO	IL		11/15/2022		395,639							10,115	10,115			
100088861	SEATTLE	WA		11/15/2022		1,112,189							940	940			
100088863	LEWISVILLE	TX		11/15/2022		1,606,921							1,600	1,600			
100088864	TOMBALL	TX		11/15/2022		405,262							2,357	2,357			
100088865	SAN MATEO	CA		11/15/2022		2,834,289							4,940	4,940			
100088866	HALLANDALE BEACH	FL		11/15/2022		1,558,194							1,166	1,166			
100088867	SANTA ROSA BEACH	FL		11/15/2022		923,391							691	691			
100088868	WASHINGTON	UT		11/15/2022		3,428,282							5,616	5,616			
100088869	LODI	CA		11/15/2022		1,837,012							1,127	1,127			
100088870	LANCASTER	KY		11/15/2022		872,536							764	764			
100088871	HIALEAH	FL		11/15/2022		596,188							5,164	5,164			
100088872	BRIGHTON	CO		11/15/2022		1,028,019							715	715			
100088873	KING OF PRUSSIA	PA		11/15/2022		960,256							589	589			
100088874	TAMPA	FL		11/15/2022		530,156							789	789			
100088875	PORT SAINT LUCIE	FL		11/15/2022		922,358							1,774	1,774			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088876	BEDFORD	OH		11/15/2022		93,414							56	56			
100088877	LAS VEGAS	NV		11/15/2022		2,310,415							2,099	2,099			
100088878	LAUREL	MD		11/15/2022		1,238,237							997	997			
100088879	DENVER	CO		11/15/2022		958,179							1,689	1,689			
100088880	LAS VEGAS	NV		11/15/2022		2,620,337							2,010	2,010			
100088881	IRVING	TX		11/15/2022		395,100							290	290			
100088882	YUKON	OK		11/15/2022		1,378,646							1,297	1,297			
100088883	SMYRNA	GA		11/15/2022		1,013,779							638	638			
100088884	GILBERT	AZ		11/15/2022		1,489,100							1,115	1,115			
100088885	DALLAS	GA		11/15/2022		917,923							592	592			
100088886	LAS VEGAS	NV		11/15/2022		713,673							968	968			
100088887	ORLANDO	FL		11/15/2022		950,091							756	756			
100088888	PALMDALE	CA		11/15/2022		1,306,555							10,414	10,414			
100088889	HOUSTON	TX		11/15/2022		636,839							421	421			
100088890	RICHFIELD	UT		11/15/2022		713,426							852	852			
100088891	MYRTLE BEACH	SC		11/15/2022		581,248							384	384			
100088893	MILLVILLE	NJ		11/15/2022		296,646							3,107	3,107			
100088894	WHITING	IN		11/15/2022		634,165							343	343			
100088896	KANSAS CITY	KS		11/15/2022		324,712							158	158			
100088897	LAS VEGAS	NV		11/15/2022		1,269,216							1,507	1,507			
100088901	GRIFFIN	GA		11/15/2022		305,748							240	240			
100088902	OCALA	FL		11/15/2022		405,573							249	249			
100088903	SCHENECTADY	NY		11/15/2022		299,624							157	157			
100088905	ORLANDO	FL		11/15/2022		664,038							553	553			
100088906	HOUSTON	TX		11/15/2022		300,192							398	398			
100088907	SAINT PETERSBURG	FL		11/15/2022		731,535							357	357			
100088908	JACKSONVILLE	FL		11/15/2022		439,225							183	183			
100088909	LUTZ	FL		11/15/2022		234,403							261	261			
100088910	GALLOWAY	NJ		11/15/2022		193,926							165	165			
100088911	DUBLIN	OH		11/15/2022		446,648							343	343			
100088912	HOMESTEAD	FL		11/15/2022		952,198							570	570			
100088913	MALDEN	MA		11/15/2022		1,191,907							829	829			
100088914	SCOTTSDALE	AZ		11/15/2022		582,169							437	437			
100088915	KATY	TX		11/15/2022		794,157							651	651			
100088916	BELTON	TX		11/15/2022		1,773,835							1,144	1,144			
100088918	HARRISBURG	PA		11/15/2022		321,990							145	145			
100088919	DORAL	FL		11/15/2022		1,025,277							384	384			
100088920	EDGEWATER	FL		11/15/2022		298,471							236	236			
100088921	CAROLINA BEACH	NC		11/15/2022		502,479							385	385			
100088922	SANFORD	FL		11/15/2022		314,858							216	216			
100088923	PINELLAS PARK	FL		11/15/2022		192,091							123	123			
100088924	HOLLYWOOD	FL		11/15/2022		343,919							264	264			
100088925	PALM BEACH	FL		11/15/2022		746,054							481	481			
100088928	FLOWERY BRANCH	GA		11/15/2022		932,195							681	681			
100088929	TUXEDO PARK	NY		11/15/2022		3,799,841							2,577	2,577			
100088931	CANTON	OH		11/15/2022		287,175							238	238			
100088932	CUDJOE KEY	FL		11/15/2022		1,691,775							1,275	1,275			
100088933	TUCSON	AZ		11/15/2022		412,243							181	181			
100088934	JACKSONVILLE	FL		11/15/2022		293,005							197	197			
100088935	MURRELLS INLET	SC		11/15/2022		1,002,611							750	750			
100088936	CHIPPEWA LAKE	OH		11/15/2022		379,423							284	284			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088937	KISSIMMEE	FL		11/15/2022		540,044							394	394			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		521,278							381	381			
100088940	MIAMI	FL		11/15/2022		1,302,724							999	999			
100088941	HILO	HI		11/15/2022		1,139,761							792	792			
100088942	RIO RICO	AZ		11/15/2022		834,046							609	609			
100088943	SCRANTON	PA		11/15/2022		447,040							303	303			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		1,838,702							1,411	1,411			
100088946	BOLTON	CT		11/15/2022		520,893							420	420			
100088947	LAS VEGAS	NV		11/15/2022		510,761							382	382			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		469,618							295	295			
100088949	MALIBU	CA		11/15/2022		5,359,780							4,112	4,112			
100088950	AVON PARK	FL		11/15/2022		462,531							550	550			
100088951	HOLLYWOOD	FL		11/15/2022		1,366,452							927	927			
100088952	AVENTURA	FL		11/15/2022		1,359,494							993	993			
100088954	FORT WORTH	TX		11/15/2022		330,385							1,159	1,159			
100088955	NORTH BERGEN	NJ		11/15/2022		1,310,408							981	981			
100088956	SCOTTSDALE	AZ		11/15/2022		867,362							532	532			
100088957	BOUND BROOK	NJ		11/15/2022		1,170,848							834	834			
100088958	HARTWELL	GA		11/15/2022		446,841							357	357			
100088960	PLANTATION	FL		11/15/2022		318,847							251	251			
100088961	PHOENIX	AZ		11/15/2022		1,608,798							1,146	1,146			
100088962	VOLCANO	HI		11/15/2022		1,417,877							1,036	1,036			
100088963	LAVALLETTE	NJ		11/15/2022		2,682,240							1,819	1,819			
100088964	PHOENIX	AZ		11/15/2022		373,038							202	202			
100088965	ORLANDO	FL		11/15/2022		297,855							221	221			
100088966	OCALA	FL		11/15/2022		586,002							450	450			
100088967	DELRAY BEACH	FL		11/15/2022		397,284							295	295			
100088968	NAPLES	FL		11/15/2022		1,544,760							948	948			
100088969	TOMBALL	TX		11/15/2022		413,498							4,112	4,112			
100088970	BISCAYNE PARK	FL		11/15/2022		2,451,672							1,621	1,621			
100088971	KISSIMMEE	FL		11/15/2022		595,189							491	491			
100088972	WILTON MANORS	FL		11/15/2022		1,939,828							1,348	1,348			
100088973	KISSIMMEE	FL		11/15/2022		630,028							427	427			
100088974	PHOENIX	AZ		11/15/2022		547,786							431	431			
100088975	ORLANDO	FL		11/15/2022		508,603							4,584	4,584			
100088977	SCOTTSDALE	AZ		11/15/2022		556,043							447	447			
100088978	HALLANDALE BEACH	FL		11/15/2022		583,832							426	426			
100088979	TRENTON	NJ		11/15/2022		312,979							207	207			
100088980	TREASURE ISLAND	FL		11/15/2022		832,824							815	815			
100088982	RIVIERA BEACH	FL		11/15/2022		1,105,110							807	807			
100088983	DORAL	FL		11/15/2022		667,236							487	487			
100088984	LACEY	WA		11/15/2022		503,700							675	675			
100088985	PORT CHESTER	NY		11/15/2022		1,793,293							1,376	1,376			
100088986	LAS VEGAS	NV		11/15/2022		469,067							351	351			
100088987	BOLINGBROOK	IL		11/15/2022		573,604							399	399			
100088988	MIAMI	FL		11/15/2022		1,232,684							649	649			
100088989	OXNARD	CA		11/15/2022		744,814							531	531			
100088990	STOCKBRIDGE	GA		11/15/2022		521,798							328	328			
100088991	PLANTATION	FL		11/15/2022		1,708,479							1,612	1,612			
100088992	BROOKHAVEN	GA		11/15/2022		1,106,038							713	713			
100088993	ALBEMARLE	NC		11/15/2022		405,430							264	264			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088994	COLUMBUS	OH		11/15/2022		354,652							361	361			
100088996	DAYTON	OH		11/15/2022		296,666							216	216			
100089007	PALMDALE	CA		11/04/2022		640,169							519	519			
100089024	PORTLAND	OR		11/04/2022		937,786							737	737			
100089029	LOS ANGELES	CA		11/04/2022		1,927,469							1,330	1,330			
100089031	MORENO VALLEY	CA		11/04/2022		1,532,869							9,683	9,683			
100089032	ESCONDIDO	CA		11/04/2022		2,292,025							1,360	1,360			
100089035	AUBURN	WA		11/04/2022		989,880							1,720	1,720			
100089038	OCOEE	FL		11/04/2022		1,236,170							5,950	5,950			
100089039	ORLANDO	FL		11/04/2022		817,715							743	743			
100089041	INGLEWOOD	CA		11/04/2022		747,174							658	658			
100089044	HONOLULU	HI		11/04/2022		2,708,363							2,445	2,445			
100089050	BUFORD	GA		12/03/2072		3,682,541							1,907	1,907			
100089052	PLUMAS LAKE	CA		12/04/2072		1,003,240							606	606			
100089053	DESERT HOT SPRINGS	CA		12/05/2072		1,158,477							834	834			
100089054	COPPEROPOLIS	CA		12/06/2072		1,820,908							1,157	1,157			
100089055	CICERO	IL		12/07/2072		513,625							302	302			
100089056	FORT MYERS	FL		12/08/2072		727,514							430	430			
100089060	BELL CANYON	CA		12/09/2072		3,780,750							450	450			
100089061	WATERFORD	MI		12/10/2072		476,380							175	175			
100089063	FRISCO	CO		12/11/2072		4,888,863							910	910			
100089065	TAYLORS	SC		12/12/2072		667,353							286	286			
100089067	OAKHURST	NJ		12/13/2072		1,094,535							1,043	1,043			
100089069	MINIER	IL		12/14/2072		782,947							312	312			
100089070	SEVIERVILLE	TN		12/15/2072		1,224,047							1,262	1,262			
100089071	CEDAR HILL	TX		12/16/2072		1,197,473							321	321			
100089072	LAKE ELSINORE	CA		12/17/2072		1,399,248							1,143	1,143			
100089074	TAMPA	FL		12/18/2072		5,854,290							3,275	3,275			
100089075	SIMPSONVILLE	SC		12/19/2072		713,611							872	872			
100089076	NICEVILLE	FL		12/20/2072		1,304,882							6,491	6,491			
100089085	MODESTO	CA		12/21/2072		298,234							371	371			
100089097	EASLEY	SC		12/22/2072		295,377							373	373			
100089100	EASLEY	SC		12/23/2072		291,779							366	366			
100089101	FORT WORTH	TX		12/24/2072		768,899							514	514			
100089200	CAROLINA BEACH	NC		11/18/2022		884,372							1,513	1,513			
100089201	SCOTTSDALE	AZ		11/18/2022		893,526							732	732			
100089202	DESTIN	FL		11/18/2022		1,347,345							2,551	2,551			
100089203	ANACORTES	WA		11/18/2022		1,336,223							4,470	4,470			
100089204	TEMPE	AZ		11/18/2022		1,431,985							1,126	1,126			
100089205	BURLESON	TX		11/18/2022		941,765							639	639			
100089207	SANTA CRUZ	CA		11/18/2022		3,489,130							2,140	2,140			
100089209	MUNDELEIN	IL		11/18/2022		553,030							1,126	1,126			
100089211	COEUR D ALENE	ID		11/18/2022		1,153,063							1,066	1,066			
100089215	LOS ANGELES	CA		11/18/2022		1,803,686							25	25			
100089220	BEAUFORT	SC		11/18/2022		993,150							505	505			
100089221	ATLANTA	GA		11/18/2022		1,167,241							895	895			
100089223	LA PUENTE	CA		01/06/2073		1,621,433							6,844	6,844			
100089224	VANCOUVER	WA		01/07/2073		1,434,512							35,178	35,178			
100089225	LAS VEGAS	NV		01/08/2073		3,628,771							1,847	1,847			
100089226	LAKESIDE	CA		01/09/2073		1,710,305							1,240	1,240			
100089227	RENO	NV		01/10/2073		4,343,673							5,071	5,071			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089228	EAGLE	ID		01/11/2073		733,083							4,641	4,641			
100089229	WEST SACRAMENTO	CA		01/12/2073		697,525							568	568			
100089230	FRESNO	CA		01/13/2073		1,396,807							1,090	1,090			
100089232	NORTH PALM BEACH	FL		01/14/2073		950,169							689	689			
100089233	DIAMOND BAR	CA		01/15/2073		7,354,031							6,328	6,328			
100089234	LOMITA	CA		01/16/2073		1,881,793							1,399	1,399			
100089235	MILFORD	CT		01/17/2073		1,751,898							1,209	1,209			
100089236	KENT	WA		01/18/2073		2,169,125							1,778	1,778			
100089238	FLANDERS	NJ		01/19/2073		2,069,649							1,417	1,417			
100089239	COLONIA	NJ		01/20/2073		2,155,544							1,634	1,634			
100089240	KISSIMMEE	FL		01/21/2073		1,163,212							914	914			
100089241	PONDER	TX		01/22/2073		959,646							1,561	1,561			
100089242	FINDLAY	OH		01/23/2073		745,831							530	530			
100089243	FULSHEAR	TX		01/24/2073		573,489							626	626			
100089244	MIAMI	FL		01/25/2073		1,199,573							2,321	2,321			
100089245	UPPER MARLBORO	MD		01/26/2073		1,581,990							1,253	1,253			
100089246	CRESSKILL	NJ		01/27/2073		1,589,247							996	996			
100089247	CHINO	CA		01/28/2073		1,111,287							855	855			
100089248	NEW BRITAIN	CT		01/29/2073		859,597							560	560			
100089249	CHICAGO	IL		01/30/2073		499,347							317	317			
100089250	STOCKTON	CA		01/31/2073		1,490,695							1,055	1,055			
100089251	BRIDGEPORT	CT		02/01/2073		1,049,780							1,089	1,089			
100089252	STOCKTON	CA		02/02/2073		874,916							1,296	1,296			
100089253	GARLAND	TX		02/03/2073		1,287,124							1,005	1,005			
100089254	SLIDELL	LA		02/04/2073		924,889							607	607			
100089255	CLOSTER	NJ		02/05/2073		2,347,847							1,661	1,661			
100089256	RALEIGH	NC		02/06/2073		4,416,243							3,047	3,047			
100089257	ST. PETERSBURG	FL		02/07/2073		692,473							401	401			
100089259	COLORADO SPRINGS	CO		02/08/2073		730,589							4,523	4,523			
100089260	SACRAMENTO	CA		02/09/2073		833,823							833	833			
100089261	ALLONS	TN		02/10/2073		616,368							486	486			
100089262	TEMPLE TERRACE	FL		02/11/2073		280,269							238	238			
100089263	SUN VALLEY	CA		02/12/2073		2,406,179							1,428	1,428			
100089264	ELGIN	IL		02/13/2073		866,071							589	589			
100089265	EL PASO	TX		02/14/2073		438,242							2,920	2,920			
100089266	MACHESNEY PARK	IL		02/15/2073		586,358							306	306			
100089267	MERCED	CA		02/16/2073		1,758,588							872	872			
100089268	OAK PARK	MI		02/17/2073		252,003							128	128			
100089269	BLACKLICK	OH		02/18/2073		841,692							499	499			
100089271	LOS ANGELES	CA		02/19/2073		1,788,833							1,266	1,266			
100089272	WATKINS	CO		02/20/2073		1,018,429							604	604			
100089273	PHILADELPHIA	PA		02/21/2073		613,466							355	355			
100089274	LAGUNA NIGUEL	CA		02/22/2073		3,406,413							5,553	5,553			
100089275	ROSENBERG	TX		02/23/2073		846,407							465	465			
100089276	NEW BOSTON	MI		02/24/2073		465,805							250	250			
100089277	PLANT CITY	FL		02/25/2073		549,343							302	302			
100089278	LITTLE ELM	TX		02/26/2073		322,583							271	271			
100089279	SARASOTA	FL		02/27/2073		1,774,470							1,194	1,194			
100089281	LITTLETON	CO		02/28/2073		2,724,564							1,975	1,975			
100089282	AUSTIN	TX		03/01/2073		970,783							492	492			
100089283	CHELTENHAM	PA		03/02/2073		679,887							3,535	3,535			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089284	FORT WORTH	TX		03/03/2073		1,844,165							6,553	6,553			
100089285	FREDERICK	MD		03/04/2073		924,752							622	622			
100089286	PALM DESERT	CA		03/05/2073		1,442,689							971	971			
100089287	SEQUIM	WA		03/06/2073		461,202							649	649			
100089290	JOSHUA TREE	CA		03/07/2073		1,363,862							1,212	1,212			
100089291	SMITHVILLE	TX		03/08/2073		1,066,317							596	596			
100089292	LONG BEACH	CA		03/09/2073		709,616							462	462			
100089293	DUMONT	NJ		03/10/2073		1,252,153							886	886			
100089294	ROSEVILLE	CA		03/11/2073		930,552							658	658			
100089295	SPENCERVILLE	MD		03/12/2073		1,487,608							1,098	1,098			
100089296	MANOR	TX		03/13/2073		963,592							633	633			
100089297	HENDERSON	NV		03/14/2073		1,567,750							1,064	1,064			
100089374	QUEEN CREEK	AZ		11/17/2022		4,461,682							4,325	4,325			
100089375	BLUFFDALE	UT		11/17/2022		1,488,112							1,343	1,343			
100089377	OGDEN	UT		11/17/2022		839,017							537	537			
100089380	BEAVERCREEK	OH		11/17/2022		609,099							431	431			
100089382	NAPERVILLE	IL		11/17/2022		388,262							291	291			
100089383	FORT MYERS	FL		11/17/2022		1,186,159							10,234	10,234			
100089387	HOLLYWOOD	FL		11/17/2022		331,952							739	739			
100089390	CULVER CITY	CA		11/17/2022		3,258,084							2,034	2,034			
100089391	SAN FRANCISCO	CA		11/17/2022		1,489,977							1,135	1,135			
100089392	ASHEVILLE	NC		11/17/2022		835,745							483	483			
100089400	NORTH CALDWELL	NJ		11/17/2022		2,148,382							1,719	1,719			
100089403	ARGYLE	TX		11/17/2022		1,229,187							7,175	7,175			
100089404	GRAND PRAIRIE	TX		11/17/2022		1,080,160							1,355	1,355			
100089405	CROSBY	TX		11/17/2022		532,938							258	258			
100089406	ABILENE	TX		11/17/2022		825,126							462	462			
100089410	MCKENA	IL		11/18/2022		1,818,373							193	193			
100089412	PLAYA DEL REY	CA		11/18/2022		5,594,579							4,282	4,282			
100089413	BAKERSFIELD	CA		11/18/2022		1,050,512							623	623			
100089418	AHWAHNEE	CA		11/18/2022		827,589							557	557			
100089420	CHINO	CA		11/18/2022		1,525,987							1,134	1,134			
100089421	TAMPA	FL		11/18/2022		1,464,907							986	986			
100089424	MIAMI	FL		11/18/2022		412,364							271	271			
100089425	PORT WASHINGTON	NY		11/18/2022		1,816,222							1,222	1,222			
100089430	ATLANTA	GA		11/18/2022		816,002							455	455			
100089433	KENMORE	WA		11/18/2022		1,837,384							1,801	1,801			
100089434	MC MINNVILLE	TN		11/18/2022		708,598							611	611			
100089435	PORTLAND	OR		11/18/2022		838,173							1,472	1,472			
100089437	ORLANDO	FL		11/18/2022		476,249							275	275			
100089559	LOS ANGELES	CA		04/12/2073		5,483,528							3,545	3,545			
100089562	CASTAIC	CA		04/13/2073		3,196,779							1,965	1,965			
100089573	SANTA CLARITA	CA		04/14/2073		1,825,732							1,066	1,066			
100089576	MIAMI	FL		04/15/2073		2,542,909							1,035	1,035			
100089581	ORLANDO	FL		04/16/2073		2,331,532							1,229	1,229			
100089582	LA QUINTA	CA		04/17/2073		974,122							178	178			
100089585	CELEBRATION	FL		04/18/2073		4,618,782							2,507	2,507			
100089586	TAMPA	FL		04/19/2073		1,710,252							791	791			
100089588	CELEBRATION	FL		04/20/2073		1,636,433							963	963			
100089589	CELEBRATION	FL		04/21/2073		1,577,138							994	994			
100089590	JACKSONVILLE	FL		04/22/2073		860,883							355	355			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100089594	IMPERIAL	CA		04/23/2073		504,238							184	184			
100089595	GILBERT	AZ		04/24/2073		2,247,069							374	374			
100089596	BANNER ELK	NC		04/25/2073		717,326							582	582			
100089597	LOS ANGELES (GRANADA HILLS ARE	CA		04/26/2073		4,904,855							6,503	6,503			
100089598	AUBURN	WA		04/27/2073		1,009,032							384	384			
100089599	DENVER	CO		04/28/2073		1,232,375							527	527			
100089600	CYPRESS	TX		04/29/2073		1,181,826							331	331			
100089601	BOCA RATON	FL		04/30/2073		1,522,261							1,018	1,018			
100089602	YORBA LINDA	CA		05/01/2073		2,768,676							1,759	1,759			
100089603	PALOS HILLS	IL		05/02/2073		861,399							439	439			
100089605	MURRIETA	CA		05/03/2073		1,356,254							883	883			
100089606	HOLLYWOOD	FL		05/04/2073		574,311							245	245			
100089607	REDDING	CA		05/05/2073		1,014,564							661	661			
100089612	MANSFIELD	TX		05/06/2073		1,332,408							973	973			
100089613	FORT LAUDERDALE	FL		05/07/2073		400,405							1,811	1,811			
100089614	OGDEN	IL		05/08/2073		299,122							133	133			
100089615	BRADENTON	FL		05/09/2073		1,134,762							668	668			
100089618	ORLANDO	FL		05/10/2073		788,357							484	484			
100089620	PARK CITY	UT		05/11/2073		1,233,022							650	650			
100089623	SURPRISE	AZ		05/12/2073		1,200,125							527	527			
100089626	PALM COAST	FL		05/13/2073		790,913							157	157			
100089627	TOWSON	MD		05/14/2073		854,615							192	192			
100089630	VACAVILLE	CA		05/15/2073		1,243,710							622	622			
100089635	BONSALL	CA		05/16/2073		3,252,160							826	826			
100089636	GILBERT	AZ		05/17/2073		3,109,489							2,787	2,787			
100089638	GILLETTE	WY		05/18/2073		477,058							79	79			
100089639	KNOXVILLE	TN		05/19/2073		1,736,536							1,483	1,483			
100089643	HOLLYWOOD	FL		05/20/2073		863,709							369	369			
100089644	LUXEMBOURG	LUX		11/29/2022		486,000											
100089645	LUXEMBOURG	LUX		11/29/2022		72,223							436	436	23		23
100089646	LUXEMBOURG	LUX		11/29/2022		840,000							2	2	2		2
100089647	LUXEMBOURG	LUX		11/29/2022		291,938							2	2	2		2
100089648	LUXEMBOURG	LUX		11/29/2022		18,540							113	113	6		6
100089649	LUXEMBOURG	LUX		11/29/2022		292,044							(9)	(9)	(9)		(9)
100089650	LUXEMBOURG	LUX		11/29/2022		537,600							3	3	3		3
100089651	LUXEMBOURG	LUX		11/29/2022		252,000							(7)	(7)	(7)		(7)
100089652	LUXEMBOURG	LUX		11/29/2022		1,476,000							1	1	1		1
100089653	LUXEMBOURG	LUX		11/29/2022		216,000											
100089654	LUXEMBOURG	LUX		11/29/2022		659,400							2	2	2		2
100089655	LUXEMBOURG	LUX		11/29/2022		972,000							(48)	(48)	(48)		(48)
100089656	LUXEMBOURG	LUX		11/29/2022		912,600							(29)	(29)	(29)		(29)
100089657	LUXEMBOURG	LUX		11/29/2022		125,225							4	4	4		4
100089658	LUXEMBOURG	LUX		11/29/2022		588,000							5	5	5		5
100089659	LUXEMBOURG	LUX		11/29/2022		362,160							1	1	1		1
100089660	LUXEMBOURG	LUX		11/29/2022		1,089,000							2	2	2		2
100089661	LUXEMBOURG	LUX		11/29/2022		6,000,000							60	60	60		60
100089662	LUXEMBOURG	LUX		11/29/2022		722,400							7	7	7		7
100089663	LUXEMBOURG	LUX		11/29/2022		703,200							(23)	(23)	(23)		(23)
100089664	LUXEMBOURG	LUX		11/29/2022		604,800							(20)	(20)	(20)		(20)
100089665	LUXEMBOURG	LUX		11/29/2022		1,008,000							3	3	3		3
100089666	LUXEMBOURG	LUX		11/29/2022		600,000							2	2	2		2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089668	LUXEMBOURG	LUX		11/29/2022		499,200							2	2	2		2
100089669	LUXEMBOURG	LUX		11/29/2022		1,201,800							4	4	4		4
100089670	LUXEMBOURG	LUX		11/29/2022		3,318,000							35	35	35		35
100089671	LUXEMBOURG	LUX		11/29/2022		1,920,000							(55)	(55)	(55)		(55)
100089672	LUXEMBOURG	LUX		11/29/2022		591,360							(30)	(30)	(30)		(30)
100089673	LUXEMBOURG	LUX		11/29/2022		344,400							4	4	4		4
100089674	LUXEMBOURG	LUX		11/29/2022		678,000							1	1	1		1
100089675	LUXEMBOURG	LUX		11/29/2022		1,639,200							(48)	(48)	(48)		(48)
100089676	LUXEMBOURG	LUX		11/29/2022		1,800,000							10	10	10		10
100089677	LUXEMBOURG	LUX		11/29/2022		559,200							3	3	3		3
100089678	LUXEMBOURG	LUX		11/29/2022		639,000							1	1	1		1
100089679	LUXEMBOURG	LUX		11/29/2022		472,800							1	1	1		1
100089680	LUXEMBOURG	LUX		11/29/2022		29,589							178	178	9		9
100089681	LUXEMBOURG	LUX		11/29/2022		438,000							(19)	(19)	(19)		(19)
100089682	LUXEMBOURG	LUX		11/29/2022		391,680							1	1	1		1
100089683	LUXEMBOURG	LUX		11/29/2022		2,097,000							22	22	22		22
100089684	LUXEMBOURG	LUX		11/29/2022		3,076,080							81,359	81,359	4,285		4,285
100089685	LUXEMBOURG	LUX		11/29/2022		1,339,200							15	15	15		15
100089686	LUXEMBOURG	LUX		11/29/2022		513,000							(3)	(3)	(3)		(3)
100089687	LUXEMBOURG	LUX		11/29/2022		32,063							259	259	13		13
100089688	LUXEMBOURG	LUX		11/29/2022		536,760							12,665	12,665	397		397
100089689	LUXEMBOURG	LUX		11/29/2022		352,800							1	1	1		1
100089690	LUXEMBOURG	LUX		11/29/2022		2,376,000							5	5	5		5
100089691	LUXEMBOURG	LUX		11/29/2022		1,087,680							6	6	6		6
100089692	LUXEMBOURG	LUX		11/29/2022		396,000							(20)	(20)	(20)		(20)
100089693	LUXEMBOURG	LUX		11/29/2022		486,000							(23)	(23)	(23)		(23)
100089694	LUXEMBOURG	LUX		11/29/2022		30,898							183	183	8		8
100089695	LUXEMBOURG	LUX		11/29/2022		288,000							(2)	(2)	(2)		(2)
100089696	LUXEMBOURG	LUX		11/29/2022		667,200							2	2	2		2
100089697	LUXEMBOURG	LUX		11/29/2022		1,908,000							20	20	20		20
100089698	LUXEMBOURG	LUX		11/29/2022		585,000							2	2	2		2
100089699	LUXEMBOURG	LUX		11/29/2022		1,638,000							18	18	18		18
100089700	LUXEMBOURG	LUX		11/29/2022		453,600							2	2	2		2
100089701	LUXEMBOURG	LUX		11/29/2022		504,000							(25)	(25)	(25)		(25)
100089702	LUXEMBOURG	LUX		11/29/2022		462,000							3	3	3		3
100089703	LUXEMBOURG	LUX		11/29/2022		672,000							6	6	6		6
100089704	LUXEMBOURG	LUX		11/29/2022		223,200							1	1	1		1
100089705	LUXEMBOURG	LUX		11/29/2022		16,026							95	95	5		5
100089706	LUXEMBOURG	LUX		11/29/2022		163,755							(22)	(22)	(22)		(22)
100089707	LUXEMBOURG	LUX		11/29/2022		29,835							91	91	3		3
100089708	LUXEMBOURG	LUX		11/29/2022		1,200,000							(10)	(10)	(10)		(10)
100089709	LUXEMBOURG	LUX		11/29/2022		352,800							(10)	(10)	(10)		(10)
100089710	LUXEMBOURG	LUX		11/29/2022		411,600							(12)	(12)	(12)		(12)
100089711	LUXEMBOURG	LUX		11/29/2022		1,326,000							(12)	(12)	(12)		(12)
100089712	LUXEMBOURG	LUX		11/29/2022		4,141,200							(194)	(194)	(194)		(194)
100089713	LUXEMBOURG	LUX		11/29/2022		473,400							2	2	2		2
100089714	LUXEMBOURG	LUX		11/29/2022		453,600							3	3	3		3
100089715	LUXEMBOURG	LUX		11/29/2022		1,192,800							6	6	6		6
100089716	LUXEMBOURG	LUX		11/29/2022		309,600							(11)	(11)	(11)		(11)
100089717	LUXEMBOURG	LUX		11/29/2022		1,200,000							(11)	(11)	(11)		(11)
100089718	LUXEMBOURG	LUX		11/29/2022		828,000							(48)	(48)	(48)		(48)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100089719	LUXEMBOURG	LUX		11/29/2022		600,600							2	2	2		2
100089720	LUXEMBOURG	LUX		11/29/2022		1,128,000							2	2	2		2
100089722	LUXEMBOURG	LUX		11/29/2022		676,800							4	4	4		4
100089723	LUXEMBOURG	LUX		11/29/2022		2,150,400							12	12	12		12
100089724	LUXEMBOURG	LUX		11/29/2022		478,800							1	1	1		1
100089725	LUXEMBOURG	LUX		11/29/2022		819,000							(43)	(43)	(43)		(43)
100089726	LUXEMBOURG	LUX		11/29/2022		52,084							306	306	13		13
100089727	LUXEMBOURG	LUX		11/29/2022		2,511,600							16	16	16		16
100089728	LUXEMBOURG	LUX		11/29/2022		2,388,034							13	13	13		13
100089729	LUXEMBOURG	LUX		11/29/2022		91,461							552	552	29		29
100089730	LUXEMBOURG	LUX		11/29/2022		408,000											
100089731	LUXEMBOURG	LUX		11/29/2022		1,743,120							4	4	4		4
100089738	ORANGE BEACH	AL		12/02/2022		2,214,184							2,096	2,096			
100089739	FREMONT	CA		12/02/2022		2,632,920							2,493	2,493			
100089740	AVENTURA	FL		12/02/2022		396,243							722	722			
100089741	WYNDMOOR	PA		12/02/2022		8,327,076							6,234	6,234			
100089742	COLUMBUS	OH		12/02/2022		737,734							590	590			
100089743	NEWBERRY	FL		12/02/2022		1,215,371							1,314	1,314			
100089744	SCOTTSDALE	AZ		12/02/2022		930,749							596	596			
100089745	BELLE ISLE	FL		12/02/2022		1,349,611							452	452			
100089746	SUMMERVILLE	SC		12/02/2022		605,487							1,606	1,606			
100089747	BOCA RATON	FL		12/02/2022		738,036							1,214	1,214			
100089748	LOS ANGELES	CA		12/02/2022		4,913,938							3,744	3,744			
100089749	DORAL	FL		12/02/2022		953,924							626	626			
100089751	ALBUQUERQUE	NM		12/02/2022		402,844							580	580			
100089752	LOUDONVILLE	NY		12/02/2022		1,451,980							1,190	1,190			
100089757	LIVONIA	MI		12/02/2022		950,847							737	737			
100089759	CARBONDALE	CO		12/02/2022		4,972,760							2,531	2,531			
100089760	SOUTH ELGIN	IL		12/02/2022		1,216,287							779	779			
100089763	HILDALE	UT		12/02/2022		758,637							609	609			
100089764	CERRITOS	CA		12/02/2022		2,459,649							1,740	1,740			
100089768	PORT SAINT LUCIE	FL		12/02/2022		1,311,813							928	928			
100089770	ANTELOPE	CA		12/02/2022		630,281							3,055	3,055			
100089771	WALLER	TX		12/02/2022		1,817,359							6,142	6,142			
100089772	KISSIMMEE	FL		12/02/2022		1,396,655							755	755			
100089774	CAPE CORAL	FL		12/02/2022		652,388							522	522			
100089775	AZUSA	CA		12/02/2022		2,082,687							1,116	1,116			
100089780	CRYSTAL LAKE	IL		12/02/2022		590,574							898	898			
100089782	COLORADO SPRINGS	CO		12/02/2022		1,160,649							39	39			
100089785	FLORAL CITY	FL		12/02/2022		691,817							390	390			
100089942	WEST CALDWELL	NJ		09/12/2073		597,593							349	349			
100089943	MISSION VIEJO	CA		09/13/2073		5,130,851							4,948	4,948			
100089944	ALAMO HEIGHTS	TX		09/14/2073		1,265,869							591	591			
100089945	NORFOLK	VA		09/15/2073		852,856							504	504			
100089946	SAINT CLOUD	FL		09/16/2073		1,549,207							802	802			
100089947	LAS VEGAS	NV		09/17/2073		564,814							542	542			
100089949	TEHACHAPI	CA		09/18/2073		773,172							362	362			
100089951	PLAINFIELD	IN		09/19/2073		776,675							424	424			
100089952	AUBURNDALE	FL		09/20/2073		790,519							323	323			
100089953	SCOTTSDALE	AZ		09/21/2073		1,434,613							687	687			
100089955	GALVESTON	TX		09/22/2073		400,301							254	254			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089956	GALVESTON	TX		09/23/2073		335,823							213	213			
100089957	MAYWOOD	CA		09/24/2073		1,443,138							747	747			
100089958	LONG BEACH	CA		09/25/2073		2,292,759							1,127	1,127			
100089959	MESA	AZ		09/26/2073		876,902							557	557			
100089960	WALLINGTON	NJ		09/27/2073		1,410,457							896	896			
100089961	OAKLAND	CA		09/28/2073		1,076,145							587	587			
100089962	MERIDEN	CT		09/29/2073		498,637							310	310			
100089963	NEWARK	NJ		09/30/2073		1,343,461							832	832			
100089964	MILWAUKEE	WI		10/01/2073		447,764							284	284			
100089965	SANTA MONICA	CA		10/02/2073		955,581							563	563			
100089966	BRUNSWICK	ME		10/03/2073		1,285,285							707	707			
100089967	BRIGHTON	MA		10/04/2073		373,413							199	199			
100089968	KISSIMMEE	FL		10/05/2073		432,596							230	230			
100089969	MERRITT ISLAND	FL		10/06/2073		1,589,370							845	845			
100089970	KATY	TX		10/07/2073		661,458							2,909	2,909			
100089972	OKEECHOBEE	FL		10/08/2073		486,414							435	435			
100089973	BOCA RATON	FL		10/09/2073		343,568							183	183			
100089974	WAUKESHA	WI		10/10/2073		773,083							559	559			
100089975	CHATTANOOGA	TN		10/11/2073		348,866							221	221			
100089978	ANAHEIM	CA		10/12/2073		4,770,223							3,375	3,375			
100089979	KISSIMMEE	FL		10/13/2073		250,304							849	849		1,398	1,398
100089981	PONTE VEDRA	FL		10/14/2073		1,549,433							8,264	8,264			
100089982	PONTE VEDRA BEACH	FL		10/15/2073		1,689,829							1,478	1,478			
100089983	MANHATTAN	KS		10/16/2073		481,927							1,481	1,481			
100089984	MADERA	CA		10/17/2073		1,816,426							965	965			
100089985	OCALA	FL		10/18/2073		1,447,166							1,024	1,024			
100089986	PLEASANT PRAIRIE	WI		10/19/2073		739,827							429	429			
100089987	WINTER GARDEN	FL		10/20/2073		563,325							759	759		1,208	1,208
100089988	WARRIOR	AL		10/21/2073		381,677							263	263			
100089989	CLOVIS	CA		10/22/2073		1,231,545							677	677			
100089990	HOMER	IL		10/23/2073		591,892							269	269			
100089991	FREMONT	OH		10/24/2073		300,931							112	112			
100089992	LAWTON	OK		10/25/2073		1,237,864							472	472			
100089993	BROOKLYN CENTER	MN		10/26/2073		345,360							389	389			
100089994	SALINAS	CA		10/27/2073		1,193,910							807	807			
100089995	NUEVO	CA		10/28/2073		439,565							1,924	1,924			
100089996	DETROIT	MI		10/29/2073		607,026							225	225			
100089998	HOLIDAY	FL		10/30/2073		716,710							374	374			
100089999	LONG BEACH	CA		10/31/2073		1,010,324							986	986			
100090000	MIAMI	FL		11/01/2073		1,287,683							690	690			
100090001	NAPLES	FL		11/02/2073		2,955,312							4,019	4,019			
100090002	LOGANVILLE	GA		11/03/2073		2,203,571							1,103	1,103			
100090003	SANTA ROSA	CA		11/04/2073		940,508							1,327	1,327			
100090004	RED BANK	NJ		11/05/2073		1,065,843							554	554			
100090005	WAPATO	WA		11/06/2073		448,638							174	174			
100090007	LAS VEGAS	NV		11/07/2073		1,236,410							989	989			
100090008	ASTORIA	OR		11/08/2073		708,932							236	236			
100090009	BURLINGTON	VT		11/09/2073		925,750							1,356	1,356			
100090010	MAGNA	UT		11/10/2073		357,004							342	342			
100090011	MORRISTOWN	NJ		11/11/2073		3,129,970							2,269	2,269			
100090012	SANTA MARIA	CA		11/12/2073		892,785							737	737			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090013	SAN DIEGO	CA		11/13/2073		955,613							499	499			
100090014	MULBERRY	FL		11/14/2073		418,178							207	207			
100090015	PHOENIX	AZ		11/15/2073		715,994							252	252			
100090017	PAHRUMP	NV		11/16/2073		437,061							1,314	1,314			
100090018	DENVER	CO		11/17/2073		906,862							655	655			
100090019	TAMPA	FL		11/18/2073		446,993							340	340			
100090020	ENGLEWOOD	CO		11/19/2073		496,579							3,611	3,611			
100090021	AGOURA HILLS	CA		11/20/2073		745,409							554	554			
100090023	NAPLES	FL		11/21/2073		1,651,750							758	758			
100090024	TAMPA	FL		11/22/2073		500,795							363	363			
100090025	SAINT CLOUD	MN		11/23/2073		571,857							469	469			
100090026	CLEVELAND	OH		11/24/2073		298,274							196	196			
100090027	LINDSAY	CA		11/25/2073		1,107,941							1,678	1,678			
100090028	HOLLYWOOD	FL		11/26/2073		1,257,323							918	918			
100090029	PORT CHARLOTTE	FL		11/27/2073		799,056							1,899	1,899			
100090030	LAKE POINT	UT		11/28/2073		1,639,508							1,189	1,189			
100090031	NEW SMYRNA BEACH	FL		11/29/2073		716,156							470	470			
100090032	LAKE WALES	FL		11/30/2073		687,391							550	550			
100090033	RIVERVIEW	FL		12/01/2073		784,824							541	541			
100090034	HUNTINGTON BEACH	CA		12/02/2073		2,980,924							2,161	2,161			
100090035	OAKLAND	CA		12/03/2073		1,104,342							582	582			
100090036	SAN LEANDRO	CA		12/04/2073		1,820,752							1,387	1,387			
100090038	LAS VEGAS	NV		12/05/2073		532,198							341	341			
100090039	WAITSBURG	WA		12/06/2073		507,135							359	359			
100090041	BELLEVILLE	NJ		12/07/2073		1,229,825							870	870			
100090042	LAVEEN	AZ		12/08/2073		2,269,506							1,336	1,336			
100090043	MIAMI GARDENS	FL		12/09/2073		745,898							619	619			
100090044	POMPANO BEACH	FL		12/10/2073		476,713							372	372			
100090045	WEST ORANGE	NJ		12/11/2073		727,524							474	474			
100090046	BRISTOL	CT		12/12/2073									164,420	164,420			
100090047	LAKE WORTH	FL		12/13/2073		1,122,430							633	633			
100090048	MERCED	CA		12/14/2073		747,284							478	478			
100090049	KENNESAW	GA		12/15/2073		905,557							426	426			
100090050	BALTIMORE	MD		12/16/2073		307,222							202	202			
100090051	SANTA ROSA	CA		12/17/2073		595,891							465	465			
100090052	SAN JOSE	CA		12/18/2073		1,642,460							858	858			
100090053	BLACKSTONE	MA		12/19/2073		779,129							322	322			
100090054	POMONA	CA		12/20/2073		773,469							450	450			
100090055	WETHERSFIELD	CT		12/21/2073		842,362							2,830	2,830			
100090056	VENICE	CA		12/22/2073		3,732,289							2,254	2,254			
100090057	WILMETTE	IL		12/23/2073		3,877,564							2,545	2,545			
100090058	CAPE CORAL	FL		12/24/2073		518,549							1,147	1,147			
100090059	SILVER SPRINGS	FL		12/25/2073		1,911,019							1,106	1,106			
100090060	ATLANTA	GA		12/26/2073		470,450							233	233			
100090061	LAURENS	SC		12/27/2073		1,439,779							13,633	13,633			
100090062	SUNNY ISLES BEACH	FL		12/28/2073		2,242,275							1,559	1,559			
100090063	ORLANDO	FL		12/29/2073		444,079							1,394	1,394			
100090064	MOUNT PLEASANT	SC		12/30/2073		1,043,960							685	685			
100090065	KEY WEST	FL		12/31/2073		1,133,590							2,991	2,991			
100090067	HOMESTEAD	FL		01/01/2074		896,107							16,359	16,359			
100090068	POWDER SPRINGS	GA		01/02/2074		1,767,194							4,532	4,532			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090072	AVENTURA	FL		01/03/2074		1,450,148							1,026	1,026			
100090073	PLANO	TX		01/04/2074		823,356							527	527			
100090074	SONOMA	CA		01/05/2074		1,227,144							929	929			
100090076	STEPHENVILLE	TX		01/06/2074		2,128,593							2,890	2,890			
100090077	SACRAMENTO	CA		01/07/2074		649,497							384	384			
100090078	CINCINNATI	OH		01/08/2074		484,102							216	216			
100090079	COMMERCE CITY	CO		01/09/2074		906,322							610	610			
100090080	CORAL GABLES	FL		01/10/2074		2,237,825							5,470	5,470			
100090081	CAREFREE	AZ		01/11/2074		2,292,645							1,543	1,543			
100090082	PARADISE VALLEY	AZ		01/12/2074		4,424,140							4,219	4,219			
100090084	LYNNWOOD	WA		01/13/2074		1,834,386							1,204	1,204			
100090085	HOLLYWOOD	FL		01/14/2074		2,091,949							1,339	1,339			
100090086	WEST VALLEY CITY	UT		01/15/2074		1,028,898							524	524			
100090087	HOMESTEAD	FL		01/16/2074		434,077							516	516			
100090088	SHERWOOD	OR		01/17/2074		2,023,015							1,112	1,112			
100090089	BLUFFDALE	UT		01/18/2074		4,480,983							2,165	2,165			
100090090	GOLETA	CA		01/19/2074		2,238,601							1,295	1,295			
100090091	FELTON	CA		01/20/2074		2,248,566							1,439	1,439			
100090092	CHICAGO	IL		01/21/2074		522,201							318	318			
100090093	HASTINGS	FL		01/22/2074		385,481							212	212			
100090094	OPELIKA	AL		01/23/2074		276,024							117	117			
100090096	PORTLAND	OR		01/24/2074		1,255,455							518	518			
100090097	MIAMI	FL		01/25/2074		1,434,376							641	641			
100090099	CERES	CA		01/26/2074		1,713,783							850	850			
100090100	CONYERS	GA		01/27/2074		522,949							234	234			
100090101	HOUSTON	TX		01/28/2074		649,742							314	314			
100090102	KANSAS CITY	MO		01/29/2074		1,289,090							785	785			
100090103	LONG BEACH	WA		01/30/2074		761,124							440	440			
100090104	CHICAGO	IL		01/31/2074		334,710							165	165			
100090105	CONSHOHOCKEN	PA		02/01/2074		2,170,829							920	920			
100090106	MOSES LAKE	WA		02/02/2074		418,188							206	206			
100090107	SOQUEL	CA		02/03/2074		895,669							492	492			
100090108	FORT MILL	SC		02/04/2074		845,885							473	473			
100090109	HOUSTON	TX		02/05/2074		344,997							171	171			
100090110	HEMET	CA		02/06/2074		1,158,541							621	621			
100090111	ALEXANDRIA	VA		02/07/2074		475,087							218	218			
100090113	BREMERTON	WA		02/08/2074		1,002,172							3,732	3,732			
100090114	AVONDALE	AZ		02/09/2074		672,629							270	270			
100090115	SAN MARCOS	CA		02/10/2074		2,794,870							40,708	40,708			
100090116	LONG BEACH	CA		02/11/2074		1,941,691							1,063	1,063			
100090117	LAKEHILLS	TX		02/12/2074		1,039,316							1,483	1,483			
100090118	NEW BRAUNFELS	TX		02/13/2074		447,720							259	259			
100090119	CINCINNATI	OH		02/14/2074		352,340							189	189			
100090120	VERNAL	UT		02/15/2074		761,837							649	649			
100090122	MIAMI GARDENS	FL		02/16/2074		1,277,621							556	556			
100090123	MULBERRY	FL		02/17/2074		522,537							280	280			
100090124	RICHLAND	WA		02/18/2074		2,730,581							6,351	6,351			
100090125	LA MIRADA	CA		02/19/2074		1,957,772							1,543	1,543			
100090126	PORTLAND	OR		02/20/2074		964,102							388	388			
100090127	BOERNE	TX		02/21/2074		2,986,986							1,481	1,481			
100090128	LONDON	KY		02/22/2074		688,475							347	347			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090129	LAS VEGAS	NV		02/23/2074		911,392							18,315	18,315			
100090130	SHELBYVILLE	KY		02/24/2074		596,901							242	242			
100090132	GAFFNEY	SC		02/25/2074		1,301,205							561	561			
100090133	HENDERSON	NV		02/26/2074		1,634,638							2,295	2,295			
100090135	PRYOR	OK		02/27/2074		331,715							193	193			
100090136	FRANKFORT	KY		02/28/2074		306,916							151	151			
100090137	ORLANDO	FL		03/01/2074		860,714							375	375			
100090143	ORLANDO	FL		03/02/2074		404,536							517	517			
100090145	ROCKPORT	TX		03/03/2074		1,206,913							512	512			
100090149	SPOKANE	WA		03/04/2074		936,155							528	528			
100090151	DALLAS	TX		03/05/2074		334,611							143	143			
100090154	RIVERDALE	MD		03/06/2074		404,329							379	379			
100090155	CLERMONT	FL		03/07/2074		745,155							262	262			
100090157	YUCAIPA	CA		03/08/2074		522,601							273	273			
100090158	OSSINING	NY		03/09/2074		2,176,417							1,539	1,539			
100090160	WAYNE	NJ		03/10/2074		508,063							1,753	1,753			
100090161	GREELEY	CO		03/11/2074		524,271							3,100	3,100			
100090162	ENGLEWOOD	FL		03/12/2074		801,398							567	567			
100090163	MARCO ISLAND	FL		03/13/2074		1,669,317							1,210	1,210			
100090164	HOFFMAN ESTATES	IL		03/14/2074		366,969							742	742			
100090167	ARLINGTON	TX		03/15/2074		458,216							311	311			
100090168	SUNRISE	FL		03/16/2074		941,305							1,278	1,278			
100090169	HIALEAH	FL		03/17/2074		539,627							248	248			
100090173	GREENACRES	FL		03/18/2074		587,003							439	439			
100090174	BALTIMORE	MD		03/19/2074		301,958							203	203			
100090178	PASADENA	TX		03/20/2074		637,864							536	536			
100090183	STATEN ISLAND	NY		03/21/2074		875,306							589	589			
100090188	FAYETTEVILLE	NC		03/22/2074		739,706							504	504			
100090191	HALLANDALE BEACH	FL		03/23/2074		744,863							581	581			
100090192	AUGUSTA	GA		03/24/2074		750,428							630	630			
100090196	DELTONA	FL		03/25/2074		849,982							621	621			
100090197	RALEIGH	NC		03/26/2074		1,195,217							873	873			
100090199	FREDERICKSBURG	TX		03/27/2074		2,814,399							2,107	2,107			
100090201	ANDERSON	SC		03/28/2074		680,065							446	446			
100090202	ANDERSON	SC		03/29/2074		680,065							446	446			
100090204	SOUTH EUCLID	OH		03/30/2074		458,460							316	316			
100090205	MYRTLE BEACH	SC		03/31/2074		302,865							168	168			
100090206	MYRTLE BEACH	SC		04/01/2074		470,106							272	272			
100090207	MYRTLE BEACH	SC		04/02/2074		290,745							641	641			
100090211	SAN ANTONIO	TX		04/03/2074		361,363							220	220			
100090214	HONOLULU	HI		04/04/2074		566,323							417	417			
100090217	SPRING	TX		04/05/2074		358,113							288	288			
100090218	EL CENTRO	CA		04/06/2074		462,116							327	327			
100090219	NASHVILLE	TN		04/07/2074		522,538							280	280			
100090221	LEXINGTON	KY		04/08/2074		575,282							424	424			
100090222	HOUSTON	TX		04/09/2074		308,210							465	465			
100090223	TAMPA	FL		04/10/2074		537,264							311	311			
100090226	ELWOOD	IL		04/11/2074		571,861							340	340			
100090229	MIAMI	FL		04/12/2074		1,267,848							812	812			
100090230	TAMPA	FL		04/13/2074		878,550							502	502			
100090231	TAMPA	FL		04/14/2074		406,375							198	198			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090233	GREER	SC		04/15/2074		380,562							293	293			
100090235	NEW BRITAIN	CT		04/16/2074		201,393							377	377			
100090236	CHICAGO	IL		04/17/2074		503,670							328	328			
100090237	SIMPSONVILLE	SC		04/18/2074		344,618							180	180			
100090243	BUMPASS	VA		04/19/2074		844,683							1,086	1,086			
100090245	SAN BERNARDINO	CA		04/20/2074		438,310							216	216			
100090248	PENSACOLA	FL		04/21/2074		275,640							126	126			
100090249	LAS VEGAS	NV		04/22/2074		623,155							301	301			
100090250	MISSOURI CITY	TX		04/23/2074		439,934							16,368	16,368			
100090251	CAPE CORAL	FL		04/24/2074		818,126							356	356			
100090253	ALBANY	NY		04/25/2074		596,100							363	363			
100090254	CIRCLEVILLE	OH		04/26/2074		390,850							168	168			
100090255	PHOENIX	AZ		04/27/2074		1,367,868							901	901			
100090263	ARROWBEAR	CA		04/28/2074		174,362							163	163			
100090264	VACAVILLE	CA		04/29/2074		868,290							3,610	3,610			
100090265	SUNNY ISLES BEACH	FL		04/30/2074		711,355							452	452			
100090267	MOUNT DORA	FL		05/01/2074		414,708							176	176			
100090268	JACKSONVILLE	FL		05/02/2074		324,907							153	153			
100090271	HOUSTON	TX		05/03/2074		459,943							234	234			
100090274	HOUSTON	TX		05/04/2074		171,485							16,154	16,154			
100090275	OCALA	FL		05/05/2074		620,500							397	397			
100090276	MYRTLE BEACH	SC		05/06/2074		309,614							122	122			
100090279	ONTARIO	CA		05/07/2074		1,642,404							967	967			
100090281	LA QUINTA	CA		05/08/2074		537,515							316	316			
100090282	CITRUS SPRINGS	FL		05/09/2074		474,324							304	304			
100090284	MINNEOLA	FL		05/10/2074		627,267							311	311			
100090286	BOYNTON BEACH	FL		05/11/2074		501,925							296	296			
100090287	OXFORD	NC		05/12/2074		560,416							238	238			
100090288	MYRTLE BEACH	SC		05/13/2074		376,658							171	171			
100090291	PALO ALTO	CA		05/14/2074		3,723,417							2,719	2,719			
100090292	GARLAND	TX		05/15/2074		313,560							164	164			
100090293	LAS VEGAS	NV		05/16/2074		358,311							192	192			
100090294	TEMPLE CITY	CA		05/17/2074		3,483,064							3,012	3,012			
100090295	MIAMI	FL		05/18/2074		896,391							411	411			
100090299	HOUSTON	TX		05/19/2074		818,112							612	612			
100090300	GLASSBORO	NJ		05/20/2074		370,173							201	201			
100090301	DAVENPORT	FL		05/21/2074		650,340							314	314			
100090304	EAST LONDON	GBR		12/15/2022		1,067,920							(144)	(144)	(144)		(144)
100090307	MONTCLAIR	CA		05/23/2074		1,379,058							911	911			
100090308	CAMAS	WA		05/24/2074		3,581,656							2,333	2,333			
100090311	PITTSBURGH	PA		05/25/2074		953,708							591	591			
100090312	PITTSBURGH	PA		05/26/2074		1,029,987							638	638			
100090313	PHOENIX	AZ		05/27/2074		942,702							292	292			
100090314	EAST ORANGE	NJ		05/28/2074		909,506							509	509			
100090315	PITTSBURGH	PA		05/29/2074		1,408,412							965	965			
100090316	OAK RIDGE	TN		05/30/2074		384,475							338	338			
100090317	LEESVILLE	SC		05/31/2074		832,495							1,765	1,765			
100090319	REEDSBURG	WI		06/01/2074		717,666							412	412			
100090320	BRIDGEPORT	CT		06/02/2074		962,693							611	611			
100090321	DALLAS	TX		06/03/2074		752,608							432	432			
100090323	CAMAS	WA		06/04/2074		674,885							593	593			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090325	HAWTHORNE	CA		06/05/2074		1,166,186							556	556			
100090326	MIDLAND	TX		06/06/2074		1,266,896							740	740			
100090327	FORT WORTH	TX		06/07/2074		686,905							394	394			
100090330	SCOTTSDALE	AZ		12/22/2022		1,856,560							822	822			
100090331	CHANDLER	AZ		12/22/2022		1,186,184							2,333	2,333			
100090332	SAN JOSE	CA		12/22/2022		4,751,226							3,576	3,576			
100090333	BERMUDA DUNES	CA		12/22/2022		1,980,953							1,026	1,026			
100090334	NEWNAN	GA		12/22/2022		1,099,045							631	631			
100090336	MODESTO	CA		12/22/2022		738,716							481	481			
100090337	MARIPOSA	CA		12/22/2022		1,094,543							598	598			
100090338	SAINT CLOUD	FL		12/22/2022		1,301,649							657	657			
100090340	NAVARRE	FL		12/22/2022		1,427,188							673	673			
100090341	LOS LUNAS	NM		12/22/2022		604,512							786	786			
100090342	SALIDA	CA		12/22/2022		1,136,593							530	530			
100090344	NAPLES	FL		12/22/2022		874,335							361	361			
100090346	LAKE WORTH	FL		12/22/2022		746,459							452	452			
100090347	AURORA	CO		06/21/2074		2,958,922							1,709	1,709			
100090349	PEORIA	AZ		06/22/2074		448,001							290	290			
100090352	DALLAS	TX		06/23/2074		1,040,423							603	603			
100090355	BALDWIN PARK	CA		06/24/2074		1,502,152							1,094	1,094			
100090356	FRANKFORT	KY		06/25/2074		1,013,619							565	565			
100090359	SCOTTSDALE	AZ		06/26/2074		2,093,341							1,123	1,123			
100090360	PAWLEYS ISLAND	SC		06/27/2074		351,392							3,946	3,946			
100090361	CHARLOTTE	NC		06/28/2074		575,363							540	540			
100090365	FRIENDSWOOD	TX		06/29/2074		533,366							309	309			
100090368	KANNAPOLIS	NC		06/30/2074		297,883							473	473			
100090369	SURPRISE	AZ		07/01/2074		362,180							891	891			
100090370	SEASIDE HEIGHTS	NJ		07/02/2074		493,260							293	293			
100090373	SAN ANTONIO	TX		07/03/2074		1,015,270							544	544			
100090376	GALVESTON	TX		12/28/2022		525,881							307	307			
100090377	GLENDALE	AZ		12/28/2022		1,265,680							1,068	1,068			
100090379	SAN JOSE	CA		12/28/2022		1,459,239							1,622	1,622			
100090381	SUNLAND	CA		12/28/2022		1,569,980							874	874			
100090383	TEMPLE	TX		12/28/2022		795,229							505	505			
100090384	TUSTIN	CA		12/28/2022		850,213							652	652			
100090385	RICHMOND	CA		12/28/2022		1,297,195							577	577			
100090387	DAVENPORT	FL		12/28/2022		1,195,741							544	544			
100090388	TULSA	OK		12/28/2022		669,808							375	375			
100090390	GARDEN GROVE	CA		12/28/2022		2,477,046							1,458	1,458			
100090391	BRUNSWICK	OH		12/28/2022		891,385							486	486			
100090393	TOMBALL	TX		12/28/2022		858,324							342	342			
100090395	HUMBLE	TX		12/28/2022		922,719							694	694			
100090400	MENIFEE	CA		12/28/2022		1,584,354							1,186	1,186			
100090401	GRAND PRAIRIE	TX		12/28/2022		987,424							1,373	1,373			
100090404	SAN BERNARDINO	CA		12/28/2022		928,229							609	609			
100090406	AURORA	CO		12/28/2022		1,345,371							12,000	12,000			
100090407	TORRANCE	CA		12/28/2022		2,171,570							2,500	2,500			
100090413	LA QUINTA	CA		12/28/2022		5,697,827							4,060	4,060			
100090415	SANTA ANA	CA		12/28/2022		3,002,563							1,922	1,922			
100090416	BROKEN ARROW	OK		12/28/2022		676,740							437	437			
100090418	WINSLOW	AZ		12/28/2022		608,653							380	380			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090419	IRVINE	CA		12/28/2022		1,383,148							1,003	1,003			
100090420	PARAMOUNT	CA		12/28/2022		775,322							15,173	15,173			
100090423	MORENO VALLEY	CA		12/28/2022		321,113							2,319	2,319			
100090424	SAN DIEGO	CA		12/28/2022		1,210,084							629	629			
100090427	SAN DIEGO	CA		12/28/2022		1,254,631							684	684			
100090428	PALMDALE	CA		12/28/2022		1,287,634							798	798			
100090429	CORONA	CA		12/28/2022		776,870							454	454			
100090558	LUXEMBOURG	LUX		12/28/2022		1,742,400							31	31	31		31
100090559	LUXEMBOURG	LUX		12/28/2022		384,000							(14)	(14)	(14)		(14)
100090560	LUXEMBOURG	LUX		12/28/2022		42,792							55	55			
100090561	LUXEMBOURG	LUX		12/28/2022		220,800							(8)	(8)	(8)		(8)
100090562	LUXEMBOURG	LUX		12/28/2022		454,344							(12)	(12)	(12)		(12)
100090563	LUXEMBOURG	LUX		12/28/2022		408,000							(2)	(2)	(2)		(2)
100090564	LUXEMBOURG	LUX		12/28/2022		1,560,000							(13)	(13)	(13)		(13)
100090565	LUXEMBOURG	LUX		12/28/2022		486,000							3	3	3		3
100090566	LUXEMBOURG	LUX		12/28/2022		30,907							183	183	5		5
100090567	LUXEMBOURG	LUX		12/28/2022		3,073,644							10	10	10		10
100090568	LUXEMBOURG	LUX		12/28/2022		93,600							(6)	(6)	(6)		(6)
100090569	LUXEMBOURG	LUX		12/28/2022		2,424,000							6	6	6		6
100090570	LUXEMBOURG	LUX		12/28/2022		42,540							256	256	7		7
100090571	LUXEMBOURG	LUX		12/28/2022		237,606							3	3	3		3
100090572	LUXEMBOURG	LUX		12/28/2022		380,400							1	1	1		1
100090573	LUXEMBOURG	LUX		12/28/2022		325,800							1	1	1		1
100090574	LUXEMBOURG	LUX		12/28/2022		37,400							300	300	8		8
100090575	LUXEMBOURG	LUX		12/28/2022		675,000							3	3	3		3
100090576	LUXEMBOURG	LUX		12/28/2022		957,600							(28)	(28)	(28)		(28)
100090577	LUXEMBOURG	LUX		12/28/2022		414,000							2	2	2		2
100090578	LUXEMBOURG	LUX		12/28/2022		26,472							155	155	4		4
100090579	LUXEMBOURG	LUX		12/28/2022		432,000							1	1	1		1
100090580	LUXEMBOURG	LUX		12/28/2022		722,400							(17)	(17)	(17)		(17)
100090581	LUXEMBOURG	LUX		12/28/2022		480,000							4	4	4		4
100090582	LUXEMBOURG	LUX		12/28/2022		271,200							(15)	(15)	(15)		(15)
100090583	LUXEMBOURG	LUX		12/28/2022		314,400							4	4	4		4
100090584	LUXEMBOURG	LUX		12/28/2022		1,825,958							6	6	6		6
100090585	LUXEMBOURG	LUX		12/28/2022		882,000							(51)	(51)	(51)		(51)
100090586	LUXEMBOURG	LUX		12/28/2022		525,600							(15)	(15)	(15)		(15)
100090587	LUXEMBOURG	LUX		12/28/2022		732,000											
100090588	LUXEMBOURG	LUX		12/28/2022		856,800							13	13	13		13
100090589	LUXEMBOURG	LUX		12/28/2022		2,200,800							(109)	(109)	(109)		(109)
100090590	LUXEMBOURG	LUX		12/28/2022		501,600							2	2	2		2
100090591	LUXEMBOURG	LUX		12/28/2022		1,980,000							(100)	(100)	(100)		(100)
100090592	LUXEMBOURG	LUX		12/28/2022		480,000							2	2	2		2
100090593	LUXEMBOURG	LUX		12/28/2022		549,000							2	2	2		2
100090594	LUXEMBOURG	LUX		12/28/2022		496,800							2	2	2		2
100090595	LUXEMBOURG	LUX		12/28/2022		377,380							2	2	2		2
100090596	LUXEMBOURG	LUX		12/28/2022		276,000							1	1	1		1
100090597	LUXEMBOURG	LUX		12/28/2022		330,480							(20)	(20)	(20)		(20)
100090598	LUXEMBOURG	LUX		12/28/2022		1,200,000							(70)	(70)	(70)		(70)
100090599	LUXEMBOURG	LUX		12/28/2022		496,800							(14)	(14)	(14)		(14)
100090600	LUXEMBOURG	LUX		12/28/2022		11,534							64	64	1		1
100090601	LUXEMBOURG	LUX		12/28/2022		760,800							5	5	5		5

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090602	LUXEMBOURG	LUX		12/28/2022		264,000							1	1	1		1
100090603	LUXEMBOURG	LUX		12/28/2022		278,400							(12)	(12)	(12)		(12)
100090604	LUXEMBOURG	LUX		12/28/2022		463,200							2	2	2		2
100090607	LUXEMBOURG	LUX		12/28/2022		1,636,800							(45)	(45)	(45)		(45)
100090608	LUXEMBOURG	LUX		12/28/2022		1,236,000							(62)	(62)	(62)		(62)
100090615	RONKONKOMA	NY		12/29/2022		1,128,504							796	796			
100090622	NEWARK	NJ		12/29/2022		926,881							453	453			
100090623	WOODSIDE	NY		12/29/2022		1,561,415							1,637	1,637			
100090625	WESTBROOKVILLE	NY		12/29/2022		621,120							417	417			
100090626	MILLVILLE	NJ		12/29/2022		449,017							316	316			
100090632	PLANDOME	NY		12/29/2022		4,453,442							4,523	4,523			
100090633	NEW HAVEN	CT		12/29/2022		919,159							700	700			
100090634	MARYSVILLE	CA		12/29/2022		992,716							609	609			
100090635	WATERBURY	CT		12/29/2022		571,198							434	434			
100090637	CHICAGO	IL		12/29/2022		407,422							264	264			
100090651	HACKETTSTOWN	NJ		12/29/2022		834,986							637	637			
100090653	THE BRONX	NY		12/29/2022		2,134,618							1,503	1,503			
100090656	TORRINGTON	CT		12/29/2022		543,488							320	320			
100090658	HAMLET	NC		12/29/2022		267,189							199	199			
100090664	FORT LAUDERDALE	FL		12/29/2022		1,396,982							1,016	1,016			
100090667	JACKSONVILLE	FL		12/29/2022		296,893							189	189			
100090668	WARWICK	NY		12/29/2022		844,000							300	300			
100090670	DETROIT	MI		12/29/2022		225,772							131	131			
100090671	BROOKLYN	NY		12/29/2022		1,107,108							852	852			
100090677	DETROIT	MI		12/29/2022		522,440							326	326			
100090682	TRENTON	NJ		12/29/2022		355,147							268	268			
100090685	SHIRLEY	NY		12/29/2022		1,044,769							665	665			
100090687	HAMILTON	NJ		12/29/2022		206,065							136	136			
100090689	NEPTUNE CITY	NJ		12/29/2022		1,399,466							1,033	1,033			
100090690	RALEIGH	NC		12/29/2022		302,803							256	256			
100090691	LINWOOD	PA		12/29/2022		365,899							232	232			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		449,261							285	285			
100090695	SHIRLEY	NY		12/29/2022		888,871							595	595			
100090696	ROOSEVELT	NY		12/29/2022		925,604							955	955			
100090697	CENTRAL ISLIP	NY		12/29/2022		349,652							456	456			
100090699	FAR ROCKAWAY	NY		12/29/2022		2,037,377							1,465	1,465			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		443,020							277	277			
100090702	SAN ANTONIO	TX		12/29/2022		397,188							262	262			
100090703	WEST BABYLON	NY		12/29/2022		920,038							574	574			
100090705	SYRACUSE	NY		12/29/2022		262,201							152	152			
100090707	MONTICELLO	NY		12/29/2022		339,241							255	255			
100090708	JERSEY CITY	NJ		12/29/2022		3,314,978							2,202	2,202			
100090715	WARETOWN	NJ		12/29/2022		511,518							418	418			
100090716	HICKSVILLE	NY		12/29/2022		1,566,934							1,026	1,026			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		587,662							424	424			
100090719	BENSON	AZ		12/29/2022		482,746							341	341			
100090721	JACKSONVILLE	FL		12/29/2022		327,436							340	340			
100090722	BALDWIN CITY	KS		12/29/2022		354,845							302	302			
100090725	LAUDERHILL	FL		12/29/2022		369,609							266	266			
100090727	BRONX	NY		12/29/2022		3,056,215							1,913	1,913			
100090728	EAST ORANGE	NJ		12/29/2022		1,230,559							882	882			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090729	WILMINGTON	DE		12/29/2022		549,785							320	320			
100090730	BRIDGEPORT	CT		12/29/2022		1,045,309							692	692			
100090732	BALTIMORE	MD		12/29/2022		270,329							276	276			
100090734	SAN CLEMENTE	CA		11/08/2074		3,553,664							2,043	2,043			
100090735	MOUNT VERNON	WA		11/09/2074		1,588,464							959	959			
100090737	LOS ANGELES	CA		11/10/2074		1,776,182							1,311	1,311			
100090738	SACRAMENTO	CA		11/11/2074		448,051							282	282			
100090739	CATSKILL	NY		11/12/2074		1,029,302							724	724			
100090740	RIVERSIDE	CA		11/13/2074		1,758,310							1,011	1,011			
100090742	MACOMB	MI		11/14/2074		791,640							466	466			
100090748	HEWLETT	NY		11/15/2074		1,232,904							4,488	4,488			
100090749	HIALEAH	FL		11/16/2074		1,499,969							658	658			
100090755	SCOTTSDALE	AZ		11/17/2074		2,875,854							1,709	1,709			
100090756	KATY	TX		11/18/2074		1,613,076							459	459			
100090757	JACKSONVILLE	FL		11/19/2074		434,845							532	532			
100090758	CHICAGO	IL		11/20/2074		411,504							1,843	1,843			
100090759	SCOTTSDALE	AZ		11/21/2074		892,049							1,341	1,341			
100090760	LEBANON	NJ		11/22/2074		1,128,409							652	652			
100090762	MOUNT PLEASANT	SC		11/23/2074		2,415,258							1,473	1,473			
100090763	FORT LAUDERDALE	FL		11/24/2074		5,991,563							1,421	1,421			
100090764	BOCA RATON	FL		11/25/2074		1,357,951							1,020	1,020			
100090765	ANNA	TX		11/26/2074		1,069,735							517	517			
100090766	MIAMI	FL		11/27/2074		2,392,062							10,450	10,450			
100090767	GLENDALE	AZ		11/28/2074		411,012							251	251			
100090770	DACULA	GA		11/29/2074		1,167,499							712	712			
100090771	LOS ANGELES	CA		11/30/2074		1,569,729							765	765			
100090772	PORT CHARLOTTE	FL		12/01/2074		807,848							414	414			
100090773	NORTH HOLLYWOOD	CA		12/02/2074		2,353,979							1,435	1,435			
100090775	TOOELE	UT		12/03/2074		925,963							701	701			
100090776	FRANKLINVILLE	NJ		12/04/2074		1,662,136							988	988			
100090780	MIAMI	FL		12/05/2074		1,114,577							587	587			
100090781	SANFORD	FL		12/06/2074		1,738,659							1,373	1,373			
100090782	PACIFICA	CA		12/07/2074		2,990,237							1,646	1,646			
100090783	LAGO VISTA	TX		12/08/2074		474,498							2,338	2,338			
100090784	TINLEY PARK	IL		12/09/2074		919,650							481	481			
100090785	CAPE CORAL	FL		12/10/2074		1,109,480							696	696			
100090789	NOLANVILLE	TX		12/11/2074		813,131							483	483			
100090790	SPRING	TX		12/12/2074		744,551							1,069	1,069			
100090791	ESCONDIDO	CA		12/13/2074		1,856,750							547	547			
100090792	FULSHEAR	TX		12/14/2074		677,143							638	638			
100090793	FRAZIER PARK	CA		12/15/2074		257,277							58	58			
100090838	DALLAS	TX		12/16/2074		995,985							13,099	13,099			
100090841	BOUND BROOK	NJ		12/17/2074		1,118,363							753	753			
100090842	DESTIN	FL		12/18/2074		694,371							398	398			
100090843	CLEARWATER BEACH	FL		12/19/2074		350,000							950,000	950,000			
100090845	LANCASTER	TX		12/20/2074		549,936							13	13			
100090846	FORT WALTON BEACH	FL		12/21/2074		2,128,445							1,481	1,481			
100090848	PITTSBURG	CA		12/22/2074		861,920							1,605	1,605			
100090849	MORRO BAY	CA		12/23/2074		748,776							637	637			
100090850	CAVE CREEK	AZ		12/24/2074		373,330							190	190			
100090851	PITTSBURGH	PA		12/25/2074		1,217,105							876	876			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090852	DEERFIELD BEACH	FL		12/26/2074		331,335							171	171			
100090853	COTATI	CA		12/27/2074		750,287							3	3			
100090855	(TARZANA AREA) LOS ANGELES	CA		12/28/2074		4,485,248							1,884	1,884			
100090856	VENTURA	CA		12/29/2074		826,971							2,808	2,808			
100090857	NEWARK	NJ		12/30/2074		1,250,946							1,132	1,132			
100090859	GRAND PRAIRIE	TX		12/31/2074		589,610							21,335	21,335			
100090860	MIAMI	FL		01/01/2075		1,484,078							21,678	21,678			
100090861	KYLE	TX		01/02/2075		848,248							505	505			
100090862	HONOLULU	HI		01/03/2075		859,634							(1,138)	(1,138)			
100090863	SMYRNA	GA		01/04/2075		1,244,613							(1,031)	(1,031)			
100090865	DOUBLE OAK	TX		01/05/2075		1,994,274							2,940	2,940			
100090866	CHILLICOTHE	IL		01/06/2075		415,108							4,049	4,049			
100090867	RANCHO CUCAMONGA	CA		01/07/2075		2,727,780							3,958	3,958			
100090869	HILLSBOROUGH	NJ		01/08/2075		2,117,585							1,878	1,878			
100090870	SIMI VALLEY	CA		01/09/2075		1,000,916							1,623	1,623			
100090871	HACIENDA HEIGHTS	CA		01/10/2075		2,170,321							1,962	1,962			
100090872	CITRUS HEIGHTS	CA		01/11/2075		1,044,970							956	956			
100090873	NORWALK	CA		01/12/2075		1,392,185							1,206	1,206			
100090874	NORTH MYRTLE BEACH	SC		01/13/2075		1,618,266							1,401	1,401			
100090875	SOUTH EASTON	MA		01/14/2075		2,270,364							14,071	14,071			
100090876	(WOODLAND HILLS AREA) LOS ANGE	CA		01/15/2075		2,279,766							2,224	2,224			
100090877	BOLINGBROOK	IL		01/16/2075		325,103							443	443			
100090878	LYNWOOD	CA		01/17/2075		563,989							721	721			
100090879	POINCIANA	FL		01/18/2075		905,089							803	803			
100090880	LOS ANGELES	CA		01/19/2075		1,760,316							1,599	1,599			
100090882	CHARLOTTE	NC		01/20/2075		1,486,753							1,351	1,351			
100090883	ADELANTO	CA		01/21/2075		774,297							17,804	17,804			
100090884	WINDSOR	CT		01/22/2075		473,645							751	751			
100090885	WEST HOLLYWOOD	CA		01/23/2075		488,686							5,699	5,699			
100090886	FAIRFIELD	CA		01/24/2075		1,456,704							1,355	1,355			
100090887	CHATSWORTH	CA		01/25/2075		1,788,471							1,749	1,749			
100090888	AURORA	IL		01/26/2075		542,919							437	437			
100090889	PASADENA	CA		01/27/2075		2,454,670							2,075	2,075			
100090890	EAST FALMOUTH	MA		01/28/2075		1,628,664							1,714	1,714			
100090892	EAST PALO ALTO	CA		01/29/2075		1,455,903							1,390	1,390			
100090893	SHAVER LAKE	CA		01/30/2075		1,125,013							1,523	1,523			
100090894	REDONDO BEACH	CA		01/31/2075		4,585,520							4,580	4,580			
100090895	PALMDALE	CA		02/01/2075		470,124							8,754	8,754			
100090896	RICHMOND HILL	GA		02/02/2075		370,250							20,701	20,701			
100090898	WEST HILLS	CA		02/03/2075		3,760,400							4,070	4,070			
100090899	SANTA CLARA	CA		02/04/2075		3,425,712							3,167	3,167			
100090900	CASTAIC	CA		02/05/2075		1,412,866							1,370	1,370			
100090901	LOS ANGELES	CA		02/06/2075		1,676,105							1,625	1,625			
100090902	SHAFTER	CA		02/07/2075		579,581							1,633	1,633			
100090903	LEHI	UT		02/08/2075		1,807,382							1,979	1,979			
100090904	CORONADO	CA		02/09/2075		999,121							482	482			
100090905	LOS ANGELES	CA		02/10/2075		971,178							856	856			
100090907	MANTECA	CA		02/11/2075		1,102,256							1,044	1,044			
100090909	INDIAN LAND	SC		02/12/2075		2,561,891							2,049	2,049			
100090910	ST AUGUSTINE	FL		02/13/2075		605,872							574	574			
100090912	SAINT AUGUSTINE	FL		02/14/2075		1,046,448							974	974			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090913	DENVER	CO		02/15/2075		773,433							670	670			
100090914	WAIPAHU	HI		02/16/2075		1,648,949							2,301	2,301			
100090915	CRESTVIEW	FL		02/17/2075		354,356							415	415			
100090916	KISSIMMEE	FL		02/18/2075		595,890							698	698			
100090917	LOS ANGELES	CA		02/19/2075		2,177,180							1,873	1,873			
100090918	MESA	AZ		02/20/2075		1,156,026							903	903			
100090919	LOS ANGELES	CA		02/21/2075		2,612,616							2,248	2,248			
100090920	CONYERS	GA		02/22/2075		1,061,880							1,029	1,029			
100090921	ANAHEIM	CA		02/23/2075		1,587,592							8,723	8,723			
100090922	CORONA	CA		02/24/2075		2,848,632							3,296	3,296			
100090923	SAN RAMON	CA		02/25/2075		2,806,579							2,533	2,533			
100090924	PORTLAND	OR		02/26/2075		843,501							799	799			
100090925	FLEMING ISLAND	FL		02/27/2075		1,334,567							1,067	1,067			
100090927	WATERFORD	CT		02/28/2075		447,361							1,497	1,497			
100090928	OLNEY	MD		03/01/2075		1,488,318							876	876			
100090929	ONTARIO	CA		03/02/2075		1,405,992							1,199	1,199			
100090930	BALTIMORE	MD		03/03/2075		393,884							174	174			
100090931	SAN BERNARDINO	CA		03/04/2075		744,159							438	438			
100090933	SAN DIEGO	CA		03/05/2075		1,430,632							1,454	1,454			
100090935	MARIETTA	GA		03/06/2075		3,295,761							1,498	1,498			
100090937	LAUREL	MD		03/07/2075		985,558							566	566			
100090938	SALEM	MA		03/08/2075		1,250,924							584	584			
100090940	AGUA DULCE	CA		03/09/2075		1,853,042							888	888			
100090941	PHOENIX	AZ		03/10/2075		1,802,053							1,177	1,177			
100090942	MARICOPA	AZ		03/11/2075		1,184,001							511	511			
100090943	HARRISON	NJ		03/12/2075		1,331,009							605	605			
100090944	ANAHEIM	CA		03/13/2075		1,950,319							3,129	3,129			
100090945	RANCHO CUCAMONGA	CA		03/14/2075		2,420,910							1,160	1,160			
100090946	PAHRUMP	NV		03/15/2075		816,015							571	571			
100090947	LOS ANGELES	CA		03/16/2075		1,421,845							412	412			
100090948	MIAMI	FL		03/17/2075		1,549,289							701	701			
100090949	WALDORF	MD		03/18/2075		1,219,299							899	899			
100090950	LOS ANGELES	CA		03/19/2075		1,206,598							593	593			
100090951	SANTA ANA	CA		03/20/2075		1,946,764							1,176	1,176			
100090952	BAKERSFIELD	CA		03/21/2075		520,422							265	265			
100090953	AZUSA	CA		03/22/2075		1,732,586							945	945			
100090954	EVERETT	WA		03/23/2075		1,363,271							604	604			
100090955	SANTA ANA	CA		03/24/2075		1,396,397							714	714			
100090956	LONG BEACH	CA		03/25/2075		962,482							170,057	170,057			
100090958	HUDSON	MA		03/26/2075		502,400							580	580			
100090959	PASADENA	TX		03/27/2075		532,598							255	255			
100090961	ROCKLAND	MA		03/28/2075		1,298,989							1,042	1,042			
100090962	PALMDALE	CA		03/29/2075		1,406,328							315	315			
100090963	TUCSON	AZ		03/30/2075		1,548,520							889	889			
100090964	WATERBURY	CT		03/31/2075		660,685							263	263			
100090965	MIAMI	FL		04/01/2075		1,569,918							1,844	1,844			
100090966	CHINA	MI		04/02/2075		625,017							746	746			
100090968	LOS ANGELES	CA		04/03/2075		1,431,160							1,650	1,650			
100090969	DORAL	FL		04/04/2075		3,346,857							1,906	1,906			
100090971	OCEAN ISLE BEACH	NC		04/05/2075		783,436							718	718			
100090972	NEWTON	MA		04/06/2075		1,859,553							1,802	1,802			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090973	ALLEN	TX		04/07/2075		1,590,043							6,292	6,292			
100090975	WEST ALLIS	WI		04/08/2075		622,965							259	259			
100090976	LOS ANGELES	CA		04/09/2075		597,124							624	624			
100090977	ENCINITAS	CA		04/10/2075		2,686,036							1,880	1,880			
100090978	SMYRNA	GA		04/11/2075		695,679							271	271			
100090979	HENRICO	VA		04/12/2075		660,894							306	306			
100090980	VICTORVILLE	CA		04/13/2075		649,672							947	947			
100090983	HEMET	CA		04/14/2075		1,076,070							1,029	1,029			
100090984	OLYMPIA	WA		04/15/2075		1,691,911							1,646	1,646			
100090985	SHERMAN OAKS	CA		04/16/2075		3,061,913							1,573	1,573			
100090986	ROCKFORD	IL		04/17/2075		608,503							247	247			
100090987	LOS ANGELES (AREA OF NORTHRIDG	CA		04/18/2075		3,281,647							1,403	1,403			
100090988	CHULA VISTA	CA		04/19/2075		1,088,183							2,268	2,268			
100090989	SIMI VALLEY	CA		04/20/2075		1,435,115							817	817			
100090990	SHERWOOD	OR		04/21/2075		2,873,313							2,053	2,053			
100090991	LAS VEGAS	NV		04/22/2075		658,913							375	375			
100090993	CHICAGO	IL		04/23/2075		1,518,340							821	821			
100090995	MISSOURI CITY	TX		04/24/2075		1,399,990							583	583			
100090996	LOS ANGELES	CA		04/25/2075		1,312,851							1,092	1,092			
100090997	JURUPA VALLEY	CA		04/26/2075		1,412,631							707	707			
100090998	HAYWARD	CA		04/27/2075		1,929,752							893	893			
100090999	SEWICKLEY	PA		04/28/2075		450,366							804	804			
100091000	LUTZ	FL		04/29/2075		3,015,131							1,289	1,289			
100091001	LOS ANGELES	CA		04/30/2075		2,692,261							1,488	1,488			
100091002	COMPTON	CA		05/01/2075		1,615,121							709	709			
100091003	FORT WASHINGTON	MD		05/02/2075		740,490							292	292			
100091004	LOS ANGELES	CA		05/03/2075		726,075							424	424			
100091005	MCALLEN	TX		05/04/2075		449,578							192	192			
100091007	LOS ANGELES	CA		05/05/2075		1,026,301							1,201	1,201			
100091008	LAS VEGAS	NV		05/06/2075		806,367							694	694			
100091009	EL MONTE	CA		05/07/2075		891,598							639	639			
100091010	STEPHENVILLE	TX		05/08/2075		504,931							1,206	1,206			
100091011	LAKEMONT	GA		05/09/2075		1,816,806							810	810			
100091012	CLARENDON	TX		05/10/2075		418,118							238	238			
100091014	CENTERVILLE	MA		05/11/2075		1,375,005							4,789	4,789			
100091015	CENTERVILLE	MA		05/12/2075		1,422,339							816	816			
100091016	NORCO	CA		05/13/2075		3,985,182							1,573	1,573			
100091017	LOS ANGELES	CA		05/14/2075		2,008,465							1,058	1,058			
100091019	LOS ANGELES	CA		05/15/2075		1,388,961							795	795			
100091020	MORENO VALLEY	CA		05/16/2075		1,866,919							1,063	1,063			
100091021	PERRIS	CA		05/17/2075		437,293							145	145			
100091022	JACKSONVILLE	FL		05/18/2075		627,407							376	376			
100091023	MORENO VALLEY	CA		05/19/2075		956,614							491	491			
100091024	MORENO VALLEY	CA		05/20/2075		1,016,383							410	410			
100091025	CENTERVILLE	MA		05/21/2075		1,410,918							646	646			
100091026	LITTLETON	CO		05/22/2075		1,724,141							994	994			
100091028	CLEVELAND	TN		05/23/2075		1,288,620							679	679			
100091030	LOS ANGELES	CA		05/24/2075		1,306,210							744	744			
100091031	WHITTIER	CA		05/25/2075		2,291,489							509	509			
100091033	UPLAND	CA		05/26/2075		2,170,314							1,408	1,408			
100091034	HILLSBORO	OR		05/27/2075		613,148							270	270			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091035	VISALIA	CA		05/28/2075		452,031							424	424			
100091036	LOS ANGELES	CA		05/29/2075		2,007,209							22,734	22,734			
100091038	RANCHO CUCAMONGA	CA		05/30/2075		3,655,319							463	463			
100091039	DISTRICT HEIGHTS	MD		05/31/2075		733,994							146	146			
100091040	HOBART	IN		06/01/2075		171,485							105	105			
100091041	VISTA	CA		06/02/2075		1,970,886							1,541	1,541			
100091042	SPRINGFIELD	VA		06/03/2075		1,871,275							759	759			
100091044	CULVER CITY	CA		06/04/2075		771,098							960	960			
100091045	ORLANDO	FL		06/05/2075		880,806							1,363	1,363			
100091046	KISSIMMEE	FL		06/06/2075		520,858							274	274			
100091047	SAN DIEGO	CA		06/07/2075		2,138,709							1,454	1,454			
100091048	CORONA	CA		06/08/2075		787,776							1,005	1,005			
100091049	BUENA PARK	CA		06/09/2075		616,069							1,588	1,588			
100091050	CROWLEY	TX		06/10/2075		676,298							1,002	1,002			
100091052	HIALEAH	FL		06/11/2075		673,105							375	375			
100091053	PORTLAND	OR		06/12/2075		1,063,955							1,234	1,234			
100091054	PORTLAND	OR		06/13/2075		552,421							370	370			
100091055	SPRINGFIELD	OR		06/14/2075		753,515							806	806			
100091056	SAN BERNARDINO	CA		06/15/2075		1,333,905							703	703			
100091057	COLORADO SPRINGS	CO		06/16/2075		914,285							474	474			
100091058	MONTEBELLO	CA		06/17/2075		1,504,180							1,053	1,053			
100091059	FRESNO	CA		06/18/2075		485,441							298	298			
100091060	FORT MYERS	FL		06/19/2075		1,884,718							1,014	1,014			
100091061	FONTANA	CA		06/20/2075		1,310,864							529	529			
100091062	INDIO	CA		06/21/2075		1,688,363							703	703			
100091063	HOUSTON	TX		06/22/2075		890,148							342	342			
100091064	VIENNA	VA		06/23/2075		2,462,264							3,024	3,024			
100091065	NORWALK	CA		06/24/2075		1,846,873							381	381			
100091066	SANTA CLARITA	CA		06/25/2075		2,153,994							873	873			
100091067	LEHIGHTON	PA		06/26/2075		447,332							174	174			
100091068	TACOMA	WA		06/27/2075		617,702							1,311	1,311			
100091069	CHICAGO	IL		06/28/2075		571,158							892	892			
100091070	HARTFORD	CT		06/29/2075		752,842							473	473			
100091071	MOORPARK	CA		06/30/2075		947,280							809	809			
100091072	PARK RIDGE	NJ		07/01/2075		1,099,338							676	676			
100091073	LOS ANGELES	CA		07/02/2075		1,984,975							1,019	1,019			
100091074	MARSTONS MILLS	MA		07/03/2075		1,745,302							920	920			
100091075	PALMDALE	CA		07/04/2075		991,575							641	641			
100091076	MIAMI	FL		07/05/2075		2,159,307							1,786	1,786			
100091077	VERO BEACH	FL		07/06/2075		3,577,985							2,499	2,499			
100091078	CALEXICO	CA		07/07/2075		872,679							814	814			
100091079	FALLBROOK AREA	CA		07/08/2075		2,599,791							1,480	1,480			
100091080	MIDDLETOWN	MD		07/09/2075		524,477							620	620			
100091081	BOCA RATON	FL		07/10/2075		4,072,233							1,125	1,125			
100091082	MISSION VIEJO	CA		07/11/2075		1,644,181							844	844			
100091083	MALDEN	MA		07/12/2075		1,769,404							957	957			
100091084	FORT WORTH	TX		07/13/2075		1,289,097							1,567	1,567			
100091085	BURRILLVILLE	RI		07/14/2075		1,042,817							390	390			
100091086	EL CAJON	CA		07/15/2075		3,230,745							2,223	2,223			
100091087	CHARLOTTE	NC		07/16/2075		649,418							230	230			
100091088	INGLEWOOD	CA		07/17/2075		1,687,055							3,953	3,953			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091089	ORLANDO	FL		07/18/2075		906,023							5,505	5,505			
100091090	HARMONY	FL		07/19/2075		1,088,763							412	412			
100091091	LOS ANGELES	CA		07/20/2075		642,725							330	330			
100091092	LA MIRADA	CA		07/21/2075		1,962,332							932	932			
100091093	ALTADENA	CA		07/22/2075		2,868,724							2,516	2,516			
100091094	DELRAY BEACH	FL		07/23/2075		770,797							593	593			
100091095	SANTA CLARITA	CA		07/24/2075		996,286							541	541			
100091099	MOORPARK	CA		07/25/2075		2,057,829							1,113	1,113			
100091100	SANDY SPRINGS	GA		07/26/2075		1,361,591							496	496			
100091101	SYCAMORE	IL		07/27/2075		1,221,925							628	628			
100091102	LOS ANGELES	CA		07/28/2075		1,991,983							874	874			
100091103	LOS ANGELES	CA		07/29/2075		998,070							462	462			
100091105	WEST YARMOUTH	MA		07/30/2075		1,316,246							2,061	2,061			
100091106	FONTANA	CA		07/31/2075		1,820,268							540	540			
100091107	SAN BERNARDINO	CA		08/01/2075		1,777,045							720	720			
100091108	FRAZIER PARK	CA		08/02/2075		766,609							1,336	1,336			
100091109	LOS ANGELES	CA		08/03/2075		1,774,921							834	834			
100091112	BAKERSFIELD	CA		08/04/2075		766,231							257	257			
100091114	NEW FAIRVIEW	TX		08/05/2075		1,094,607							690	690			
100091115	CICERO	IL		08/06/2075		609,842							313	313			
100091116	ORO VALLEY	AZ		08/07/2075		4,829,613							2,235	2,235			
100091118	DOUGLASVILLE	GA		08/08/2075		620,359							519	519			
100091119	DENVER	CO		08/09/2075		774,363							985	985			
100091120	LOS ANGELES	CA		08/10/2075		2,351,899							1,793	1,793			
100091121	LITHIA	FL		08/11/2075		1,505,722							860	860			
100091122	LAS VEGAS	NV		08/12/2075		2,330,847							1,327	1,327			
100091123	LOS ANGELES	CA		08/13/2075		1,257,422							373	373			
100091124	MORTON GROVE	IL		08/14/2075		600,029							2,019	2,019			
100091125	AGUILA	AZ		08/15/2075		1,272,656							54,550	54,550			
100091126	COLORADO SPRINGS	CO		08/16/2075		523,500							253	253			
100091127	WHIPPANY	NJ		08/17/2075		1,280,235							635	635			
100091128	CALUMET CITY	IL		08/18/2075		454,163							119	119			
100091129	LOS ANGELES	CA		08/19/2075		1,933,955							2,352	2,352			
100091130	EAST PROVIDENCE	RI		08/20/2075		972,744							842	842			
100091132	BLUFFTON	SC		08/21/2075		771,391							641	641			
100091134	LOS ANGELES	CA		08/22/2075		831,817							1,141	1,141			
100091135	WILMINGTON	CA		08/23/2075		1,042,058							950	950			
100091138	BRADENTON	FL		08/24/2075		784,434							656	656			
100091139	TEMECULA	CA		08/25/2075		621,385							267	267			
100091140	SOUTH DAYTONA	FL		08/26/2075		464,488							865	865			
100091141	NORTH PORT	FL		08/27/2075		515,804							643	643			
100091143	HURST	TX		08/28/2075		377,659							666	666			
100091144	DAVENPORT	FL		08/29/2075		1,193,076							462	462			
100091145	SAN DIEGO	CA		08/30/2075		1,471,886							1,337	1,337			
100091146	SAN DIEGO	CA		08/31/2075		1,486,753							1,796	1,796			
100091148	SAN FERNANDO	CA		09/01/2075		1,571,302							1,297	1,297			
100091149	HOUSTON	TX		09/02/2075		825,660							698	698			
100091150	PICO RIVERA	CA		09/03/2075		1,412,102							1,314	1,314			
100091151	INGLEWOOD	CA		09/04/2075		1,219,138							1,108	1,108			
100091152	VICTORVILLE	CA		09/05/2075		836,118							778	778			
100091154	HINESVILLE	GA		09/06/2075		406,085							565	565			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091155	RED OAK	TX		09/07/2075		816,933							912	912			
100091156	REPUBLIC	MO		09/08/2075		695,468							643	643			
100091157	REPUBLIC	MO		09/09/2075		719,154							665	665			
100091158	CLEARWATER	FL		09/10/2075		1,318,467							1,190	1,190			
100091159	REPUBLIC	MO		09/11/2075		678,328							627	627			
100091160	NORTH LAS VEGAS	NV		09/12/2075		149,600							50	50			
100091161	SEASIDE HEIGHTS	NJ		09/13/2075		309,348							429	429			
100091162	GATLINBURG	TN		09/14/2075		2,978,943							2,383	2,383			
100091164	DESERT HOT SPRINGS	CA		09/15/2075		729,313							643	643			
100091165	ELY	NV		09/16/2075		572,922							517	517			
100091166	MERRIAM WOODS VILLAGE	MO		09/17/2075		538,711							498	498			
100091167	DEDHAM	MA		09/18/2075		863,269							761	761			
100091168	CALDWELL	ID		09/19/2075		148,971							131	131			
100091169	BRANSON WEST	MO		09/20/2075		630,837							583	583			
100091170	POOLER	GA		09/21/2075		615,366							484	484			
100091171	SAN JOSE	CA		09/22/2075		310,000											
100091172	NEW BRAUNFELS	TX		09/23/2075		740,148							668	668			
100091173	STATESBORO	GA		09/24/2075		356,403							271	271			
100091174	BRANSON WEST	MO		09/25/2075		797,473							737	737			
100091175	MIAMI	FL		09/26/2075		1,226,890							1,030	1,030			
100091176	LAS VEGAS	NV		09/27/2075		1,190,938							1,025	1,025			
100091177	STATESBORO	GA		09/28/2075		441,773							320	320			
100091180	BRANSON	MO		09/29/2075		688,207							636	636			
100091181	BRANSON WEST	MO		09/30/2075		797,473							737	737			
100091182	OAKLAND	NJ		10/01/2075		1,474,319							1,606	1,606			
100091183	YARMOUTH PORT	MA		10/02/2075		507,618							1,208	1,208			
100091184	CARSON CITY	NV		10/03/2075		668,300							470	470			
100091186	SAN DIEGO	CA		10/04/2075		1,162,182							885	885			
100091187	PHOENIX	AZ		10/05/2075		806,154							851	851			
100091188	DENTON	TX		10/06/2075		606,267							316	316			
100091189	SAN DIEGO	CA		10/07/2075		1,340,979							1,021	1,021			
100091190	PHOENIX	AZ		10/08/2075		965,954							767	767			
100091191	EVERETT	WA		10/09/2075		286,999							1	1			
100091192	DALLAS	TX		10/10/2075		387,343							1,387	1,387			
100091194	WORCESTER	MA		10/11/2075		1,018,111							584	584			
100091195	BALTIMORE	MD		10/12/2075		306,956							166	166			
100091196	CLEARWATER	FL		10/13/2075		593,934							424	424			
100091197	ORLANDO	FL		10/14/2075		396,408							(4)	(4)			
100091199	MEMPHIS	TN		10/15/2075		720,172							410	410			
100091200	LAKEWOOD	OH		10/16/2075		525,594							348	348			
100091202	COCOA	FL		10/17/2075		407,681							264	264			
100091203	PALM BAY	FL		10/18/2075		651,163							411	411			
100091204	(WINNETKA AREA) LOS ANGELES	CA		10/19/2075		1,031,358							221	221			
100091205	TAMPA	FL		10/20/2075		690,289							590	590			
100091206	CATHEDRAL CITY	CA		10/21/2075		1,019,746							581	581			
100091207	DECATUR	GA		10/22/2075		277,499											
100091208	STONE MOUNTAIN	GA		10/23/2075		148,197							1	1			
100091209	WORCESTER	MA		10/24/2075		1,830,900							940	940			
100091210	OCALA	FL		10/25/2075		609,727							330	330			
100091211	NORTH LAS VEGAS	NV		10/26/2075		524,129							301	301			
100091214	SURF CITY	NC		10/27/2075		1,440,664							946	946			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091217	SAN FRANCISCO	CA		10/28/2075		1,769,813							1,329	1,329			
100091218	FORT MYERS	FL		10/29/2075		527,240							220	220			
100091219	MIAMI	FL		10/30/2075		1,313,184							986	986			
100091220	BARNARDSVILLE	NC		10/31/2075		284,505							381	381			
100091221	GRAND PRAIRIE	TX		11/01/2075		493,254							253	253			
100091222	SANFORD	FL		11/02/2075		717,394							378	378			
100091223	STONE MOUNTAIN	GA		11/03/2075		678,267							480	480			
100091225	SPARTA	TN		11/04/2075		536,994							377	377			
100091226	INDIO	CA		11/05/2075		977,884							452	452			
100091227	NEW BEDFORD	MA		11/06/2075		728,928							337	337			
100091228	SPRINGFIELD	MA		11/07/2075		334,815							173	173			
100091229	BALTIMORE	MD		11/08/2075		325,944							147	147			
100091231	ORLANDO	FL		11/09/2075		561,372							311	311			
100091233	ORLANDO	FL		11/10/2075		561,200							336	336			
100091234	COLUMBUS	GA		11/11/2075		350,905							268	268			
100091235	ORLANDO	FL		11/12/2075		561,584							281	281			
100091236	LAKEWOOD	CO		11/13/2075		698,495							252	252			
100091237	ORLANDO	FL		11/14/2075		537,539							356	356			
100091238	ORLANDO	FL		11/15/2075		560,819							391	391			
100091239	ORLANDO	FL		11/16/2075		561,584							281	281			
100091241	BROADVIEW	IL		11/17/2075		651,442							371	371			
100091242	BALTIMORE	MD		11/18/2075		344,825							329	329			
100091243	WATERBURY	CT		11/19/2075		404,458							61	61			
100091246	LAS VEGAS	NV		11/20/2075		476,570							585	585			
100091247	RICHFIELD	MN		11/21/2075		590,111							303	303			
100091248	BROOKHAVEN	GA		11/22/2075		2,305,860							524	524			
100091249	SAINT LOUIS	MO		11/23/2075		749,298							505	505			
100091250	WATERBURY	CT		11/24/2075		337,060											
100091251	LAKEWOOD	WA		11/25/2075		716,283							588	588			
100091252	BALTIMORE	MD		11/26/2075		496,459							1,998	1,998			
100091253	NEW RICHMOND	WI		11/27/2075		345,868							209	209			
100091254	DETROIT	MI		11/28/2075		298,921							143	143			
100091255	LEHIGH ACRES	FL		11/29/2075		567,268							395	395			
100091256	FRANKLIN	TN		11/30/2075		2,688,000							3,000	3,000			
100091257	HARVEYS LAKE	PA		12/01/2075		509,301							275	275			
100091258	SOUTH GATE	CA		12/02/2075		1,046,810							259	259			
100091259	JOSHUA TREE	CA		12/03/2075		705,906							412	412			
100091260	HALLANDALE BEACH	FL		12/04/2075		941,304							536	536			
100091261	INDIO	CA		12/05/2075		878,889							451	451			
100091262	MILWAUKEE	WI		12/06/2075		489,792							281	281			
100091263	BIG BEAR CITY	CA		12/07/2075		644,441							1,181	1,181			
100091267	ORANGE PARK	FL		12/08/2075		528,853							280	280			
100091268	BERMUDA DUNES	CA		12/09/2075		1,719,522							796	796			
100091269	TAMPA	FL		12/10/2075		657,051							545	545			
100091270	MANSON	WA		12/11/2075		1,158,421							808	808			
100091271	GARDENA	CA		12/12/2075		1,282,570							381	381			
100091272	BENBROOK	TX		12/13/2075		443,942							529	529			
100091273	GLENDORA	CA		12/14/2075		1,005,000							26,961	26,961			
100091274	SOUTH HADLEY	MA		12/15/2075		525,710							346	346			
100091275	WASHINGTON	DC		12/16/2075		1,106,085							568	568			
100091276	ATLANTA	GA		12/17/2075		448,285							249	249			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091277	NASHVILLE	TN		12/18/2075		2,031,462							15,738	15,738			
100091278	SAN ANTONIO	TX		12/19/2075		1,725,184							1,060	1,060			
100091279	SAN ANTONIO	TX		12/20/2075		2,375,671							1,353	1,353			
100091281	EAST PROVIDENCE	RI		12/21/2075		747,355							384	384			
100091284	SAN DIEGO	CA		12/22/2075		807,143							415	415			
100091287	GREEN COVE SPRINGS	FL		12/23/2075		743,821							424	424			
100091288	FORT MORGAN	CO		12/24/2075		913,097							1,842	1,842			
100091289	CHICAGO	IL		12/25/2075		314,356											
100091290	DALLAS	TX		12/26/2075		533,680							372	372			
100091291	MCDONOUGH	GA		12/27/2075		812,890							451	451			
100091292	NORTH LAS VEGAS	NV		12/28/2075		603,374							380	380			
100091294	GREAT MILLS	MD		12/29/2075		550,689							113	113			
100091298	KOLOA	HI		12/30/2075		2,363,304							2,410	2,410			
100091299	MOORESVILLE	NC		12/31/2075		1,009,498							9,124	9,124			
100091301	OREM	UT		01/01/2076		573,274							265	265			
100091302	HOUSTON	TX		01/02/2076		564,051							424	424			
100091304	HOUSTON	TX		01/03/2076		582,616							504	504			
100091307	EL CENTRO	CA		01/04/2076		1,007,470							640	640			
100091308	KISSIMMEE	FL		01/05/2076		1,553,001							1,337	1,337			
100091310	GOODLETTSVILLE	TN		01/06/2076		917,669							608	608			
100091311	ATLANTA	GA		01/07/2076		1,487,084							712	712			
100091314	FRESNO	CA		01/08/2076		1,349,887							851	851			
100091315	DETRIOT	MI		01/09/2076		1,203,242							618	618			
100091316	KISSIMMEE	FL		01/10/2076		1,329,022							757	757			
100091317	EL CAJON	CA		01/11/2076		598,000							1,000	1,000			
100091318	WILTON	CA		01/12/2076		2,109,536							2,649	2,649			
100091319	INGLESIDE	IL		01/13/2076		940,650							554	554			
100091320	BERLIN	CT		01/14/2076		979,878							627	627			
100091321	SARASOTA	FL		01/15/2076		249,229							223	223			
100091322	HOUSTON	TX		01/16/2076		1,302,884							742	742			
100091324	ENUMCLAW	WA		01/17/2076		2,389,030							1,248	1,248			
100091325	BRADBURY	CA		01/18/2076		1,515,659							634	634			
100091326	RANCHO MIRAGE	CA		01/19/2076		2,143,683							1,386	1,386			
100091327	CYPRESS	TX		01/20/2076		3,363,912							1,416	1,416			
100091328	WHITTIER	CA		01/21/2076		1,482,753							761	761			
100091329	SANTA ROSA BEACH	FL		01/22/2076		1,997,798							982	982			
100091330	SAVANNAH	GA		01/23/2076		3,460,149							3,804	3,804			
100091331	ENCINITAS	CA		01/24/2076		2,984,713							1,944	1,944			
100091332	JONESBORO	GA		01/25/2076		1,040,707							608	608			
100091333	ROCHELLE PARK	NJ		01/26/2076		1,005,279							558	558			
100091334	OLYMPIA	WA		01/27/2076		1,251,915							521	521			
100091336	HARTFORD	CT		01/28/2076		414,744							219	219			
100091359	ARLINGTON	VA		01/29/2076		261,242							183	183			
100091360	NEWARK	NJ		01/30/2076		1,409,995							1,086	1,086			
100091361	ELIZABETH	NJ		01/31/2076		1,128,996							842	842			
100091362	KATY	TX		02/01/2076		506,183							715	715			
100091363	MAGNOLIA	TX		02/02/2076		445,978							760	760			
100091364	WINTER HAVEN	FL		02/03/2076		562,305							877	877			
100091366	OLATHE	KS		02/04/2076		1,041,028							878	878			
100091367	NYACK	NY		02/05/2076		1,544,280							1,189	1,189			
100091369	BUTLER	NJ		02/06/2076		1,127,631							1,048	1,048			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091370	NAPLES	FL		02/07/2076		1,950,570							1,501	1,501			
100091371	NAPLES	FL		02/08/2076		2,026,665							1,560	1,560			
100091372	CAPE CHARLES	VA		02/09/2076		1,754,532							1,591	1,591			
100091373	CHAMPLIN	MN		02/10/2076		861,372							820	820			
100091374	MORENO VALLEY	CA		02/11/2076		1,218,145							933	933			
100091375	SUMMERVILLE	SC		02/12/2076		877,053							971	971			
100091376	NORFOLK	VA		02/13/2076		623,068							1,488	1,488			
100091377	MIAMI	FL		02/14/2076		877,203							802	802			
100091378	CLEVELAND HEIGHTS	OH		02/15/2076		769,485							1,863	1,863			
100091379	WASHINGTON	DC		02/16/2076		1,055,583							1,219	1,219			
100091380	CARSON	CA		02/17/2076		1,098,232							1,484	1,484			
100091381	VALLEJO	CA		02/18/2076		1,115,927							1,312	1,312			
100091382	JEFFERSON	LA		02/19/2076		420,261							489	489			
100091383	HICKORY HILLS	IL		02/20/2076		896,854							1,274	1,274			
100091384	MARRERO	LA		02/21/2076		384,495							699	699			
100091385	WASHINGTON	DC		02/22/2076		682,878							488	488			
100091386	HOFFMAN ESTATES	IL		02/23/2076		560,278							455	455			
100091387	DUCK CREEK VILLAGE	UT		02/24/2076		1,621,622							1,563	1,563			
100091388	ROUND ROCK	TX		02/25/2076		783,433							588	588			
100091389	MONTAGUE	NJ		02/26/2076		664,600							463	463			
100091390	ESSEX	MD		02/27/2076		480,686							335	335			
100091391	SAINT PAUL	MN		02/28/2076		480,478							441	441			
100091392	ORMOND BEACH	FL		02/29/2076		855,896							601	601			
100091393	LAS VEGAS	NV		03/01/2076		1,008,012							841	841			
100091394	LAS VEGAS	NV		03/02/2076		1,992,135							1,507	1,507			
100091395	RICHMOND	TX		03/03/2076		782,187							767	767			
100091396	BATON ROUGE	LA		03/04/2076		317,220							222	222			
100091397	WINSTON	GA		03/05/2076		802,968							607	607			
100091398	KAMUELA	HI		03/06/2076		2,892,695							2,205	2,205			
100091399	NORMAN	OK		03/07/2076		620,454							566	566			
100091401	BRADENTON	FL		03/08/2076		749,858							563	563			
100091402	HAMPSTEAD	NC		03/09/2076		1,117,936							1,020	1,020			
100091403	MESA	AZ		03/10/2076		911,759							2,434	2,434			
100091404	LAKEWOOD	CO		03/11/2076		1,576,457							1,261	1,261			
100091405	NEPTUNE	NJ		03/12/2076		1,163,073							880	880			
100091406	OCEAN CITY	MD		03/13/2076		1,495,592							1,131	1,131			
100091407	EL PASO	TX		03/14/2076		521,971							385	385			
100091408	DORAL	FL		03/15/2076		1,408,505							1,084	1,084			
100091409	LEHIGH ACRES	FL		03/16/2076		771,630							784	784			
100091410	RENO	NV		03/17/2076		1,216,576							990	990			
100091411	FLAGLER BEACH	FL		03/18/2076		882,742							668	668			
100091412	SAHUARITA	AZ		03/19/2076		901,381							682	682			
100091413	MINNEAPOLIS	MN		03/20/2076		924,356							716	716			
100091414	MAYNARD	MA		03/21/2076		835,027							947	947			
100091415	SPOKANE VALLEY	WA		03/22/2076		1,871,043							1,440	1,440			
100091416	COSBY	TN		03/23/2076		405,758							285	285			
100091417	GLEN HAVEN	CO		03/24/2076		883,357							685	685			
100091418	LOS ANGELES	CA		03/25/2076		932,870							2,180	2,180			
100091419	TAKOMA PARK	MD		03/26/2076		1,669,551							1,326	1,326			
100091420	WOODBRIDGE	VA		03/27/2076		1,028,719							797	797			
100091421	GATLINBURG	TN		03/28/2076		1,240,460							932	932			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091422	OLATHE	KS		03/29/2076		521,726							438	438			
100091423	WESTMINSTER	CO		03/30/2076		536,720							416	416			
100091424	AUSTIN	TX		03/31/2076		1,197,378							922	922			
100091425	SANTA CLARA	UT		04/01/2076		1,181,865							888	888			
100091426	PENSACOLA	FL		04/02/2076		823,014							637	637			
100091427	WESLEY CHAPEL	FL		04/03/2076		997,437							1,243	1,243			
100091428	WHITTIER	NC		04/04/2076		760,978							2,105	2,105			
100091429	HOUSTON	TX		04/05/2076		819,270							575	575			
100091430	PHOENIX	AZ		04/06/2076		1,249,643							938	938			
100091431	COLORADO SPRINGS	CO		04/07/2076		690,018							518	518			
100091432	MOORESTOWN	NJ		04/08/2076		958,431							5,353	5,353			
100091434	OAKLAND	NJ		04/09/2076		1,779,513							1,336	1,336			
100091435	OCEAN CITY	MD		04/10/2076		1,607,165							1,328	1,328			
100091436	PINE	AZ		04/11/2076		1,372,695							1,057	1,057			
100091437	SANTA CLARITA	CA		04/12/2076		2,166,471							1,668	1,668			
100091438	RESEDA	CA		04/13/2076		1,986,263							2,217	2,217			
100091440	NUTLEY	NJ		04/14/2076		748,365							562	562			
100091442	MESQUITE	NV		04/15/2076		549,078							424	424			
100091443	CHARLOTTE	NC		04/16/2076		1,116,179							843	843			
100091445	TORRANCE	CA		04/17/2076		580,185							726	726			
100091446	FRUITA	CO		04/18/2076		727,292							680	680			
100091447	SEBRING	FL		04/19/2076		670,021							690	690			
100091448	GREENSBORO	NC		04/20/2076		798,300							3,749	3,749			
100091449	HOUSTON	TX		04/21/2076		478,821							933	933			
100091450	LA MESA	CA		04/22/2076		1,494,589							880	880			
100091451	FULSHEAR	TX		04/23/2076		775,924							777	777			
100091452	SCOTTSDALE	AZ		04/24/2076		1,768,500							1,087	1,087			
100091453	CATAWBA	NC		04/25/2076		851,065							501	501			
100091454	PORTER RANCH	CA		04/26/2076		5,440,104							2,539	2,539			
100091455	STOCKTON	CA		04/27/2076		5,540,893							3,492	3,492			
100091457	LOMA LINDA	CA		04/28/2076		1,478,054							792	792			
100091458	WEST HILLS	CA		04/29/2076		1,542,251							834	834			
100091459	MONTEREY PARK	CA		04/30/2076		1,462,608							854	854			
100091460	PHOENIX	AZ		05/01/2076		751,710							541	541			
100091462	COLORADO SPRINGS	CO		05/02/2076		348,889							162	162			
100091463	MEMPHIS	TN		05/03/2076		1,077,357							709	709			
100091464	CEDARTOWN	GA		05/04/2076		565,067							391	391			
100091465	CEDARTOWN	GA		05/05/2076		525,921							363	363			
100091467	CHICAGO	IL		05/06/2076		548,582							386	386			
100091468	CEDARTOWN	GA		05/07/2076		509,703							352	352			
100091471	ZEPHYRHILLS	FL		05/08/2076		521,897							532	532			
100091472	MOUNT VERNON	NY		05/09/2076		1,515,846							964	964			
100091473	DAYTON	OH		05/10/2076		359,177							228	228			
100091474	WYLIE	TX		05/11/2076		426,845							312	312			
100091476	CHICAGO	IL		05/12/2076		245,309							154	154			
100091477	WESTBURY	NY		05/13/2076		700,099							492	492			
100091480	KEARNY	NJ		05/14/2076		944,935							738	738			
100091481	WOODSIDE	NY		05/15/2076		1,849,252							2,298	2,298			
100091482	BROOKLYN	NY		05/16/2076		316,800							748	748			
100091486	LOS ANGELES	CA		05/17/2076		356,878							375	375			
100091488	BROOKLYN	NY		05/18/2076		328,243							254	254			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091489	KANSAS CITY	MO		05/19/2076		532,741							399	399			
100091491	KANSAS CITY	MO		05/20/2076		453,613							345	345			
100091492	KANSAS CITY	MO		05/21/2076		417,801							318	318			
100091495	BRONX	NY		05/22/2076		1,840,315							1,114	1,114			
100091496	YONKERS	NY		05/23/2076		1,567,528							1,082	1,082			
100091497	FLORAL PARK	NY		05/24/2076		1,171,059							716	716			
100091498	IRVINGTON	NJ		05/25/2076		1,343,471							945	945			
100091501	MONTICELLO	NY		05/26/2076		330,199							232	232			
100091502	LYNCHBURG	VA		05/27/2076		223,523							297	297			
100091503	EVANSVILLE	IN		05/28/2076		224,021							142	142			
100091504	BOCA RATON	FL		05/29/2076		1,231,301							992	992			
100091505	AKRON	OH		05/30/2076		288,556							180	180			
100091506	BROOKLYN	NY		05/31/2076		2,340,465							1,669	1,669			
100091507	TOMS RIVER	NJ		06/01/2076		884,609							600	600			
100091508	WEST BEND	WI		06/02/2076		443,289							277	277			
100091509	BRONX	NY		06/03/2076		1,674,033							1,005	1,005			
100091512	HOLLYWOOD	FL		06/04/2076		1,698,736							1,088	1,088			
100091514	TRENTON	NJ		06/05/2076		344,932							227	227			
100091516	CHICAGO	IL		06/06/2076		575,479							340	340			
100091518	DUNDALK	MD		06/07/2076		508,084							373	373			
100091520	THE BRONX	NY		06/08/2076		2,462,900							1,751	1,751			
100091522	BALTIMORE	MD		06/09/2076		138,032							311	311			
100091523	LINDENWOLD	NJ		06/10/2076		537,141							413	413			
100091524	MISSOULA	MT		06/11/2076		1,159,720							879	879			
100091525	ROSEDALE	NY		06/12/2076		866,450							1,230	1,230			
100091526	HARTFORD	CT		06/13/2076		817,883							488	488			
100091527	NEWPORT NEWS	VA		06/14/2076		454,135							416	416			
100091528	OXFORD	GA		06/15/2076		417,259							345	345			
100091530	BELLEVILLE	IL		06/16/2076		322,518							215	215			
100091531	HANCEVILLE	AL		06/17/2076		365,560							281	281			
100091533	WEST BABYLON	NY		06/18/2076		597,073							424	424			
100091534	HARVEY	IL		06/19/2076		277,895							160	160			
100091537	TRENTON	NJ		06/20/2076		397,266							251	251			
100091539	SUFFOLK	VA		06/21/2076		425,329							300	300			
100091540	GREENVILLE	SC		06/22/2076		428,991							284	284			
100091541	BIG SPRING	TX		06/23/2076		324,954							188	188			
100091542	BROOKLYN	NY		06/24/2076		5,670,821							5,611	5,611			
100091547	LAKE RONKONKOMA	NY		06/25/2076		1,068,385							693	693			
100091548	CINCINNATI	OH		06/26/2076		407,899							270	270			
100091549	PITTSBURGH	PA		06/27/2076		224,251							126	126			
100091550	PHILADELPHIA	PA		06/28/2076		564,783							322	322			
100091551	STATEN ISLAND	NY		06/29/2076		1,253,541							935	935			
100091553	CONCORD	CA		06/30/2076		1,748,979							1,013	1,013			
100091554	BAKERSFIELD	CA		07/01/2076		298,656							172	172			
100091555	DOWNEY	CA		07/02/2076		1,483,844							4,077	4,077			
100091556	WHITTIER	CA		07/03/2076		671,683							638	638			
100091557	DUNDALK	MD		07/04/2076		448,336							160	160			
100091558	CITRUS HEIGHTS	CA		07/05/2076		2,232,413							2,252	2,252			
100091559	LANCASTER	CA		07/06/2076		1,147,950							682	682			
100091560	DOUGLAS	MA		07/07/2076		746,082							580	580			
100091561	OLIVET	MI		07/08/2076		445,103							194	194			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091562	ACTON	CA		07/09/2076		4,314,357							951	951			
100091564	CANTON	MA		07/10/2076		2,039,171							798	798			
100091565	SOUDERTON	PA		07/11/2076		2,081,415							1,245	1,245			
100091566	LITTLEROCK	CA		07/12/2076		718,222							283	283			
100091567	SLIDELL	LA		07/13/2076		594,656							1,200	1,200			
100091568	WEST COVINA	CA		07/14/2076		448,903							185	185			
100091569	MILWAUKEE	WI		07/15/2076		448,335							280	280			
100091570	OXFORD	NJ		07/16/2076		1,319,861							530	530			
100091571	BAYTOWN	TX		07/17/2076		392,976							131	131			
100091572	HACIENDA HEIGHTS	CA		07/18/2076		1,419,019							1,338	1,338			
100091573	GAITHERSBURG	MD		07/19/2076		1,028,974							510	510			
100091574	LOS ANGELES	CA		07/20/2076		1,706,470							1,540	1,540			
100091576	PAYSON	UT		07/21/2076		861,114							486	486			
100091577	LOS ANGELES	CA		07/22/2076		2,990,066							1,169	1,169			
100091578	CHICAGO	IL		07/23/2076		312,893							437	437			
100091579	BATON ROUGE	LA		07/24/2076		474,990							1,289	1,289			
100091580	OWINGS MILLS	MD		07/25/2076		1,493,488							1,064	1,064			
100091581	RANCHO CUCAMONGA	CA		07/26/2076		1,245,930							602	602			
100091582	APPLE VALLEY	CA		07/27/2076		318,690							221	221			
100091583	GLEN BURNIE	MD		07/28/2076		593,697							330	330			
100091584	CAPITOL HEIGHTS	MD		07/29/2076		802,205							1,365	1,365			
100091585	LANCASTER	CA		07/30/2076		816,194							473	473			
100091586	ROSWELL	GA		07/31/2076		1,247,372							863	863			
100091587	SILVER SPRING	MD		08/01/2076		1,317,032							501	501			
100091588	MYRTLE BEACH	SC		08/02/2076		1,211,877							527	527			
100091589	LAFAYETTE	CA		08/03/2076		4,746,383							3,441	3,441			
100091590	BAKERSFIELD	CA		08/04/2076		958,978							492	492			
100091591	PINON HILLS	CA		08/05/2076		898,811							173	173			
100091592	COLLEYVILLE	TX		08/06/2076		1,116,745							1,821	1,821			
100091593	FALLS CHURCH	VA		08/07/2076		1,435,993							676	676			
100091594	ROYAL PALM BEACH	FL		08/08/2076		1,231,158							816	816			
100091595	WELLINGTON	FL		08/09/2076		8,489,271							5,176	5,176			
100091597	SAN DIEGO	CA		08/10/2076		1,723,255							1,167	1,167			
100091598	RIDGECREST	CA		08/11/2076		449,213							132	132			
100091599	BRYAN	TX		08/12/2076		710,630							81,181	81,181			
100091600	MURRAYVILLE	GA		08/13/2076		522,493							542	542			
100091601	LOS ANGELES	CA		08/14/2076		4,193,008							924	924			
100091602	SAN JACINTO	CA		08/15/2076		1,319,476							589	589			
100091603	GARDEN GROVE	CA		08/16/2076		1,134,000											
100091605	IPSWICH	MA		08/17/2076		2,305,154							13,431	13,431			
100091606	STILWELL	OK		08/18/2076		690,032							473	473			
100091607	WASHINGTON	DC		08/19/2076		949,918							654	654			
100091609	PAWTUCKET	RI		08/20/2076		812,890							451	451			
100091610	WINCHESTER	KY		08/21/2076		826,189							432	432			
100091611	CLARKSTON	WA		08/22/2076		701,382							357	357			
100091614	CLARKSTON	WA		08/23/2076		520,345							279	279			
100091616	LAS VEGAS	NV		08/24/2076		809,195							376	376			
100091617	LAS VEGAS	NV		08/25/2076		676,280							296	296			
100091618	COLUMBUS	OH		08/26/2076		425,631							238	238			
100091619	KISSIMMEE	FL		08/27/2076		1,553,504							1,435	1,435			
100091620	KISSIMMEE	FL		08/28/2076		1,091,023							20,396	20,396			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091621	DENVER	CO		08/29/2076		1,228,851							1,242	1,242			
100091622	ALBUQUERQUE	NM		08/30/2076		605,807							554	554			
100091623	LAS VEGAS	NV		08/31/2076		714,503							319	319			
100091625	JACKSONVILLE	FL		09/01/2076		544,692							368	368			
100091626	HOUSTON	TX		09/02/2076		306,740							738	738			
100091627	POCATELLO	ID		09/03/2076		431,127							298	298			
100091628	ATLANTA	GA		09/04/2076		216,155							143	143			
100091631	RIVERDALE	GA		09/05/2076		636,974							342	342			
100091632	LEVERETT	MA		09/06/2076		428,239							297	297			
100091633	HOUSTON	TX		09/07/2076		1,881,238							1,474	1,474			
100091634	CHICAGO	IL		09/08/2076		448,377							273	273			
100091635	DENVER	CO		09/09/2076		916,897							1,247	1,247			
100091637	APPLE VALLEY	CA		09/10/2076		1,702,246							1,116	1,116			
100091639	MIDVALE	UT		09/11/2076		731,008							1,331	1,331			
100091640	MIDLAND	NC		09/12/2076		486,339							295	295			
100091641	ATLANTA	GA		09/13/2076		430,738							313	313			
100091642	VALLEY VILLAGE	CA		09/14/2076		2,484,511							1,463	1,463			
100091643	ENCINO	CA		09/15/2076		921,040							1,333	1,333			
100091644	RIALTO	CA		09/16/2076		1,269,234							993	993			
100091645	MARINA DEL REY	CA		09/17/2076		2,202,390							1,106	1,106			
100091648	MILTON	GA		09/18/2076		423,893							173	173			
100091649	RATHDRUM	ID		09/19/2076		1,630,001							563	563			
100091650	KYLE	TX		09/20/2076		781,572							563	563			
100091651	NEW WINDSOR	NY		09/21/2076		741,183							1,222	1,222			
100091653	CHICAGO	IL		09/22/2076		745,921							444	444			
100091654	HACKENSACK	NJ		09/23/2076		149,824							80,059	80,059			
100091655	BELLAIRE	MI		09/24/2076		560,356							311	311			
100091656	LAKEWOOD	CO		09/25/2076		993,068							642	642			
100091657	TOMALES	CA		09/26/2076		3,903,270							1,953	1,953			
100091661	LAS VEGAS	NV		09/27/2076		1,960,436							1,205	1,205			
100091662	DELHI	CA		09/28/2076		1,014,409							1,093	1,093			
100091663	DAVENPORT	FL		09/29/2076		2,750,759							1,543	1,543			
100091664	HELLERTOWN	PA		09/30/2076		1,184,424							603	603			
100091665	SARASOTA	FL		10/01/2076		818,053							538	538			
100091666	PASADENA	MD		10/02/2076		1,344,087							1,143	1,143			
100091668	SURPRISE	AZ		10/03/2076		686,563							433	433			
100091670	GARDNER	MA		10/04/2076		492,956							253	253			
100091671	MANALAPAN	NJ		10/05/2076		299,230							168	168			
100091672	ESSEX	MD		10/06/2076		1,090,171							487	487			
100091673	KISSIMMEE	FL		10/07/2076		2,282,803							1,333	1,333			
100091674	JOPPA	MD		10/08/2076		334,846							168	168			
100091675	CAPE MAY COURT HOUSE	NJ		10/09/2076		1,285,311							507	507			
100091678	LAKE ELSINORE	CA		10/10/2076		1,260,084							661	661			
100091679	ATLANTA	GA		10/11/2076		1,183,538							446	446			
100091680	ARIZONA CITY	AZ		10/12/2076		767,991							1	1			
100091681	STOCKTON	CA		10/13/2076		865,756							1,072	1,072			
100091682	MUKILTEO	WA		10/14/2076		1,541,938							591	591			
100091683	DALLAS	TX		10/15/2076		598,309							381	381			
100091684	HAMMONTON	NJ		10/16/2076		825,255							553	553			
100091685	FLOWER MOUND	TX		10/17/2076		5,152,779							2,624	2,624			
100091687	KISSIMMEE	FL		10/18/2076		1,113,538							567	567			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091688	MCKINNEY	TX		10/19/2076		1,035,038							592	592			
100091690	MANTECA	CA		10/20/2076		2,511,365							1,455	1,455			
100091691	NAPLES	FL		10/21/2076		1,481,435							1,105	1,105			
100091693	MIAMI	FL		10/22/2076		1,170,939							852	852			
100091695	SHAVER LAKE	CA		10/23/2076		710,624							567	567			
100091696	WIMBERLEY	TX		10/24/2076		1,570,854							1,253	1,253			
100091697	EAGLE	CO		10/25/2076		2,166,746							1,390	1,390			
100091698	HIGHLAND VILLAGE	TX		10/26/2076		1,410,313							1,244	1,244			
100091700	BARSTOW	CA		10/27/2076		199,355							103	103			
100091702	SAN CLEMENTE	CA		10/28/2076		1,048,194							281	281			
100091703	CHICAGO	IL		10/29/2076		2,933,634							2,081	2,081			
100091704	DANA POINT	CA		10/30/2076		2,143,277							2,564	2,564			
100091705	FRAZIER PARK	CA		10/31/2076		622,179							427	427			
100091707	SPARTANBURG	SC		11/01/2076		613,414							437	437			
100091709	SIMI VALLEY	CA		11/02/2076		1,948,651							1,479	1,479			
100091710	HOUSTON	TX		11/03/2076		2,640,821							4,599	4,599			
100091711	SUGAR LAND	TX		11/04/2076		1,733,934							1,221	1,221			
100091712	LOUISBURG	NC		11/05/2076		397,554							422	422			
100091714	PLEASANT RIDGE	MI		11/06/2076		992,587							575	575			
100091715	HOUSTON	TX		11/07/2076		3,044,454							2,475	2,475			
100091718	BAKERSFIELD	CA		11/08/2076		673,994							323	323			
100091720	ROCK SPRINGS	WY		11/09/2076		1,288,690							734	734			
100091723	NAVARRE	FL		11/10/2076		2,090,576							2,175	2,175			
100091725	GAINESVILLE	GA		11/11/2076		1,017,086							492	492			
100091726	WAIANAE	HI		11/12/2076		730,171							369	369			
100091727	WAIANAE	HI		11/13/2076		730,171							369	369			
100091728	WAIANAE	HI		11/14/2076		730,021							369	369			
100091731	SAN ANTONIO	TX		11/15/2076		493,944							213	213			
100091732	LAVEEN	AZ		11/16/2076		1,169,592							489	489			
100091735	CHICAGO	IL		11/17/2076		743,720							447	447			
100091736	FORT PIERCE	FL		11/18/2076		214,066							88	88			
100091739	FORT WORTH	TX		11/19/2076		233,296							178	178			
100091741	GAINESVILLE	GA		11/20/2076		993,301							456	456			
100091742	RIVERSIDE	CA		11/21/2076		1,196,121							781	781			
100091743	SACRAMENTO	CA		11/22/2076		480,660							293	293			
100091745	ISLE OF PALMS	SC		11/23/2076		780,469							510	510			
100091746	ROCKBRIDGE	OH		11/24/2076		907,612							612	612			
100091748	SYLMAR	CA		11/25/2076		2,515,397							743	743			
100091750	ATLANTA	GA		11/26/2076		1,360,588							889	889			
100091752	GRAND RAPIDS	MI		11/27/2076		369,935							547	547			
100091754	CANDLER	NC		11/28/2076		1,424,132							930	930			
100091755	WACO	TX		11/29/2076		448,292							288	288			
100091756	GREENSBORO	NC		11/30/2076		301,914							173	173			
100091757	BAYONNE	NJ		12/01/2076		1,311,995							857	857			
100091758	BAYONNE	NJ		12/02/2076		897,091							586	586			
100091759	GREEN BAY	WI		12/03/2076		241,290							120	120			
100091760	JACKSONVILLE	FL		12/04/2076		924,884							1,657	1,657			
100091764	WEATHERFORD	TX		12/05/2076		1,049,509							703	703			
100091765	MIAMI	FL		12/06/2076		993,284							335	335			
100091766	CONROE	TX		12/07/2076		1,378,143							1,189	1,189			
100091767	JUNE LAKE	CA		12/08/2076		1,583,239							1,270	1,270			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091770	DENVER	NC		12/09/2076		925,227							761	761			
100091776	TEMPE	AZ		12/10/2076		4,482,402							2,552	2,552			
100091777	ARLINGTON HEIGHTS	IL		12/11/2076		597,593							349	349			
100091778	COTTONWOOD	AZ		12/12/2076		883,735							748	748			
100091780	PHOENIX	AZ		12/13/2076		1,212,825							3,792	3,792			
100091781	LAKELAND	FL		12/14/2076		1,004,841							3,588	3,588			
100091782	HOLLISTER	CA		12/15/2076		2,847,784							1,540	1,540			
100091783	MANCHESTER TOWNSHIP	NJ		12/16/2076		417,784							409	409			
100091789	LOCK HAVEN	PA		12/17/2076		693,894							269	269			
100091793	SAN CLEMENTE	CA		12/18/2076		1,867,082							1,147	1,147			
100091795	KATY	TX		12/19/2076		1,973,395							12,294	12,294			
100091799	ELK GROVE	CA		12/20/2076		1,313,675							916	916			
100091800	ELK GROVE	CA		12/21/2076		1,041,980							726	726			
100091803	PHILADELPHIA	PA		12/22/2076		370,787							176	176			
100091808	LOS ANGELES	CA		12/23/2076		4,429,891							1,462	1,462			
100091812	PLYMOUTH	MI		12/24/2076		960,393							4,349	4,349			
100091815	HOUSTON	TX		12/25/2076		1,028,546							501	501			
100091816	SANTA NELLA	CA		12/26/2076		1,702,942							103	103			
100091818	BONITA SPRINGS	FL		12/27/2076		2,978,864							1,975	1,975			
100091821	GARLAND	TX		12/28/2076		1,562,817							1,363	1,363			
100091822	PALMDALE	CA		12/29/2076		855,627							1,123	1,123			
100091823	ANTIOCH	CA		12/30/2076		2,753,700							900	900			
100091826	LINCOLN	CA		12/31/2076		2,055,059							1,295	1,295			
100091827	SAN ANTONIO	TX		01/01/2077		900,430							3,759	3,759			
100091831	SACRAMENTO	CA		01/02/2077		1,035,123							1,386	1,386			
100091832	BURBANK	CA		01/03/2077		3,298,524							1,608	1,608			
100091841	YORBA LINDA	CA		01/04/2077		4,829,041							2,749	2,749			
100091848	OAKLAND	CA		01/05/2077		1,853,442							952	952			
100091851	MANVEL	TX		01/06/2077		1,880,518							941	941			
100091853	WILMINGTON	DE		01/07/2077		370,993							194	194			
100091854	VALLEJO	CA		01/08/2077		1,379,774							1,775	1,775			
100091855	JACKSONVILLE	FL		01/09/2077		795,797							567	567			
100091856	LOUISVILLE	KY		01/10/2077		1,009,023							4,122	4,122			
100091857	BOISE	ID		01/11/2077		691,915							526	526			
100091858	BOSTON	MA		01/12/2077		715,354							871	871			
100091859	CAPE CORAL	FL		01/13/2077		858,292							501	501			
100091860	OAKLAND PARK	FL		01/14/2077		2,523,187							2,286	2,286			
100091861	PANAMA CITY	FL		01/15/2077		550,585							8,018	8,018			
100091862	RICHMOND	KY		01/16/2077		850,744							487	487			
100091864	MACON	MO		01/17/2077		230,466							160	160			
100091865	HIGHLAND	IN		01/18/2077		660,839							314	314			
100091866	LAREDO	TX		01/19/2077		642,653							297	297			
100091867	RICHMOND	TX		01/20/2077		1,122,963							639	639			
100091868	FLORENCE	KY		01/21/2077		658,706							405	405			
100091869	MIAMI GARDENS	FL		01/22/2077		1,050,482							702	702			
100091870	WELLINGTON	FL		01/23/2077		1,252,475							643	643			
100091871	SEATTLE	WA		01/24/2077		1,147,845							700	700			
100091873	STEPHENVILLE	TX		01/25/2077		896,396							506	506			
100091875	KISSIMMEE	FL		01/26/2077		381,317							172	172			
100091878	STONEHAM	MA		01/27/2077		1,348,189							884	884			
100091879	PORTER	TX		01/28/2077		1,356,200							2,340	2,340			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091881	DALLAS	TX		01/29/2077		473,465							245	245			
100091883	LUXEMBOURG	LUX		01/30/2077		117,000											
100091884	LUXEMBOURG	LUX		01/31/2077		39,425							216	216	1		1
100091885	LUXEMBOURG	LUX		02/01/2077		463,200							(16)	(16)	(16)		(16)
100091886	LUXEMBOURG	LUX		02/02/2077		57,494							343	343	(1)		(1)
100091887	LUXEMBOURG	LUX		02/03/2077		228,000							1	1	1		1
100091888	LUXEMBOURG	LUX		02/04/2077		11,595							64	64			
100091889	LUXEMBOURG	LUX		02/05/2077		499,200							2	2	2		2
100091890	LUXEMBOURG	LUX		02/06/2077		306,600							1	1	1		1
100091891	LUXEMBOURG	LUX		02/07/2077		288,000											
100091892	LUXEMBOURG	LUX		02/08/2077		840,000							4	4	4		4
100091893	LUXEMBOURG	LUX		02/09/2077		504,000							(1)	(1)	(1)		(1)
100091894	LUXEMBOURG	LUX		02/10/2077		271,200							35,622	35,622	854		854
100091895	LUXEMBOURG	LUX		02/11/2077		285,600							1	1	1		1
100091896	LUXEMBOURG	LUX		02/12/2077		324,000											
100091897	LUXEMBOURG	LUX		02/13/2077		343,200							1	1	1		1
100091898	LUXEMBOURG	LUX		02/14/2077		676,800							(1)	(1)	(1)		(1)
100091899	LUXEMBOURG	LUX		02/15/2077		378,000							(7)	(7)	(7)		(7)
100091900	LUXEMBOURG	LUX		02/16/2077		23,790							192	192			
100091901	LUXEMBOURG	LUX		02/17/2077		744,000											
100091902	LUXEMBOURG	LUX		02/18/2077		376,200											
100091903	LUXEMBOURG	LUX		02/19/2077		549,000											
100091904	LUXEMBOURG	LUX		02/20/2077		35,176							189	189	1		1
100091905	LUXEMBOURG	LUX		02/21/2077		338,400							(9)	(9)	(9)		(9)
100091906	LUXEMBOURG	LUX		02/22/2077		84,600							(2)	(2)	(2)		(2)
100091907	LUXEMBOURG	LUX		02/23/2077		558,000											
100091908	LUXEMBOURG	LUX		02/24/2077		35,753							193	193	1		1
100091909	LUXEMBOURG	LUX		02/25/2077		890,400							(17)	(17)	(17)		(17)
100091910	LUXEMBOURG	LUX		02/26/2077		864,000							3	3	3		3
100091911	LUXEMBOURG	LUX		02/27/2077		2,136,000							(4)	(4)	(4)		(4)
100091912	LUXEMBOURG	LUX		02/28/2077		376,800							(9)	(9)	(9)		(9)
100091913	LUXEMBOURG	LUX		03/01/2077		268,800							9	9	9		9
100091914	LUXEMBOURG	LUX		03/02/2077		1,170,000							(61)	(61)	(61)		(61)
100091915	LUXEMBOURG	LUX		03/03/2077		264,000											
100091916	LUXEMBOURG	LUX		03/04/2077		405,600							(19)	(19)	(19)		(19)
100091917	LUXEMBOURG	LUX		03/05/2077		306,000							4	4	4		4
100091918	LUXEMBOURG	LUX		03/06/2077		306,000											
100091919	LUXEMBOURG	LUX		03/07/2077		333,600							40	40	40		40
100091920	LUXEMBOURG	LUX		03/08/2077		21,483							118	118	4		4
100091921	LUXEMBOURG	LUX		03/09/2077		576,000							5	5	5		5
100091922	LUXEMBOURG	LUX		03/10/2077		384,000							(10)	(10)	(10)		(10)
100091923	LUXEMBOURG	LUX		03/11/2077		487,200							2	2	2		2
100091924	LUXEMBOURG	LUX		03/12/2077		464,640							6	6	6		6
100091925	LUXEMBOURG	LUX		03/13/2077		59,840							480	480	2		2
100091926	LUXEMBOURG	LUX		03/14/2077		2,040,000							19	19	19		19
100091927	LUXEMBOURG	LUX		03/15/2077		792,000							(1)	(1)	(1)		(1)
100091928	LUXEMBOURG	LUX		03/16/2077		333,000							(1)	(1)	(1)		(1)
100091929	CONCORD	CA		03/17/2077		1,269,668							799	799			
100091930	HOUSTON	TX		03/18/2077		359,075							156	156			
100091931	LAHAINA	HI		03/19/2077		597,780							374	374			
100091932	BURBANK	CA		03/20/2077		2,989,422							1,535	1,535			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091933	FAYETTEVILLE	GA		03/21/2077		404,580							320	320			
100091934	DAVENPORT	FL		03/22/2077		1,379,284							340	340			
100091935	LARGO	FL		03/23/2077		1,096,445							(752)	(752)			
100091936	SUGARLOAF	CA		03/24/2077		491,908							11,000	11,000			
100091937	KALISPELL	MT		03/25/2077		4,259,971							2,532	2,532			
100091938	SACRAMENTO	CA		03/26/2077		1,030,842							7,753	7,753			
100091939	LINCOLNSHIRE	IL		03/27/2077		2,625,881							1,697	1,697			
100091941	TORRANCE	CA		03/28/2077		1,165,947							75,609	75,609			
100091942	PHELAN	CA		03/29/2077		484,256							1,368	1,368			
100091943	MONEE	IL		03/30/2077		1,566,034							1,005	1,005			
100091944	DECATUR	GA		03/31/2077		812,969							440	440			
100091945	SACRAMENTO	CA		04/01/2077		1,478,745							1,175	1,175			
100091946	POMONA	CA		04/02/2077		1,432,528							850	850			
100091947	OCALA	FL		04/03/2077		548,291							84	84			
100091949	ROLLING HILLS ESTATES	CA		04/04/2077		7,465,530							6,551	6,551			
100091951	PORT CHARLOTTE	FL		04/05/2077		383,436							456	456			
100091952	NEW HAVEN	CT		04/06/2077		443,845							240	240			
100091953	MIAMI	FL		04/07/2077		2,511,998							1,162	1,162			
100091955	NEW HAVEN	CT		04/08/2077		821,516							505	505			
100091956	SAN BERNARDINO	CA		04/09/2077		811,464							561	561			
100091957	NEW HAVEN	CT		04/10/2077		527,077							308	308			
100091958	MIDDLEBURG	FL		04/11/2077		445,100							1,041	1,041			
100091959	NEW HAVEN	CT		04/12/2077		476,778							293	293			
100091960	SANTA ANA	CA		04/13/2077		2,979,521							3,115	3,115			
100091961	GLENDALE	AZ		04/14/2077		900,420							435	435			
100091962	RICHMOND	TX		04/15/2077		1,867,086							1,268	1,268			
100091964	LAKEWOOD RANCH	FL		04/16/2077		1,438,768							714	714			
100091965	BURIEN	WA		04/17/2077		1,457,973							873	873			
100091967	(TARZANA AREA) LOS ANGELES	CA		04/18/2077		5,019,881							3,387	3,387			
100091968	FORT WORTH	TX		04/19/2077		323,252							190	190			
100091969	NORTHRIDGE	CA		04/20/2077		2,682,625							3,096	3,096			
100091970	LA PUENTE	CA		04/21/2077		1,314,135							850	850			
100091971	COLUMBUS	OH		04/22/2077		436,379							292	292			
100091972	VACAVILLE	CA		04/23/2077		3,107,705							2,560	2,560			
100091974	LONG BEACH	CA		04/24/2077		1,155,408							682	682			
100091975	STOCKTON	CA		04/25/2077		140,982							5,489	5,489			
100091976	MOORE	OK		04/26/2077		322,858							249	249			
100091977	LOS ANGELES	CA		04/27/2077		1,111,166							700	700			
100091978	SEVERN	MD		04/28/2077		668,516							408	408			
100091979	VALLEJO	CA		04/29/2077		1,345,482							656	656			
100091980	KATY	TX		04/30/2077		753,403							377	377			
100091982	CLIFTON	NJ		05/01/2077		1,046,213							638	638			
100091983	PLAINFIELD	NJ		05/02/2077		642,478							366	366			
100091986	MOUNT HOLLY	NJ		05/03/2077		410,789							288	288			
100091988	DETROIT	MI		05/04/2077		634,405							395	395			
100091989	GARFIELD HEIGHTS	OH		05/05/2077		322,691							220	220			
100091990	WATERBURY	CT		05/06/2077		788,751							547	547			
100091992	PHILADELPHIA	PA		05/07/2077		223,119							149	149			
100091993	YONKERS	NY		05/08/2077		1,344,248							968	968			
100091994	PATERSON	NJ		05/09/2077		732,372							531	531			
100091995	EGG HARBOR CITY	NJ		05/10/2077		430,497							253	253			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091996	NEW HAVEN	CT		05/11/2077		1,003,486							759	759			
100091997	GARFIELD HEIGHTS	OH		05/12/2077		246,540							162	162			
100091998	HARVEY	IL		05/13/2077		345,148							228	228			
100091999	BREWSTER	NY		05/14/2077		1,427,204							1,018	1,018			
100092000	GATES	NY		05/15/2077		313,610							234	234			
100092001	NEWARK	NJ		05/16/2077		798,762							835	835			
100092002	FRANKLIN	OH		05/17/2077		302,909							340	340			
100092003	PITTSBURGH	PA		05/18/2077		349,489							254	254			
100092004	EAST QUOGUE	NY		05/19/2077		1,994,546							1,339	1,339			
100092005	CLEVELAND	OH		05/20/2077		355,856							369	369			
100092006	NORFOLK	VA		05/21/2077		317,874							223	223			
100092007	CLEVELAND	OH		05/22/2077		338,985							369	369			
100092008	NEWARK	NJ		05/23/2077		857,630							567	567			
100092009	CHESTERLAND	OH		05/24/2077		318,311							230	230			
100092010	MOORE	SC		05/25/2077		313,654							227	227			
100092011	TRENTON	NJ		05/26/2077		271,947							177	177			
100092012	TRENTON	NJ		05/27/2077		291,398							186	186			
100092013	WATERBURY	CT		05/28/2077		761,936							516	516			
100092014	CHICAGO	IL		05/29/2077		215,073							468	468			
100092016	RIVERDALE	GA		05/30/2077		537,713							385	385			
100092017	SCHENECTADY	NY		05/31/2077		493,003							336	336			
100092018	PLANO	TX		06/01/2077		141,874							316	316			
100092019	PHILADELPHIA	PA		06/02/2077		591,593							405	405			
100092020	MOHNTON	PA		06/03/2077		806,408							906	906			
100092021	MONROE	NY		06/04/2077		324,928							223	223			
100092023	CAMPBELL HALL	NY		06/05/2077		627,474							435	435			
100092024	CAMPBELL HALL	NY		06/06/2077		576,513							803	803			
100092025	GRAND RAPIDS	MI		06/07/2077		271,738							179	179			
100092026	LINDEN	NJ		06/08/2077		727,482							558	558			
100092027	EWING	NJ		06/09/2077		526,611							360	360			
100092028	EWING	NJ		06/10/2077		257,698							177	177			
100092029	CAMPBELL HALL	NY		06/11/2077		996,693							671	671			
100092030	SCRANTON	PA		06/12/2077		355,375							235	235			
100092031	WILMINGTON	DE		06/13/2077		443,030							265	265			
100092032	NORRISTOWN	PA		06/14/2077		522,248							387	387			
100092033	TRENTON	NJ		06/15/2077		326,235							230	230			
100092034	MILLVILLE	NJ		06/16/2077		301,140							212	212			
100092035	VINELAND	NJ		06/17/2077		554,295							371	371			
100092036	BALTIMORE	MD		06/18/2077		299,533							314	314			
100092037	WILMINGTON	DE		06/19/2077		394,395							270	270			
100092038	POTTSTOWN	PA		06/20/2077		281,744							169	169			
100092039	CAMPBELL HALL	NY		06/21/2077		560,338							772	772			
100092040	PHILADELPHIA	PA		06/22/2077		358,698							364	364			
100092041	POTTSTOWN	PA		06/23/2077		230,188							137	137			
100092042	BRONX	NY		06/24/2077		2,002,714							1,227	1,227			
100092043	HOUSTON	TX		06/25/2077		676,183							457	457			
100092044	HOUSTON	TX		06/26/2077		689,388							482	482			
100092045	BRONX	NY		06/27/2077		2,351,238							1,643	1,643			
100092046	BRONX	NY		06/28/2077		1,882,310							1,295	1,295			
100092047	MERIDEN	CT		06/29/2077		821,093							532	532			
100092048	CHESAPEAKE	VA		06/30/2077		533,279							374	374			

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100092049	FLUSHING	NY		07/01/2077		1,265,285							1,457	1,457			
100092050	CAMPBELL HALL	NY		07/02/2077		298,859							192	192			
100092051	FAR ROCKAWAY	NY		07/03/2077		1,941,774							1,384	1,384			
100092052	FAR ROCKAWAY	NY		07/04/2077		1,941,774							1,384	1,384			
100092053	PHILADELPHIA	PA		07/05/2077		238,922							182	182			
100092054	BRONX	NY		07/06/2077		2,854,528							2,015	2,015			
100092055	PATERSON	NJ		07/07/2077		895,627							633	633			
100092056	BRENTWOOD	NY		07/08/2077		1,104,218							1,222	1,222			
100092057	NEW HYDE PARK	NY		07/09/2077		779,900							2,000	2,000			
100092058	HILO	HI		07/10/2077		915,106							1,070	1,070			
100092059	CLEVELAND	OH		07/11/2077		271,934							269	269			
100092060	PHILADELPHIA	PA		07/12/2077		524,612							352	352			
100092061	COATESVILLE	PA		07/13/2077		239,084							155	155			
100092062	TRENTON	NJ		07/14/2077		338,805							202	202			
100092063	SARASOTA	FL		07/15/2077		1,463,934							1,021	1,021			
100092064	WARETOWN	NJ		07/16/2077		672,233							466	466			
100092065	DOVER TOWNSHIP	NJ		07/17/2077		705,845							489	489			
100092066	RICHMOND HILL	NY		07/18/2077		1,794,526							1,106	1,106			
100092067	BUFFALO	NY		07/19/2077		194,694							90,804	90,804			
100092068	GARY	IN		07/20/2077		161,903							101	101			
100092069	METAIRIE	LA		07/21/2077		251,980							356	356			
100092070	NIAGARA FALLS	NY		07/22/2077		266,759							170	170			
100099548	IRVINE	CA		07/23/2077		2,668,559							1,507	1,507			
100099549	SPRING	TX		07/24/2077		2,720,883							1,542	1,542			
100099550	FORT WORTH	TX		07/25/2077		3,195,520							2,069	2,069			
100099551	CHICAGO	IL		07/26/2077		928,696							473	473			
100099553	LAKELAND	FL		07/27/2077		801,763							377	377			
100099554	CHATTANOOGA	TN		07/28/2077		303,278							177	177			
100099556	ROWLETT	TX		07/29/2077		1,052,681							698	698			
100099557	PARADISE VALLEY	AZ		07/30/2077		3,432,497							1,939	1,939			
100099558	CHATTANOOGA	TN		07/31/2077		347,310							217	217			
100099559	LYNN	MA		08/01/2077		1,276,611							740	740			
100099562	BRUSH PRAIRIE	WA		08/02/2077		1,616,454							795	795			
100099563	COMMERCE CITY	CO		08/03/2077		412,352							148	148			
100099564	DACULA	GA		08/04/2077		1,087,786							554	554			
100099565	MCDONOUGH	GA		08/05/2077		5,247,837							2,492	2,492			
100099570	PLACENTIA	CA		08/06/2077		1,933,485							1,362	1,362			
100099571	BEAUMONT	CA		08/07/2077		1,329,068							960	960			
100099572	YOUNGSVILLE	NC		08/08/2077		1,094,623							1,533	1,533			
100099573	CAPITOL HEIGHTS	MD		08/09/2077		598,501							302	302			
100099574	CONROE	TX		08/10/2077		795,610							481	481			
100099576	SPRING HILL	FL		08/11/2077		890,692							364	364			
100099577	WILLISTON	FL		08/12/2077		410,505							756	756			
100099579	SACRAMENTO	CA		08/13/2077		2,057,495							1,310	1,310			
100099580	BIG BEAR LAKE	CA		08/14/2077		1,017,172							570	570			
100099581	SALINAS	CA		08/15/2077		1,402,916							672	672			
100099584	SHERMAN OAKS AREA	CA		08/16/2077		5,907,248							36,520	36,520			
100099586	HOLLYWOOD	FL		08/17/2077		2,386,720							1,767	1,767			
100099587	EDGEWATER PARK	NJ		08/18/2077		762,824							438	438			
100099588	PHOENIX	AZ		08/19/2077		841,350							484	484			
100099589	ROCKLIN	CA		08/20/2077		1,263,373							1,795	1,795			

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100099591	ESCONDIDO	CA		08/21/2077		2,798,522							1,306	1,306			
100099592	CLEVELAND	TX		08/22/2077		598,157							373	373			
100099594	MARIETTA	GA		08/23/2077		1,223,172							651	651			
100099595	NEWCASTLE	WA		08/24/2077		2,510,294							1,953	1,953			
100099596	FORT WALTON BEACH	FL		08/25/2077		502,741							254	254			
100099597	IONE	CA		08/26/2077		1,321,600							1,200	1,200			
100099598	MCKINNEY	TX		08/27/2077		3,815,690							1,877	1,877			
100099599	GRAND PRAIRIE	TX		08/28/2077		1,076,848							635	635			
100099600	MISSOURI CITY	TX		08/29/2077		1,882,896							1,429	1,429			
100099601	CORONA	CA		08/30/2077		1,110,568							1,609	1,609			
100099602	TITUSVILLE	FL		08/31/2077		1,076,766							651	651			
100099603	WINNETKA	CA		09/01/2077		2,118,799							1,530	1,530			
100099604	BOCA RATON	FL		09/02/2077		837,606							601	601			
100099605	SAN FRANCISCO	CA		09/03/2077		3,468,751							2,265	2,265			
100099608	SANFORD	FL		09/04/2077		856,039							3,103	3,103			
100099609	CRAIG	CO		09/05/2077		340,013							159	159			
100099610	WINTER PARK	FL		09/06/2077		1,933,374							1,161	1,161			
100099611	DALLAS	NC		09/07/2077		419,075							217	217			
100099612	LOS ANGELES	CA		09/08/2077		2,700,845							2,905	2,905			
100099613	GRANADA HILLS	CA		09/09/2077		2,935,574							890	890			
100099614	HOLLYWOOD	FL		09/10/2077		3,342,160							3,322	3,322			
100099615	REEDLEY	CA		09/11/2077		812,242							455	455			
100099617	LITCHFIELD PARK	AZ		09/12/2077		1,171,667							442	442			
100099618	JACKSONVILLE	FL		09/13/2077		5,987,531							1,395	1,395			
100099619	LOS ANGELES	CA		09/14/2077		1,993,809							1,052	1,052			
100099621	ROHNERT PARK	CA		09/15/2077		1,497,007							602	602			
100099623	DACULA	GA		09/16/2077		2,314,998							1,109	1,109			
100099624	SCOTTSDALE	AZ		09/17/2077		1,114,234							669	669			
100099626	TOLLESON	AZ		09/18/2077		908,953							609	609			
100099627	INDIO	CA		09/19/2077		1,340,177							770	770			
100099629	APACHE JUNCTION	AZ		09/20/2077		1,674,720							1,592	1,592			
100099630	KIAWAH ISLAND	SC		09/21/2077		4,238,207							5,468	5,468			
100099631	BISMARCK	ND		09/22/2077		452,486							452	452			
100099632	LAVERGNE	TN		09/23/2077		2,773,184							728	728			
100099633	NORTH HOLLYWOOD	CA		09/24/2077		1,794,869							1,287	1,287			
100099634	JACKSON	MI		09/25/2077		299,360							129	129			
100099636	SELLERSVILLE	PA		09/26/2077		522,515							349	349			
100099638	PALM CITY	FL		09/27/2077		919,202							664	664			
100099640	CHANDLER	AZ		09/28/2077		794,046							239	239			
100099641	ALLENTOWN	PA		09/29/2077		324,708							160	160			
100099642	FORT MYERS	FL		09/30/2077		224,168							210	210			
100099643	PHOENIX	AZ		10/01/2077		1,255,927							820	820			
100099647	MAMMOTH CAVE	KY		10/02/2077		1,218,238							861	861			
100099648	FONTANA	CA		10/03/2077		199,243							191	191			
100099649	BARRINGTON	IL		10/04/2077		1,780,051							1,325	1,325			
100099651	LANCASTER	CA		10/05/2077		753,159							572	572			
100099654	TAMPA	FL		10/06/2077		1,905,314							1,446	1,446			
100099655	TALLAHASSEE	FL		10/07/2077		303,043							177	177			
100099656	HESPERIA	CA		10/08/2077		814,929							680	680			
100099657	PORT RICHEY	FL		10/09/2077		832,214							601	601			
100099659	PHOENIX	AZ		10/10/2077		1,346,247							941	941			

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100099660	MINNETONKA	MN		10/11/2077		947,926							619	619			
100099662	LIVE OAK	TX		10/12/2077		261,766							286	286			
100099664	JACKSONVILLE	FL		10/13/2077		385,418							209	209			
100099665	PHOENIX	AZ		10/14/2077		494,990							380	380			
100099666	VILLA RICA	GA		10/15/2077		370,109							230	230			
100099669	SAN MARCOS	TX		10/16/2077		493,592							284	284			
100099672	MANZANITA	OR		10/17/2077		1,183,907							3,614	3,614			
100099673	OAKLAND	CA		10/18/2077		2,274,183							2,138	2,138			
100099674	DAVENPORT	FL		10/19/2077		611,805							443	443			
100099675	NIPOMO	CA		10/20/2077		1,047,081							732	732			
100099677	BIG BEAR CITY	CA		10/21/2077		439,479							131	131			
100099680	FAYETTEVILLE	NC		10/22/2077		482,338							378	378			
100099681	GLENDALE	AZ		10/23/2077		1,109,606							930	930			
100099682	CINCINNATI	OH		10/24/2077		337,048							92	92			
100099684	KNOXVILLE	TN		10/25/2077		437,221							343	343			
100099686	NEW SMYRNA BEACH	FL		10/26/2077		997,671							720	720			
100099688	PHOENIX	AZ		10/27/2077		637,694							328	328			
100099689	CABOT	AR		10/28/2077		542,646							515	515			
100099690	SAN ANTONIO	TX		10/29/2077		441,705							311	311			
100099693	CHICAGO	IL		10/30/2077		377,055							190	190			
100099694	SCOTTSDALE	AZ		10/31/2077		363,750											
100099695	KATY	TX		11/01/2077		667,543							364	364			
100099699	HESPERIA	CA		11/02/2077		837,419							520	520			
100099708	LATHROP	CA		11/03/2077		1,509,939							1,154	1,154			
100099709	LAKE FOREST	CA		11/04/2077		4,512,103							3,364	3,364			
100099714	CROWNSVILLE	MD		11/05/2077		3,812,871							2,045	2,045			
100099721	LUXEMBOURG	LUX		11/06/2077		257,400							(15)	(15)	(15)		(15)
100099722	LUXEMBOURG	LUX		11/07/2077		36,177							249	249	7		7
100099723	LUXEMBOURG	LUX		11/08/2077		503,400											
100099724	LUXEMBOURG	LUX		11/09/2077		216,000							(2)	(2)	(2)		(2)
100099725	LUXEMBOURG	LUX		11/10/2077		504,000							3,862	3,862	163		163
100099726	LUXEMBOURG	LUX		11/11/2077		757,200							3	3	3		3
100099727	LUXEMBOURG	LUX		11/12/2077		480,000							4	4	4		4
100099728	LUXEMBOURG	LUX		11/13/2077		396,000							(8)	(8)	(8)		(8)
100099729	LUXEMBOURG	LUX		11/14/2077		1,476,000							(51)	(51)	(51)		(51)
100099730	LUXEMBOURG	LUX		11/15/2077		44,838							136	136	1		1
100099731	LUXEMBOURG	LUX		11/16/2077		420,000							(5)	(5)	(5)		(5)
100099732	LUXEMBOURG	LUX		11/17/2077		226,000							2,179	2,179	57		57
100099733	LUXEMBOURG	LUX		11/18/2077		1,071,000							(2)	(2)	(2)		(2)
100099734	LUXEMBOURG	LUX		11/19/2077		1,238,400							6	6	6		6
100099735	KANSAS CITY	MO		11/20/2077		313,878							227	227			
100099736	WYANDANCH	NY		11/21/2077		717,696							466	466			
100099737	BALTIMORE	MD		11/22/2077		302,840							234	234			
100099739	YONKERS	NY		11/23/2077		1,345,222							965	965			
100099740	PHILADELPHIA	PA		11/24/2077		327,823							238	238			
100099741	IRVINGTON	NJ		11/25/2077		971,584							690	690			
100099742	KANSAS CITY	MO		11/26/2077		260,052							191	191			
100099743	NESCONSET	NY		11/27/2077		584,678							459	459			
100099744	SOUTH FALLSBURG	NY		11/28/2077		584,571							451	451			
100099745	TRENTON	NJ		11/29/2077		291,537							194	194			
100099746	CLEVELAND	OH		11/30/2077		224,159							142	142			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099747	PHILADELPHIA	PA		12/01/2077		397,945							1,084	1,084			
100099748	JACKSONVILLE	FL		12/02/2077		195,296							142	142			
100099750	CHICAGO	IL		12/03/2077		362,608							352	352			
100099751	AUDUBON	NJ		12/04/2077		432,162							270	270			
100099753	WATERBURY	CT		12/05/2077		508,160							372	372			
100099754	CHICAGO	IL		12/06/2077		181,710							399	399			
100099756	TAMPA	FL		12/07/2077		687,656							539	539			
100099757	CLEVELAND	OH		12/08/2077		251,862							375	375			
100099758	CLEVELAND	OH		12/09/2077		280,909							423	423			
100099759	KANSAS CITY	MO		12/10/2077		226,399							162	162			
100099761	CAMERON	NC		12/11/2077		432,061							507	507			
100099762	SPRINGFIELD	MA		12/12/2077		560,374							422	422			
100099763	MEDFORD	NY		12/13/2077		621,275							447	447			
100099767	JACKSONVILLE	FL		12/14/2077		501,809							369	369			
100099768	BALTIMORE	MD		12/15/2077		341,579							271	271			
100099769	HOMEWOOD	IL		12/16/2077		341,671							255	255			
100099770	CHICAGO	IL		12/17/2077		148,354							326	326			
100099772	CLEVELAND	OH		12/18/2077		525,769							376	376			
100099773	THE BRONX	NY		12/19/2077		2,688,723							1,898	1,898			
100099774	SPRING LAKE	MI		12/20/2077		155,344							111	111			
100099775	BRONX	NY		12/21/2077		2,634,032							2,013	2,013			
100099776	SPRING LAKE	MI		12/22/2077		204,719							286	286			
100099777	TRENTON	NJ		12/23/2077		862,728							593	593			
100099778	EAST ISLIP	NY		12/24/2077		1,652,672							1,066	1,066			
100099779	AUDUBON	NJ		12/25/2077		710,992							506	506			
100099780	EAST SYRACUSE	NY		12/26/2077		218,335							134	134			
100099781	EAST SYRACUSE	NY		12/27/2077		187,603							131	131			
100099782	BROOKLYN	NY		12/28/2077		1,793,475							1,099	1,099			
100099783	MONTICELLO	NY		12/29/2077		362,928							217	217			
100099784	SCOTTSDALE	AZ		12/30/2077		321,718							504	504			
100099785	ENDICOTT	NY		12/31/2077		291,461							175	175			
100099786	OKLAHOMA CITY	OK		01/01/2078		344,924							265	265			
100099787	GRAND RAPIDS	MI		01/02/2078		248,087							154	154			
100099788	GRAND RAPIDS	MI		01/03/2078		248,087							154	154			
100099789	IRMO	SC		01/04/2078		616,422							392	392			
100099790	LANTANA	FL		01/05/2078		532,072							389	389			
100099791	HARTFORD	CT		01/06/2078		228,874							338	338			
100099792	CAMPBELL HALL	NY		01/07/2078		1,838,034							1,173	1,173			
100099793	ATLANTIC CITY	NJ		01/08/2078		621,834							366	366			
100099794	GREENWOOD	IN		01/09/2078		188,304							141	141			
100099795	LAS VEGAS	NV		01/10/2078		257,839							185	185			
100099797	SCRANTON	PA		01/11/2078		394,807							321	321			
100099798	SCRANTON	PA		01/12/2078		311,139							233	233			
100099799	TRENTON	NJ		01/13/2078		313,441							226	226			
100099800	NEW HAVEN	CT		01/14/2078		739,376							526	526			
100099801	MILLVILLE	NJ		01/15/2078		298,807							241	241			
100099802	TRENTON	NJ		01/16/2078		526,551							370	370			
100099803	CENTRAL ISLIP	NY		01/17/2078		805,462							613	613			
100099804	PASSAIC	NJ		01/18/2078		746,093							587	587			
100099805	CLEVELAND	OH		01/19/2078		740,215							536	536			
100099806	KINGSTON	NY		01/20/2078		732,986							465	465			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099807	SCRANTON	PA		01/21/2078		397,570							294	294			
100099808	BIG SPRING	TX		01/22/2078		180,904							120	120			
100099809	SCRANTON	PA		01/23/2078		248,864							287	287			
100099810	NEW HAVEN	CT		01/24/2078		418,486							306	306			
100099811	LACEY TOWNSHIP	NJ		01/25/2078		439,427							318	318			
100099813	BRIDGEPORT	CT		01/26/2078		343,468							258	258			
100099816	BROWNS MILLS	NJ		01/27/2078		481,573							366	366			
100099817	AKRON	OH		01/28/2078		236,940							194	194			
100099818	PHILADELPHIA	PA		01/29/2078		403,205							302	302			
100099819	ENFIELD	CT		01/30/2078		298,879							231	231			
100099820	MIAMI	FL		01/31/2078		436,459							456	456			
100099821	TOMS RIV	NJ		02/01/2078		1,003,818							704	704			
100099822	CHESTER	PA		02/02/2078		149,584							84	84			
100099823	CHICAGO	IL		02/03/2078		324,809							243	243			
100099824	ATLANTA	GA		02/04/2078		627,360							444	444			
100099825	BROWNS MILLS	NJ		02/05/2078		526,429							391	391			
100099826	SAVANNAH	GA		02/06/2078		394,234							297	297			
100099827	VALLEY STREAM	NY		02/07/2078		1,033,504							1,257	1,257			
100099828	TRENTON	NJ		02/08/2078		280,197							177	177			
100099829	TRENTON	NJ		02/09/2078		343,908							221	221			
100099832	FORT WORTH	TX		02/10/2078		359,889							265	265			
100099833	HAUPPAUGE	NY		02/11/2078		1,445,249							1,164	1,164			
100099834	MILWAUKEE	WI		02/12/2078		306,851							210	210			
100099835	DALLAS	TX		02/13/2078		508,200							364	364			
100099837	COMMACK	NY		02/14/2078		1,421,356							1,117	1,117			
100099838	SAINT LOUIS	MO		02/15/2078		248,972							156	156			
100099839	SAINT LOUIS	MO		02/16/2078		240,599							152	152			
100099840	PLEASANTVILLE	NJ		02/17/2078		604,778							458	458			
100099841	SPRING HILL	FL		02/18/2078		199,375							126	126			
100099842	CHICAGO	IL		02/19/2078		887,492							639	639			
100099843	RAYTOWN	MO		02/20/2078		373,712							260	260			
100099844	UNIVERSITY PARK	IL		02/21/2078		428,718							300	300			
100099845	CHICAGO	IL		02/22/2078		639,968							32	32			
100099846	CLEVELAND	OH		02/23/2078		161,484							104	104			
100099847	BALTIMORE	MD		02/24/2078		320,563							260	260			
100099848	BALTIMORE	MD		02/25/2078		362,710							261	261			
100099849	BRONX	NY		02/26/2078		859,253							656	656			
100099850	CHESTER	PA		02/27/2078		231,828							136	136			
100099851	JAMAICA	NY		02/28/2078		1,682,368							1,037	1,037			
100099852	CHESTER	PA		03/01/2078		216,871							127	127			
100099853	CHESTER	PA		03/02/2078		153,550							91	91			
100099855	NORTHRIDGE	CA		03/03/2078		2,068,391							1,531	1,531			
100099856	SAN JOSE	CA		03/04/2078		4,482,484							2,949	2,949			
100099857	LAGUNA HILLS	CA		03/05/2078		3,275,835							2,049	2,049			
100099858	BREA	CA		03/06/2078		2,105,898							1,532	1,532			
100099859	MIDLAND	TX		03/07/2078		824,436							602	602			
100099861	HALLANDALE BEACH	FL		03/08/2078		1,233,979							709	709			
100099865	BURLINGAME	CA		03/09/2078		4,418,902							3,548	3,548			
100099866	STOCKTON	CA		03/10/2078		789,803							379	379			
100099867	LOGANVILLE	GA		03/11/2078		1,319,552							708	708			
100099868	QUINCY	WA		03/12/2078		894,460							1,389	1,389			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100099869	CAMARILLO	CA		03/13/2078		2,914,618							1,325	1,325			
100099870	CAMARILLO	CA		03/14/2078		2,578,316							1,172	1,172			
100099871	NORTH RICHLAND HILLS	TX		03/15/2078		1,658,624							1,299	1,299			
100099872	CAMARILLO	CA		03/16/2078		3,026,719							1,376	1,376			
100099873	SOUTH LAKE TAHOE	CA		03/17/2078		1,166,583							828	828			
100099874	WILMINGTON	NC		03/18/2078		452,897							640	640			
100099876	ELK GROVE	CA		03/19/2078		1,195,710							863	863			
100099877	WOODBRIDGE	VA		03/20/2078		1,207,804							542	542			
100099878	COLORADO SPRINGS	CO		03/21/2078		381,402							538	538			
100099880	SEATTLE	WA		03/22/2078		433,995							203	203			
100099881	GRANTS PASS	OR		03/23/2078		678,481							424	424			
100099882	HEBER CITY	UT		03/24/2078		8,971,460							4,811	4,811			
100099883	FORT WORTH	TX		03/25/2078		311,036							163	163			
100099884	HEBER CITY	UT		03/26/2078		8,971,460							4,811	4,811			
100099885	HEBER CITY	UT		03/27/2078		8,971,460							4,811	4,811			
100099886	PALM SPRINGS	CA		03/28/2078		2,393,146							1,494	1,494			
100099887	MARATHON	FL		03/29/2078		7,887,326							5,506	5,506			
100099888	NARROWS	VA		03/30/2078		787,720							343	343			
100099890	EMERALD ISLE	NC		03/31/2078		1,508,506							590	590			
100099891	HILLSBOROUGH	NJ		04/01/2078		530,530							498	498			
100099892	PALM SPRINGS	CA		04/02/2078		2,393,146							1,494	1,494			
100099893	CARSON CITY	NV		04/03/2078		616,800							393	393			
100099894	DALLAS	TX		04/04/2078		5,830,930							4,578	4,578			
100099895	LAS VEGAS	NV		04/05/2078		664,288							575	575			
100099896	CARSON CITY	NV		04/06/2078		549,513							350	350			
100099897	CLERMONT	FL		04/07/2078		675,113							1,215	1,215			
100099898	AVENTURA	FL		04/08/2078		432,733							327	327			
100099899	ONTARIO	CA		04/09/2078		1,482,620							5,696	5,696			
100099900	SPOKANE	WA		04/10/2078		991,004							589	589			
100099901	LOS ANGELES	CA		04/11/2078		3,428,007							2,422	2,422			
100099902	HENDERSON	NV		04/12/2078		807,280							370	370			
100099903	LAS VEGAS	NV		04/13/2078		1,418,341							1,446	1,446			
100099904	CORNISH	ME		04/14/2078		716,371							460	460			
100099905	COCONUT CREEK	FL		04/15/2078		696,134							483	483			
100099906	HENDERSON	NV		04/16/2078									112,240	112,240			
100099907	DALLAS	TX		04/17/2078		2,792,928							2,031	2,031			
100099908	KANSAS CITY	KS		04/18/2078		299,208							134	134			
100099909	LANHAM	MD		04/19/2078		624,667							316	316			
100099910	ALBANY	OR		04/20/2078		909,552							514	514			
100099911	PORTLAND	OR		04/21/2078		1,338,500							3,091	3,091			
100099912	SARCOXIE	MO		04/22/2078		285,838							112	112			
100099913	SEATAC	WA		04/23/2078		672,167							477	477			
100099915	SALINAS	CA		04/24/2078		620,762							419	419			
100099916	VIDOR	TX		04/25/2078		754,321							360	360			
100099917	SCOTTSDALE	AZ		04/26/2078		4,124,123							3,075	3,075			
100099918	CANTON	TX		04/27/2078		991,506							505	505			
100099919	LAS VEGAS	NV		04/28/2078		1,720,126							1,140	1,140			
100099920	LAKE ARIEL	PA		04/29/2078		296,424							946	946			
100099921	FORT PIERCE	FL		04/30/2078		473,279							223	223			
100099922	VISTA	CA		05/01/2078		980,635							12,307	12,307			
100099923	HONOLULU	HI		05/02/2078		617,322							367	367			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099924	YUMA	AZ		05/03/2078		650,147							396	396			
100099925	KENNEWICK	WA		05/04/2078		1,873,250							14,197	14,197			
100099926	TUCSON	AZ		05/05/2078		299,120							148	148			
100099927	PHILADELPHIA	PA		05/06/2078		1,675,910							1,237	1,237			
100099928	CHATSWORTH	CA		05/07/2078		1,910,684							1,165	1,165			
100099929	BEND	OR		05/08/2078		2,026,849							1,205	1,205			
100099930	HAYDEN	ID		05/09/2078		622,447							1,093	1,093			
100099931	SALEM	OR		05/10/2078		747,641							363	363			
100099932	FONTANA	CA		05/11/2078		1,046,309							622	622			
100099933	GEORGETOWN	TX		05/12/2078		852,668							842	842			
100099934	DAVIE	FL		05/13/2078		4,927,051							3,860	3,860			
100099935	WEST PALM BEACH	FL		05/14/2078		717,197							472	472			
100099936	CADDO MILLS	TX		05/15/2078		586,889							279	279			
100099937	COATESVILLE	PA		05/16/2078		447,809							368	368			
100099938	CARPENTERSVILLE	IL		05/17/2078		492,910							303	303			
100099939	HOMESTEAD	FL		05/18/2078		1,270,163							664	664			
100099940	BENICIA	CA		05/19/2078		1,045,702							1,085	1,085			
100099941	GROVES	TX		05/20/2078		992,741							476	476			
100099942	DALLAS	TX		05/21/2078		995,696							1,086	1,086			
100099943	VIRGINIA BEACH	VA		05/22/2078		424,786							306	306			
100099944	OCALA	FL		05/23/2078		762,767							336	336			
100099945	LAKEWOOD	CA		05/24/2078		1,434,672							897	897			
100099946	SAN JUAN CAPISTRANO	CA		05/25/2078		994,082							576	576			
100099947	SAN DIEGO	CA		05/26/2078		1,484,414							1,555	1,555			
100099948	INDIO	CA		05/27/2078		971,300							623	623			
100099949	LAS VEGAS	NV		05/28/2078		1,339,262							1,049	1,049			
100099951	PALM COAST	FL		05/29/2078		1,023,069							494	494			
100099952	RIALTO	CA		05/30/2078		446,231							28,348	28,348			
100099953	RICHMOND HEIGHTS	OH		05/31/2078		518,595							284	284			
100099954	MIAMI	FL		06/01/2078		579,363							2,311	2,311			
100099955	MYRTLE BEACH	SC		06/02/2078		209,317							173	173			
100099956	PHOENIX	AZ		06/03/2078		2,746,885							2,206	2,206			
100099957	WOODBURY	MN		06/04/2078		1,967,171							1,074	1,074			
100099958	PHOENIX	AZ		06/05/2078		1,076,928							619	619			
100099959	LAS VEGAS	NV		06/06/2078		3,428,050							2,432	2,432			
100099961	ST. PETERSBURG	FL		06/07/2078		298,772							207	207			
100099962	LAKE ARROWHEAD	CA		06/08/2078		1,248,826							46,110	46,110			
100099963	FULSHEAR	TX		06/09/2078		934,392							939	939			
100099965	SUN CITY	AZ		06/10/2078		298,676							223	223			
100099966	BREMERTON	WA		06/11/2078		947,098							5,326	5,326			
100099967	HARWOOD	MD		06/12/2078		1,749,987							846	846			
100099968	FRISCO	TX		06/13/2078		454,355							277	277			
100099969	WASHINGTON	DC		06/14/2078		1,592,564							832	832			
100099970	OAKLAND	CA		06/15/2078		3,047,156							2,162	2,162			
100099971	BAKERSFIELD	CA		06/16/2078		751,481							383	383			
100099972	PONTE VEDRA BEACH	FL		06/17/2078		3,825,427							2,454	2,454			
100099973	DORAL	FL		06/18/2078		2,867,605							2,086	2,086			
100099975	BOCA RATON	FL		06/19/2078		965,825							636	636			
100099976	ANAHEIM	CA		06/20/2078		2,388,023							2,014	2,014			
100099977	DENVER	CO		06/21/2078		1,176,990							718	718			
100099979	HERNDON	VA		06/22/2078		610,071							932	932			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100099980	LAS VEGAS	NV		06/23/2078		1,926,894							1,489	1,489			
100099981	DAVENPORT	FL		06/24/2078		1,336,635							836	836			
100099982	AURORA	CO		06/25/2078		4,289,324							2,615	2,615			
100099983	LAKE HAVASU CITY	AZ		06/26/2078		621,684							406	406			
100099984	HOMESTEAD	FL		06/27/2078		849,629							400	400			
100099985	LAS VEGAS	NV		06/28/2078		1,044,887							860	860			
100099986	AVENTURA	FL		06/29/2078		704,593							611	611			
100099987	TROUTDALE	OR		06/30/2078		940,398							774	774			
100099988	EDMONDS	WA		07/01/2078		739,956							429	429			
100099989	MADRAS	OR		07/02/2078		882,194							473	473			
100099990	CANYON COUNTRY	CA		07/03/2078		1,674,969							1,017	1,017			
100099991	LAKE PARK	FL		07/04/2078		698,664							561	561			
100099992	SANTA MARIA	CA		07/05/2078		1,912,139							1,323	1,323			
100099993	FREMONT	NH		07/06/2078		1,222,805							958	958			
100099994	DUNCANVILLE	TX		07/07/2078		454,086							322	322			
100099995	MCLEAN	VA		07/08/2078		2,239,308							1,798	1,798			
100099996	LAS VEGAS	NV		07/09/2078		812,760							952	952			
100099997	KINGSVILLE	TX		07/10/2078		498,143							334	334			
100099998	TUCSON	AZ		07/11/2078		1,096,160							992	992			
100099999	LA MARQUE	TX		07/12/2078		633,783							446	446			
100100000	SAN JUAN CAPISTRANO	CA		07/13/2078		2,911,439							2,281	2,281			
100100001	LAS VEGAS	NV		07/14/2078		5,850,000							225,000	225,000			
100100002	RICHMOND	TX		07/15/2078		2,320,475							1,515	1,515			
100100003	CARLSBAD	CA		07/16/2078		2,604,435							1,942	1,942			
100100004	PHELAN	CA		07/17/2078		726,917							527	527			
100100005	SOUTH JORDAN	UT		07/18/2078		4,600,607							3,264	3,264			
100100006	ANNAPOLIS	MD		07/19/2078		1,417,127							821	821			
100100007	PORTLAND	OR		07/20/2078		1,184,606							573	573			
100100008	MIRAMAR	FL		07/21/2078		918,818							620	620			
100100009	IOWA COLONY	TX		07/22/2078		592,814							326	326			
100100010	PANAMA CITY BEACH	FL		07/23/2078		1,165,330							786	786			
100100011	LOS ANGELES	CA		07/24/2078		3,474,055							2,013	2,013			
100100012	KISSIMMEE	FL		07/25/2078		867,468							503	503			
100100013	SHELTON	CT		07/26/2078		657,298							455	455			
100100014	ANTIOCH	CA		07/27/2078		1,399,493							887	887			
100100015	TEXAS CITY	TX		07/28/2078		347,629							263	263			
100100016	TRUMBULL	CT		07/29/2078		1,083,955							772	772			
100100017	NAPLES	FL		07/30/2078		2,062,227							966	966			
100100018	WEST PALM BEACH	FL		07/31/2078		560,712							1,890	1,890			
100100020	HAWTHORNE	CA		08/01/2078		697,904							633	633			
100100021	MEMPHIS	TN		08/02/2078		2,123,588							1,081	1,081			
100100023	VENICE	CA		08/03/2078		8,373,362							4,491	4,491			
100100024	FAIRFIELD	CA		08/04/2078		1,094,451							715	715			
100100025	RACINE	WI		08/05/2078		406,672							224	224			
100100026	CHARLOTTE	NC		08/06/2078		1,884,602							785	785			
100100028	DENVER	CO		08/07/2078		838,774							248	248			
100100031	BALTIMORE	MD		08/08/2078		655,937							647	647			
100100032	STATESBORO	GA		08/09/2078		368,422							173	173			
100100033	IRVINGTON	NJ		08/10/2078		1,093,219							428	428			
100100034	VIRGIN	UT		08/11/2078		868,146							313	313			
100100037	EDISON	NJ		08/12/2078		397,112							192	192			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100038	DAVENPORT	FL		08/13/2078		832,247							399	399			
100100039	SEASIDE HEIGHTS	NJ		08/14/2078		1,225,257							547	547			
100100041	STEVENS POINT	WI		08/15/2078		149,625							152	152			
100100042	HOUSTON	TX		08/16/2078		483,480							273	273			
100100044	TAMARAC	FL		08/17/2078		299,229							130	130			
100100045	EDINBURG	TX		08/18/2078		296,157							749	749			
100100046	GALLOWAY	NJ		08/19/2078		426,747							127	127			
100100047	NEWPORT	OR		08/20/2078		359,025							213	213			
100100048	MIAMI	FL		08/21/2078		398,832							236	236			
100100049	LAKESIDE	AZ		08/22/2078		347,140							263	263			
100100050	DAYTONA BEACH	FL		08/23/2078		336,657							170	170			
100100051	GEORGETOWN	DE		08/24/2078		963,092							490	490			
100100052	POCONO SUMMIT	PA		08/25/2078		426,848							2,008	2,008			
100100053	HONOLULU	HI		08/26/2078		575,571							325	325			
100100054	HONOLULU	HI		08/27/2078		607,068							326	326			
100100055	ATLANTA	GA		08/28/2078		699,532							416	416			
100100057	GAINESVILLE	FL		08/29/2078		577,662							226	226			
100100058	MIAMI	FL		08/30/2078		676,448							363	363			
100100059	LAKELAND	FL		08/31/2078		717,336							449	449			
100100060	OCALA	FL		09/01/2078		493,318							359	359			
100100061	LAKELAND	FL		09/02/2078		377,131							197	197			
100100062	CHICAGO	IL		09/03/2078		527,529							246	246			
100100063	WHITEFISH	MT		09/04/2078		1,196,195							642	642			
100100064	LAKELAND	FL		09/05/2078		400,459							209	209			
100100066	MIAMI	FL		09/06/2078		2,262,450							1,565	1,565			
100100067	PHILADELPHIA	PA		09/07/2078		153,672							133	133			
100100070	MYRTLE BEACH	SC		09/08/2078		297,302							151	151			
100100071	BAYONNE	NJ		09/09/2078		1,536,690							1,146	1,146			
100100072	KATY	TX		09/10/2078		555,229							863	863			
100100073	MEMPHIS	TN		09/11/2078		509,054							361	361			
100100075	ST. CLOUD	FL		09/12/2078		392,269							124	124			
100100076	WINTER GARDEN	FL		09/13/2078		789,203							529	529			
100100077	BONITA SPRINGS	FL		09/14/2078		919,649							638	638			
100100078	DELRAY BEACH	FL		09/15/2078		653,176							341	341			
100100079	MIAMI	FL		09/16/2078		697,475							638	638			
100100080	SILER CITY	NC		09/17/2078		313,975							173	173			
100100081	MIAMI	FL		09/18/2078		1,020,656							622	622			
100100082	OLDSMAR	FL		09/19/2078		688,896							489	489			
100100083	HENDERSON	NV		09/20/2078		411,266							438	438			
100100084	PORTER	TX		09/21/2078		232,385							108	108			
100100086	WAYNE	PA		09/22/2078		903,615							481	481			
100100087	FAYETTEVILLE	NC		09/23/2078		314,100							152	152			
100100088	CATHEDRAL CITY	CA		09/24/2078		2,144,654							1,574	1,574			
100100089	RIO GRANDE CITY	TX		09/25/2078		311,800							185	185			
100100090	CHICAGO	IL		09/26/2078		460,247							295	295			
100100091	CHICAGO	IL		09/27/2078		672,373							442	442			
100100092	SWANNANOA	NC		09/28/2078		809,769							494	494			
100100093	CHARLOTTE	NC		09/29/2078		1,681,567							1,000	1,000			
100100094	LAKEWOOD	CO		09/30/2078		878,298							838	838			
100100096	LAKEWOOD RANCH	FL		10/01/2078		824,409							532	532			
100100097	MYRTLE BEACH	SC		10/02/2078		197,049							637	637			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100098	MYRTLE BEACH	SC		10/03/2078		282,060							4,010	4,010			
100100099	KISSIMMEE	FL		10/04/2078		219,214							237	237			
100100100	MONETA	VA		10/05/2078		1,156,850							835	835			
100100101	MANSFIELD	TX		10/06/2078		898,393							423	423			
100100102	SAINT LOUIS	MO		10/07/2078		203,314							173	173			
100100103	EVANSVILLE	IN		10/08/2078		409,705							261	261			
100100104	DADE CITY	FL		10/09/2078		408,674							140	140			
100100105	FAYETTEVILLE	NC		10/10/2078		198,631							144	144			
100100107	FAYETTEVILLE	NC		10/11/2078		377,867							225	225			
100100108	ORLANDO	FL		10/12/2078		569,533							336	336			
100100109	MEDFORD	OR		10/13/2078		800,304							5,571	5,571			
100100110	PALM BEACH GARDENS	FL		10/14/2078		1,119,127							736	736			
100100111	HAUULA	HI		10/15/2078		852,358							445	445			
100100113	ARCADIA	FL		10/16/2078		842,078							660	660			
100100114	MIAMI	FL		10/17/2078		1,012,917							587	587			
100100115	BAYONNE	NJ		10/18/2078		738,042							498	498			
100100116	STAMFORD	CT		10/19/2078		265,253							35,635	35,635			
100100117	CHICAGO	IL		10/20/2078		598,379							327	327			
100100118	KANSAS CITY	MO		10/21/2078		481,072							325	325			
100100119	KIHEI	HI		10/22/2078		2,454,864							1,497	1,497			
100100120	MIAMI	FL		10/23/2078		2,341,096							2,751	2,751			
100100121	WAUPUN	WI		10/24/2078		349,498							203	203			
100100122	ELDON	MO		10/25/2078		478,599							282	282			
100100123	WEST HAVEN	CT		10/26/2078		232,588							625	625			
100100124	LAS VEGAS	NV		10/27/2078		687,104							487	487			
100100125	MIAMI	FL		10/28/2078		1,255,792							709	709			
100100126	MIAMI	FL		10/29/2078		776,886							524	524			
100100127	ORLANDO	FL		10/30/2078		1,029,867							612	612			
100100128	CONROE	TX		10/31/2078		528,826							366	366			
100100129	BAYTOWN	TX		11/01/2078		412,208							251	251			
100100130	MIAMI	FL		11/02/2078		651,603							482	482			
100100131	RICHMOND	CA		11/03/2078		687,533							498	498			
100100132	HOUSTON	TX		11/04/2078		323,991							254	254			
100100133	ROME	GA		11/05/2078		307,154							191	191			
100100134	DORAL	FL		11/06/2078		448,158							310	310			
100100136	ENGLEWOOD	NJ		11/07/2078		565,057							327	327			
100100137	FORT LAUDERDALE	FL		11/08/2078		522,956							344	344			
100100139	LOXAHATCHEE	FL		11/09/2078		1,743,425							1,985	1,985			
100100140	PENSACOLA	FL		11/10/2078		448,610							234	234			
100100141	PORT HUENEME	CA		11/11/2078		1,411,983							929	929			
100100142	SAVANNAH	GA		11/12/2078		525,945							346	346			
100100143	DESTIN	FL		11/13/2078		523,506							301	301			
100100144	XENIA	OH		11/14/2078		299,185							162	162			
100100145	MYRTLE BEACH	SC		11/15/2078		322,480							185	185			
100100146	RIVERVIEW	FL		11/16/2078		794,924							619	619			
100100147	MEMPHIS	TN		11/17/2078		657,796							371	371			
100100148	TOMBALL	TX		11/18/2078		746,068							792	792			
100100149	WATERBURY	CT		11/19/2078		519,972							1,100	1,100			
100100150	DURHAM	NC		11/20/2078		264,583							145	145			
100100151	POLK CITY	FL		11/21/2078		332,868							174	174			
100100152	PHILADELPHIA	PA		11/22/2078		344,203							135	135			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100159	BUCKEYE	AZ		11/23/2078		642,967							409	409			
100100161	OCOEE	FL		11/24/2078		1,524,867							891	891			
100100162	HOLLISTER	CA		11/25/2078		940,511							1,074	1,074			
100100164	TAMPA	FL		11/26/2078		1,608,145							798	798			
100100165	INDIANAPOLIS	IN		11/27/2078		276,713							160	160			
100100168	MIRAMAR	FL		11/28/2078		2,992,107							1,336	1,336			
100100170	SHAWNEE	KS		11/29/2078		278,551							212	212			
100100171	KANSAS CITY	MO		11/30/2078		239,212							159	159			
100100172	CHICAGO	IL		12/01/2078		679,188							450	450			
100100174	BRIDGETON	NJ		12/02/2078		211,556							112	112			
100100175	MOUNT LAUREL	NJ		12/03/2078		238,504							181	181			
100100176	YONKERS	NY		12/04/2078		1,069,068							693	693			
100100177	AUDUBON	NJ		12/05/2078		537,240							356	356			
100100178	NEW BRITAIN	CT		12/06/2078		312,700							202	202			
100100180	SHIRLEY	NY		12/07/2078		570,026							399	399			
100100181	OVIEDO	FL		12/08/2078		611,400							444	444			
100100182	BALTIMORE	MD		12/09/2078		270,982							206	206			
100100183	ROOSEVELT	NY		12/10/2078		697,599							485	485			
100100184	DAYTON	OH		12/11/2078		168,499							101	101			
100100185	BALTIMORE	MD		12/12/2078		281,051							192	192			
100100186	MAPLE HEIGHTS	OH		12/13/2078		184,212							119	119			
100100187	NAMPA	ID		12/14/2078		612,345							421	421			
100100188	EWING	NJ		12/15/2078		460,164							309	309			
100100189	BALTIMORE	MD		12/16/2078		104,342							71	71			
100100190	ALPHARETTA	GA		12/17/2078		627,359							1,106	1,106			
100100191	MILWAUKEE	WI		12/18/2078		178,685							120	120			
100100192	MILWAUKEE	WI		12/19/2078		179,429							115	115			
100100193	COATESVILLE	PA		12/20/2078		322,593							224	224			
100100194	POUGHKEEPSIE	NY		12/21/2078		351,381							226	226			
100100195	COATESVILLE	PA		12/22/2078		179,435							114	114			
100100196	BRENTWOOD	NY		12/23/2078		1,143,687							2,970	2,970			
100100197	ATLANTA	GA		12/24/2078		201,786							288	288			
100100198	COATESVILLE	PA		12/25/2078		224,242							153	153			
100100199	CEDARTOWN	GA		12/26/2078		174,079							128	128			
100100200	LANSING	MI		12/27/2078		149,425							95	95			
100100201	UNIVERSITY HEIGHTS	OH		12/28/2078		306,552							412	412			
100100203	EUCLID	OH		12/29/2078		155,099							101	101			
100100206	IRVINGTON	NJ		12/30/2078		896,840							638	638			
100100207	PHILADELPHIA	PA		12/31/2078		598,076							389	389			
100100208	BLOOMINGTON	IN		01/01/2079		150,647							100	100			
100100209	CALUMET CITY	IL		01/02/2079		246,446							3,554	3,554			
100100210	JACKSONVILLE	FL		01/03/2079		642,773							450	450			
100100211	NEW BRITAIN	CT		01/04/2079		522,468							386	386			
100100212	JACKSONVILLE	FL		01/05/2079		642,757							453	453			
100100213	WATERBURY	CT		01/06/2079		388,639							275	275			
100100214	YONKERS	NY		01/07/2079		816,250							556	556			
100100215	SCRANTON	PA		01/08/2079		683,783							448	448			
100100216	LAKEWOOD	NJ		01/09/2079		637,733							458	458			
100100217	ORANGE	NJ		01/10/2079		434,094							284	284			
100100218	UNIVERSITY HEIGHTS	OH		01/11/2079		327,711							240	240			
100100219	JACKSONVILLE	FL		01/12/2079		537,813							368	368			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100221	BROOKLYN	NY		01/13/2079		823,436							518	518			
100100222	ATLANTIC CITY	NJ		01/14/2079		205,192							123	123			
100100223	SCRANTON	PA		01/15/2079		396,201							263	263			
100100224	NEWBURGH	NY		01/16/2079		520,405							387	387			
100100225	BALTIMORE	MD		01/17/2079		149,500							101	101			
100100226	HEMPSTEAD	NY		01/18/2079		978,234							660	660			
100100227	ELYRIA	OH		01/19/2079		150,659							109	109			
100100228	YONKERS	NY		01/20/2079		1,494,691							1,072	1,072			
100100231	BALTIMORE	MD		01/21/2079		308,957							211	211			
100100232	CHICAGO	IL		01/22/2079		232,998							338	338			
100100233	SAVANNAH	GA		01/23/2079		274,044							193	193			
100100234	WALDEN	NY		01/24/2079		560,445							335	335			
100100235	JAMAICA	NY		01/25/2079		788,115							582	582			
100100236	HIGH POINT	NC		01/26/2079		202,281							145	145			
100100237	READING	PA		01/27/2079		299,023							197	197			
100100238	CHICAGO	IL		01/28/2079		226,755							150	150			
100100239	BALTIMORE	MD		01/29/2079		269,021							198	198			
100100240	COATESVILLE	PA		01/30/2079		508,039							316	316			
100100241	NEWARK	NJ		01/31/2079		807,225							559	559			
100100242	ELIZABETH	NJ		02/01/2079		773,969							612	612			
100100243	TOBYHANNA	PA		02/02/2079		358,919							219	219			
100100246	BROOKLYN	NY		02/03/2079		996,333							740	740			
100100248	RALEIGH	NC		02/04/2079		143,617							97	97			
100100249	BAYVILLE	NJ		02/05/2079		384,841							284	284			
100100250	STATEN ISLAND	NY		02/06/2079		1,023,070							2,499	2,499			
100100251	CLEVELAND	OH		02/07/2079		181,388							124	124			
100100252	DOVER TOWNSHIP	NJ		02/08/2079		620,206							463	463			
100100253	INKSTER	MI		02/09/2079		158,584							108	108			
100100254	PHILADELPHIA	PA		02/10/2079		277,660							1,593	1,593			
100100255	NEPTUNE	NJ		02/11/2079		425,878							327	327			
100100256	HICKSVILLE	NY		02/12/2079		1,066,587							750	750			
100100257	WOODRIDGE	NY		02/13/2079		263,798							162	162			
100100258	JAMAICA	NY		02/14/2079		956,484							888	888			
100100259	BROOKLYN	NY		02/15/2079		854,555							597	597			
100100260	CHICAGO	IL		02/16/2079		246,621							177	177			
100100263	CHICAGO	IL		02/17/2079		241,207							172	172			
100100264	EWING	NJ		02/18/2079		125,644							90	90			
100100265	PHILADELPHIA	PA		02/19/2079		411,201							262	262			
100100266	HOMESTEAD	FL		02/20/2079		558,092							385	385			
100100267	BROOKHAVEN	NY		02/21/2079		317,663							211	211			
100100268	CHICAGO	IL		02/22/2079		785,532							397	397			
100100269	CORAL GABLES	FL		02/23/2079		1,674,839							1,040	1,040			
100100270	SAMMAMISH	WA		02/24/2079		3,229,180							1,823	1,823			
100100272	MESA	AZ		02/25/2079		2,612,541							1,719	1,719			
100100273	KISSIMMEE	FL		02/26/2079		762,241							465	465			
100100275	NEW HAVEN	CT		02/27/2079		538,052							328	328			
100100277	DES PLAINES	IL		02/28/2079		301,179							351	351			
100100278	SMYRNA	GA		03/01/2079		1,076,726							507	507			
100100279	CLEVELAND	OH		03/02/2079		378,253							191	191			
100100280	SAN DIEGO	CA		03/03/2079		2,370,893							1,768	1,768			
100100281	BOWLING GREEN	KY		03/04/2079		833,324							1,154	1,154			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100282	REUNION	FL		03/05/2079		1,195,710							863	863			
100100283	BAYONNE	NJ		03/06/2079		1,155,004							754	754			
100100284	STUDIO CITY	CA		03/07/2079		4,492,338							1,614	1,614			
100100285	KAPOLEI	HI		03/08/2079		1,596,128							1,182	1,182			
100100286	OCALA	FL		03/09/2079		1,501,400							1,227	1,227			
100100287	LINDENWOLD	NJ		03/10/2079		304,303							1,959	1,959			
100100288	DELRAY BEACH	FL		03/11/2079		298,802							202	202			
100100289	PHOENIX	AZ		03/12/2079		1,480,291							794	794			
100100290	PHOENIX	AZ		03/13/2079		1,711,118							984	984			
100100291	ROCKFORD	TN		03/14/2079		469,303							532	532			
100100292	HOUSTON	TX		03/15/2079		1,302,909							857	857			
100100293	MANDEVILLE	LA		03/16/2079		831,563							158	158			
100100294	LOS BANOS	CA		03/17/2079		863,747							3,072	3,072			
100100295	TEMPE	AZ		03/18/2079		779,713							553	553			
100100296	SUN CITY WEST	AZ		03/19/2079		299,976							24	24			
100100297	TOMBALL	TX		03/20/2079		846,384							733	733			
100100300	LINTHICUM HEIGHTS	MD		03/21/2079		1,100,198							734	734			
100100301	BROOKSVILLE	FL		03/22/2079		568,047							329	329			
100100302	CHICAGO	IL		03/23/2079		754,061							391	391			
100100303	DELANCO	NJ		03/24/2079		288,422							15,774	15,774			
100100304	SAINT PETERSBURG	FL		03/25/2079		931,951							929	929			
100100305	PALMDALE	CA		03/26/2079		736,155							5,255	5,255			
100100306	FORT WORTH	TX		03/27/2079		299,393							122	122			
100100307	NATIONAL CITY	CA		03/28/2079		756,680							431	431			
100100308	TRACY	CA		03/29/2079		1,021,225							24,391	24,391			
100100309	KATY	TX		03/30/2079		1,034,647							434	434			
100100310	MESA	AZ		03/31/2079		1,579,951							1,083	1,083			
100100311	CHEEKTOWAGA	NY		04/01/2079		554,144							700	700			
100100312	KIMBOLTON	OH		04/02/2079		658,232							791	791			
100100313	GRANVILLE	NY		04/03/2079		420,955							520	520			
100100314	SELDEN	NY		04/04/2079		688,673							847	847			
100100315	BELGRADE	ME		04/05/2079		610,601							667	667			
100100316	NEW YORK	NY		04/06/2079		8,807,106							11,070	11,070			
100100317	FRANKLIN	IN		04/07/2079		610,626							768	768			
100100318	MCHENRY	IL		04/08/2079		739,797							930	930			
100100320	GLENDALE	NY		04/09/2079		2,437,449							2,806	2,806			
100100321	WYNNEWOOD	PA		04/10/2079		234,856							592	592			
100100322	DIX HILLS	NY		04/11/2079		2,781,871							3,497	3,497			
100100323	NEW WAVERLY	TX		04/12/2079		1,006,600							1,258	1,258			
100100324	RICHMOND HILL	NY		04/13/2079		1,820,135							2,288	2,288			
100100325	OZONE PARK	NY		04/14/2079		661,840							1,587	1,587			
100100326	SEAFORD	NY		04/15/2079		1,099,221							1,798	1,798			
100100327	SNOHOMISH	WA		04/16/2079		1,882,639							2,250	2,250			
100100328	RIVERSIDE	CA		04/17/2079		3,176,018							3,882	3,882			
100100329	GREENSBORO	NC		04/18/2079		288,452							337	337			
100100330	WEBSTER	NY		04/19/2079		837,731							1,047	1,047			
100100332	PEMBROKE PINES	FL		04/20/2079		823,034							1,029	1,029			
100100333	PLANTATION	FL		04/21/2079		1,604,917							2,010	2,010			
100100335	JAMAICA	NY		04/22/2079		1,388,663							1,660	1,660			
100100337	WEST HEMPSTEAD	NY		04/23/2079		52,500							155,143	155,143			
100100338	MIAMI BEACH	FL		04/24/2079		1,033,388							4,693	4,693			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100340	JAMAICA	NY		04/25/2079		1,367,476							1,493	1,493			
100100341	STATEN ISLAND	NY		04/26/2079		2,397,387							2,802	2,802			
100100342	YORBA LINDA	CA		04/27/2079		1,665,067							1,867	1,867			
100100343	FRANKLIN	WI		04/28/2079		843,610							1,054	1,054			
100100344	CARLSTADT	NJ		04/29/2079		1,175,763							1,470	1,470			
100100345	LITTLE ROCK	AR		04/30/2079		313,110							1,100	1,100			
100100346	ASTORIA	NY		05/01/2079		2,353,667							2,813	2,813			
100100347	SECAUCUS	NJ		05/02/2079		997,629							1,249	1,249			
100100348	COOPERSTOWN	NY		05/03/2079		528,932							954	954			
100100349	PATCHOGUE	NY		05/04/2079		1,188,826							1,490	1,490			
100100350	LOCH SHELDRAKE	NY		05/05/2079		257,741							306	306			
100100351	STRONGSVILLE	OH		05/06/2079		368,668							6,800	6,800			
100100352	STATEN ISLAND	NY		05/07/2079		981,872							1,750	1,750			
100100353	PHILADELPHIA	PA		05/08/2079		683,667							794	794			
100100354	STATEN ISLAND	NY		05/09/2079		1,399,912							1,713	1,713			
100100356	SAN FRANCISCO	CA		05/10/2079		1,482,810							1,773	1,773			
100100357	AIKEN	SC		05/11/2079		2,002,171							2,434	2,434			
100100358	HUNTINGTON STATION	NY		05/12/2079		941,791							1,173	1,173			
100100360	NEW YORK	NY		05/13/2079		3,385,708							3,760	3,760			
100100361	DIX HILLS	NY		05/14/2079		1,369,131							1,664	1,664			
100100362	CHICAGO	IL		05/15/2079		673,200							698	698			
100100363	MILLER PLACE	NY		05/16/2079		2,179,724							42,466	42,466			
100100365	PORT CHESTER	NY		05/17/2079		1,768,826							2,009	2,009			
100100366	ROCKFORD	IL		05/18/2079		359,154							901	901			
100100367	JAMAICA	NY		05/19/2079		2,672,014							3,248	3,248			
100100368	CORONA	NY		05/20/2079		2,597,963							2,951	2,951			
100100369	BROOKLYN	NY		05/21/2079		2,935,214							3,260	3,260			
100100370	STATEN ISLAND	NY		05/22/2079		1,436,585							1,669	1,669			
100100371	EAST ELMHURST	NY		05/23/2079		2,525,178							3,139	3,139			
100100372	LAS VEGAS	NV		05/24/2079		436,421							12	12			
100100373	LOS GATOS	CA		05/25/2079		5,891,232							7,002	7,002			
100100374	LAUDERHILL	FL		05/26/2079		993,725							1,208	1,208			
100100375	WOODSIDE	NY		05/27/2079		2,203,321							2,619	2,619			
100100376	HASBROUCK HEIGHTS	NJ		05/28/2079		1,783,571							2,120	2,120			
100100377	NAPLES	FL		05/29/2079		1,084,582							1,182	1,182			
100100378	HUNTINGTON	NY		05/30/2079		1,027,897							1,041	1,041			
100100379	RHINEBECK	NY		05/31/2079		2,476,356							2,813	2,813			
100100380	FLUSHING	NY		06/01/2079		1,473,710							2,078	2,078			
100100381	DIX HILLS	NY		06/02/2079		2,241,133							3,076	3,076			
100100382	BRONX	NY		06/03/2079		1,591,566							2,196	2,196			
100100383	FLUSHING	NY		06/04/2079		2,834,464							3,975	3,975			
100100384	EAST ELMHURST	NY		06/05/2079		1,157,061							3,118	3,118			
100100385	JAMAICA	NY		06/06/2079		1,516,927							2,037	2,037			
100100386	EAST SETAUKET	NY		06/07/2079		1,510,808							1,959	1,959			
100100387	ISLIP TERRACE	NY		06/08/2079		995,949							1,451	1,451			
100100388	BROOKLYN	NY		06/09/2079		1,998,558							1,674	1,674			
100100389	HUDSON	NY		06/10/2079		1,360,435							2,032	2,032			
100100390	ALBANY	NY		06/11/2079		1,068,066							1,373	1,373			
100100391	HOWELL	NJ		06/12/2079		1,341,364							1,945	1,945			
100100392	STATEN ISLAND	NY		06/13/2079		1,725,419							5,440	5,440			
100100393	BROOKLYN	NY		06/14/2079		1,559,977							2,176	2,176			

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100100394	MIDDLETOWN	NY		06/15/2079		509,883							693	693			
100100395	CRESCO	PA		06/16/2079		351,840							635	635			
100100397	CHESTER SPRINGS	PA		06/17/2079		1,005,737							3,727	3,727			
100100398	BROOKLYN	NY		06/18/2079		1,619,437							2,211	2,211			
100100399	NORTH GRAFTON	MA		06/19/2079		1,822,936							2,408	2,408			
100100400	BRONX	NY		06/20/2079		1,464,776							1,882	1,882			
100100401	GLEN COVE	NY		06/21/2079		732,487							947	947			
100100402	BRONX	NY		06/22/2079		1,604,153							2,061	2,061			
100100403	COLD BROOK	NY		06/23/2079		434,693							520	520			
100100405	FLUSHING	NY		06/24/2079		2,696,515							3,825	3,825			
100100406	MIDDLETOWN	NY		06/25/2079		974,240							1,011	1,011			
100100407	NORWOOD	PA		06/26/2079		821,589							1,056	1,056			
100100408	RIVERSIDE	CA		06/27/2079		456,617							765	765			
100100409	FLUSHING	NY		06/28/2079		880,160							1,195	1,195			
100100410	HICKSVILLE	NY		06/29/2079		2,335,661							3,001	3,001			
100100411	BROOKLYN	NY		06/30/2079		3,377,073							3,501	3,501			
100100412	MIDDLE VILLAGE	NY		07/01/2079		2,093,170							2,842	2,842			
100100413	DANBURY	CT		07/02/2079		632,609							1,007	1,007			
100100414	GLENEDEN BEACH	OR		07/03/2079		1,372,228							2,675	2,675			
100100415	WELLS RIVER	VT		07/04/2079		431,185							854	854			
100100416	PHILADELPHIA	PA		07/05/2079		390,725							531	531			
100100417	SAN ANTONIO	TX		07/06/2079		1,128,205							1,442	1,442			
100100419	JAMAICA	NY		07/07/2079		2,479,906							3,294	3,294			
100100420	HOUSTON	TX		07/08/2079		587,374							3,352	3,352			
100100422	BLACKWOOD	NJ		07/09/2079		343,119							2,190	2,190			
100100424	CHATTANOOGA	TN		07/10/2079		1,829,496							10,950	10,950			
100100425	ELMHURST	NY		07/11/2079		1,975,107							2,624	2,624			
100100426	SOUTH PLAINFIELD	NJ		07/12/2079		791,306							820	820			
100100427	JUPITER	FL		07/13/2079		1,203,125							1,538	1,538			
100100428	KING OF PRUSSIA	PA		07/14/2079		612,583							1,235	1,235			
100100429	HOLBROOK	NY		07/15/2079		1,565,040							1,989	1,989			
100100430	MARLBOROUGH	MA		07/16/2079		2,726,152							2,959	2,959			
100100431	REGO PARK	NY		07/17/2079		1,628,707							2,212	2,212			
100100432	PLYMOUTH MEETING	PA		07/18/2079		908,717							986	986			
100100433	MIAMI	FL		07/19/2079		2,524,558							2,934	2,934			
100100435	NEWARK	DE		07/20/2079		661,270							903	903			
100100436	STATEN ISLAND	NY		07/21/2079		1,404,516							1,637	1,637			
100100437	MEDFORD	OR		07/22/2079		496,767							718	718			
100100438	FLUSHING	NY		07/23/2079		1,832,540							1,888	1,888			
100100439	JACKSON HEIGHTS	NY		07/24/2079		621,333							597	597			
100100440	BROOKLYN	NY		07/25/2079		1,162,956							1,226	1,226			
100100441	FONTANA	CA		07/26/2079		1,769,673							1,924	1,924			
100100442	WEST LONG BRANCH	NJ		07/27/2079		1,794,321							1,532	1,532			
100100443	YONKERS	NY		07/28/2079		1,739,151							1,711	1,711			
100100444	WINHALL	VT		07/29/2079		2,333,655							1,993	1,993			
100100445	CAMARILLO	CA		07/30/2079		1,910,800							2,345	2,345			
100100446	LOS ANGELES	CA		07/31/2079		4,417,057							3,863	3,863			
100100447	COVINGTON	LA		08/01/2079		974,347							893	893			
100100448	MELVILLE	NY		08/02/2079		3,091,496							6,035	6,035			
100100449	AVENTURA	FL		08/03/2079		753,168							813	813			
100100450	GOULDSBORO	PA		08/04/2079		592,128							543	543			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100100451	NEW HYDE PARK	NY		08/05/2079		1,659,959							1,414	1,414			
100100452	SCOTRUN	PA		08/06/2079		606,737							854	854			
100100454	DOUGLASTON	NY		08/07/2079		2,213,868							2,178	2,178			
100100455	PALMDALE	CA		08/08/2079		1,357,556							1,187	1,187			
100100457	ADELANTO	CA		08/09/2079		685,690							15,775	15,775			
100100458	ANNANDALE	NJ		08/10/2079		701,341							10,105	10,105			
100100459	CORONA	CA		08/11/2079		2,008,258							3,352	3,352			
100100460	WASHINGTON COURT HOUSE	OH		08/12/2079		244,001							8,199	8,199			
100100461	HOLLYWOOD	FL		08/13/2079		819,614							734	734			
100100462	SAN ANTONIO	TX		08/14/2079		1,018,992							1,099	1,099			
100100463	OVERLAND PARK	KS		08/15/2079		1,176,093							1,130	1,130			
100100466	BRONX	NY		08/16/2079		1,333,116							1,166	1,166			
100100467	LEESBURG	VA		08/17/2079		4,160,708							3,998	3,998			
100100468	HAPPY VALLEY	OR		08/18/2079		668,540							7,646	7,646			
100100469	LOS ANGELES	CA		08/19/2079		425,921							575	575			
100100470	COPIAGUE	NY		08/20/2079		302,128							747	747			
100100471	SAINT CLOUD	FL		08/21/2079		740,853							1,028	1,028			
100100473	CENTRAL ISLIP	NY		08/22/2079		905,057							1,419	1,419			
100100474	CORONA	NY		08/23/2079		2,280,216							3,839	3,839			
100100475	BROOKLYN	NY		08/24/2079		1,158,934							1,908	1,908			
100100476	STATEN ISLAND	NY		08/25/2079		1,692,530							2,413	2,413			
100100477	ROCHESTER	NY		08/26/2079		330,953							421	421			
100100478	PRESCOTT VALLEY	AZ		08/27/2079		1,187,856							1,578	1,578			
100100479	BOSTON	MA		08/28/2079		1,457,462							1,771	1,771			
100100480	WOODHAVEN	NY		08/29/2079		1,472,832							2,146	2,146			
100100481	PHILADELPHIA	PA		08/30/2079		646,314							821	821			
100100482	MIAMI	FL		08/31/2079		412,125							770	770			
100100483	PISCATAWAY	NJ		09/01/2079		473,628							1,029	1,029			
100100484	NEW CASTLE	DE		09/02/2079		591,614							657	657			
100100485	FORT MYERS	FL		09/03/2079		611,469							711	711			
100100486	STATEN ISLAND	NY		09/04/2079		295,472							305	305			
100100487	PEMBROKE PINES	FL		09/05/2079		795,995							859	859			
100100489	EAST STROUDSBURG	PA		09/06/2079		380,828							383	383			
100100491	HANOVER	PA		09/07/2079		419,877							416	416			
100100492	PRAIRIE GROVE	AR		09/08/2079		528,696							520	520			
100100493	KILLEEN	TX		09/09/2079		392,430							392	392			
100100494	BALTIMORE	MD		09/10/2079		697,435							686	686			
100100495	OCEAN CITY	NJ		09/11/2079		1,256,135							1,462	1,462			
100100496	MIAMI	FL		09/12/2079		1,059,516							1,317	1,317			
100100497	LAKE HAVASU CITY	AZ		09/13/2079		529,937							6	6			
100100498	PRAIRIE GROVE	AR		09/14/2079		528,696							520	520			
100100499	SICKLERVILLE	NJ		09/15/2079		588,239							552	552			
100100500	LANCASTER	CA		09/16/2079		800,110							683	683			
100100501	HUBER HEIGHTS	OH		09/17/2079		138,477							118	118			
100100502	MOBILE	AL		09/18/2079		428,620							986	986			
100100503	JAMAICA	NY		09/19/2079		1,551,612							1,600	1,600			
100100504	WINDERMERE	FL		09/20/2079		1,591,673							1,085	1,085			
100100506	LODI	CA		09/21/2079		1,025,880							1,930	1,930			
100100507	SPRING	TX		09/22/2079		8,171,007							12,256	12,256			
100100509	KELLER	TX		09/23/2079		1,542,072											
100100510	GODLEY	TX		09/24/2079		1,452,569							828	828			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100512	ORLANDO	FL		09/25/2079		3,917,134							2,475	2,475			
100100513	WILLOWBROOK	IL		09/26/2079		1,017,371							659	659			
100100514	UNION	NJ		09/27/2079		860,004							251	251			
100100516	LITHONIA	GA		09/28/2079		1,492,004							1,165	1,165			
100100518	LAKEWAY	TX		09/29/2079		5,187,898							1,631	1,631			
100100519	COCONUT CREEK	FL		09/30/2079		1,220,806							2,855	2,855			
100100520	LOS ANGELES	CA		10/01/2079		3,736,256							2,766	2,766			
100100521	ROYAL PALM BEACH	FL		10/02/2079		664,405							601	601			
100100522	NAZARETH	PA		10/03/2079		1,377,180							708	708			
100100524	WILDWOOD	NJ		10/04/2079		1,626,706							952	952			
100100525	ROY	UT		10/05/2079		954,025							558	558			
100100526	MOORPARK	CA		10/06/2079		1,532,073							1,611	1,611			
100100527	MENLO PARK	CA		10/07/2079		5,731,286							3,441	3,441			
100100528	HOLLYWOOD	FL		10/08/2079		1,389,080							733	733			
100100529	DRIPPING SPRINGS	TX		10/09/2079		1,381,912							3,027	3,027			
100100530	MILL CREEK	WA		10/10/2079		4,249,901							1,534	1,534			
100100531	MIAMI BEACH	FL		10/11/2079		1,497,001							1,128	1,128			
100100532	LAWRENCEVILLE	GA		10/12/2079		1,479,749							866	866			
100100533	LOXAHATCHEE	FL		10/13/2079		1,043,041							1,745	1,745			
100100534	BOYNTON BEACH	FL		10/14/2079		1,989,005							12,500	12,500			
100100536	BLAKESLEE	PA		10/15/2079		553,742							316	316			
100100537	DALLAS	TX		10/16/2079		1,580,121							973	973			
100100538	MCDONOUGH	GA		10/17/2079		628,841							291	291			
100100539	PLYMOUTH	CA		10/18/2079		2,306,224							1,249	1,249			
100100540	CHARLOTTE	NC		10/19/2079		1,161,814							729	729			
100100541	WILDWOOD CREST	NJ		10/20/2079		2,213,028							1,898	1,898			
100100542	SANTA ROSA	CA		10/21/2079		1,362,137							719	719			
100100543	PENNSAUKEN	NJ		10/22/2079		286,458							137	137			
100100544	AUSTIN	TX		10/23/2079		524,041							6,077	6,077			
100100545	MORENO VALLEY	CA		10/24/2079		1,211,108							826	826			
100100546	LODI	CA		10/25/2079		603,961							738	738			
100100547	MILILANI	HI		10/26/2079		2,287,202							1,767	1,767			
100100549	POWDER SPRINGS	GA		10/27/2079		2,482,500							22,032	22,032			
100100550	SAINT CLOUD	FL		10/28/2079		1,127,131							938	938			
100100551	SIMI VALLEY	CA		10/29/2079		1,627,046							1,401	1,401			
100100552	NORTH EAST	PA		10/30/2079		1,077,217							698	698			
100100553	DESERT HOT SPRINGS	CA		10/31/2079		1,145,093							604	604			
100100554	TEHACHAPI	CA		11/01/2079		1,959,692							956	956			
100100555	CARPINTERIA	CA		11/02/2079		3,112,359							1,917	1,917			
100100557	HOUSTON	TX		11/03/2079		850,117							472	472			
100100558	WILLIS	TX		11/04/2079		802,707							431	431			
100100559	LONG BRANCH	NJ		11/05/2079		954,491							442	442			
100100560	WILLIS	TX		11/06/2079		802,707							431	431			
100100561	HAZEL PARK	MI		11/07/2079		442,908							650	650			
100100562	FORT WORTH	TX		11/08/2079		1,113,403							652	652			
100100563	CORONA	CA		11/09/2079		1,248,709							861	861			
100100565	SHORELINE	WA		11/10/2079		1,361,392							905	905			
100100566	PLEASANT VIEW	UT		11/11/2079		1,618,324							1,023	1,023			
100100567	TRACY	CA		11/12/2079		1,391,583							857	857			
100100568	DENVER	CO		11/13/2079		2,996,399							460	460			
100100569	EL CAJON	CA		11/14/2079		1,635,487							3,011	3,011			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100570	SPRING BRANCH	TX		11/15/2079		2,014,627							2,335	2,335			
100100571	ATLANTA	GA		11/16/2079		662,553							80,489	80,489			
100100572	NORWALK	CA		11/17/2079		1,651,336							1,175	1,175			
100100573	FLORAL CITY	FL		11/18/2079		1,106,991							755	755			
100100574	AUBREY	TX		11/19/2079		3,590,076							(7,504)	(7,504)			
100100575	TAMARAC	FL		11/20/2079		605,161							298	298			
100100576	HAYWARD	CA		11/21/2079		1,212,173							1,064	1,064			
100100577	SHARPSBURG	GA		11/22/2079		903,155							448	448			
100100578	SAN ANTONIO	TX		11/23/2079		601,396							255	255			
100100579	CAVE CREEK	AZ		11/24/2079		1,005,954							13,731	13,731			
100100580	SOUR LAKE	TX		11/25/2079		499,110							298	298			
100100581	LAWRENCEVILLE	GA		11/26/2079		1,094,280							8,740	8,740			
100100583	WEST PALM BEACH	FL		11/27/2079		299,246							189	189			
100100584	CHULA VISTA	CA		11/28/2079		849,804							551	551			
100100585	TAVERNIER	FL		11/29/2079		474,998							2	2			
100100586	FRESNO	TX		11/30/2079		646,732							378	378			
100100587	ENGLEWOOD	FL		12/01/2079		658,503							376	376			
100100589	LATHRUP VILLAGE	MI		12/02/2079		303,218							136	136			
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		12/03/2079		1,891,792							1,356	1,356			
100100592	JOSHUA TREE	CA		12/04/2079		448,103							387	387			
100100593	GILBERT	AZ		12/05/2079		965,007							625	625			
100100594	ATLANTIC CITY	NJ		12/06/2079		374,058							236	236			
100100595	HOUSTON	TX		12/07/2079		299,145							215	215			
100100597	CHICAGO	IL		12/08/2079		311,236							192	192			
100100599	ODENVILLE	AL		12/09/2079		433,514							336	336			
100100601	MIAMI	FL		12/10/2079		995,603							909	909			
100100603	NASHVILLE	TN		12/11/2079		1,638,267							1,062	1,062			
100100604	SACRAMENTO	CA		12/12/2079		414,867							370	370			
100100608	BAYONNE	NJ		12/13/2079		1,772,919							1,149	1,149			
100100611	SALEM	OR		12/14/2079		1,077,487							630	630			
100100614	PHOENIX	AZ		12/15/2079		1,268,513							687	687			
100100615	SURFSIDE BEACH	SC		12/16/2079		680,871							409	409			
100100616	SAINT AUGUSTINE	FL		12/17/2079		1,151,624							847	847			
100100617	CINCINNATI	OH		12/18/2079		209,658							97	97			
100100618	BRADENTON	FL		12/19/2079		477,658							684	684			
100100619	SOUTHWEST RANCHES	FL		12/20/2079		1,106,836							794	794			
100100620	SUNRISE	FL		12/21/2079		217,234							1,489	1,489			
100100621	NEW BRITAIN	CT		12/22/2079		897,796							553	553			
100100622	DAYTON	OH		12/23/2079		358,947							221	221			
100100623	ROCHESTER	WA		12/24/2079		751,059							487	487			
100100624	MORENO VALLEY	CA		12/25/2079		904,101							1,449	1,449			
100100625	WAYNESVILLE	NC		12/26/2079		662,321							359	359			
100100626	FORT LAUDERDALE	FL		12/27/2079		920,713							899	899			
100100628	COLORADO SPRINGS	CO		12/28/2079		627,407							364	364			
100100633	MIAMI	FL		12/29/2079		865,133							160	160			
100100634	CONYERS	GA		12/30/2079		320,643							165	165			
100100635	RIVERSIDE	NJ		12/31/2079		747,547							467	467			
100100636	LOS ANGELES	CA		01/01/2080		542,598							179	179			
100100637	HUMBLE	TX		01/02/2080		299,028							293	293			
100100638	MIAMI	FL		01/03/2080		837,995							503	503			
100100641	WEST COVINA	CA		01/04/2080		1,746,043							1,199	1,199			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100642	HOUSTON	TX		01/05/2080		2,758,017							1,548	1,548			
100100644	COLTON	CA		01/06/2080		1,471,348							937	937			
100100645	EAGLE POINT	OR		01/07/2080		1,294,845							1,710	1,710			
100100647	BAKERSFIELD	CA		01/08/2080		797,422							616	616			
100100648	ELIZABETH	NJ		01/09/2080		792,594							808	808			
100100649	ANNAPOLIS	MD		01/10/2080		855,489							1,275	1,275			
100100650	LIMOKALEE	FL		01/11/2080		517,628							634	634			
100100651	LAS VEGAS	NV		01/12/2080		640,057							813	813			
100100652	RAINIER	WA		01/13/2080		638,826							1,551	1,551			
100100653	DELANCO	NJ		01/14/2080		972,471							1,563	1,563			
100100654	ROCKVILLE	MD		01/15/2080		917,713							1,195	1,195			
100100655	CHARLOTTE	NC		01/16/2080		464,383							522	522			
100100656	WOODBRIDGE	VA		01/17/2080		860,836							1,038	1,038			
100100657	NORTH LAS VEGAS	NV		01/18/2080		861,895							951	951			
100100658	MARTINEZ	CA		01/19/2080		618,382							770	770			
100100659	LAKE VILLA	IL		01/20/2080		757,817							788	788			
100100660	ATCO	NJ		01/21/2080		273,694							514	514			
100100661	NORTH LAS VEGAS	NV		01/22/2080		635,621							12,111	12,111			
100100662	EAST ORANGE	NJ		01/23/2080		661,491							578	578			
100100663	PHOENIX	AZ		01/24/2080		500,040							694	694			
100100664	FREDERICKSBURG	VA		01/25/2080		888,110							1,174	1,174			
100100665	BAKERSFIELD	CA		01/26/2080		395,636							429	429			
100100666	SANTA CLARA	CA		01/27/2080		1,722,026							2,385	2,385			
100100667	TRACY	CA		01/28/2080		1,002,861							1,368	1,368			
100100668	STAFFORD	VA		01/29/2080		495,084							493	493			
100100669	FRESNO	CA		01/30/2080		1,891,717							1,487	1,487			
100100670	PENNSAUKEN	NJ		01/31/2080		538,662							634	634			
100100671	EGG HARBOR TOWNSHIP	NJ		02/01/2080		483,196							460	460			
100100672	LEHI	UT		02/02/2080		753,018							1,019	1,019			
100100673	LANHAM	MD		02/03/2080		466,330							923	923			
100100674	LONG BRANCH	NJ		02/04/2080		1,036,873							1,555	1,555			
100100675	LAS VEGAS	NV		02/05/2080		482,180							584	584			
100100676	SEMINOLE	FL		02/06/2080		581,180							715	715			
100100677	LA PLATA	MD		02/07/2080		877,252							1,079	1,079			
100100678	RIALTO	CA		02/08/2080		1,119,533							1,222	1,222			
100100679	ROCKVILLE	MD		02/09/2080		1,116,675							1,956	1,956			
100100680	CHESTER	VA		02/10/2080		830,795							1,461	1,461			
100100681	HOUSTON	TX		02/11/2080		387,257							601	601			
100100682	CHICAGO	IL		02/12/2080		455,393							796	796			
100100683	HYATTSVILLE	MD		02/13/2080		1,021,400							1,285	1,285			
100100684	PAHRUMP	NV		02/14/2080		884,310							997	997			
100100685	DUNN	NC		02/15/2080		533,633							718	718			
100100686	CULPEPPER	VA		02/16/2080		683,054							782	782			
100100687	WINGATE	NC		02/17/2080		398,562							674	674			
100100688	LOS ANGELES	CA		02/18/2080		395,223							2,004	2,004			
100100689	PASADENA	TX		02/19/2080		408,991							1,634	1,634			
100100690	HANOVER PARK	IL		02/20/2080		398,892							645	645			
100100691	GLENDALE	AZ		02/21/2080		772,715							1,018	1,018			
100100692	RICHMOND	VA		02/22/2080		573,858							604	604			
100100693	ST GEORGE	UT		02/23/2080		1,059,899							1,366	1,366			
100100694	LOCKPORT	IL		02/24/2080		368,460							454	454			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100695	LANHAM	MD		02/25/2080		781,377							843	843			
100100696	THOUSAND OAKS	CA		02/26/2080		1,970,067							2,121	2,121			
100100697	ELKRIDGE	MD		02/27/2080		672,164							731	731			
100100698	MESQUITE	TX		02/28/2080		695,695							1,228	1,228			
100100699	MANASSAS	VA		02/29/2080		822,508							906	906			
100100700	LAS VEGAS	NV		03/01/2080		557,718							683	683			
100100701	KUNKLETOWN	PA		03/02/2080		701,022							938	938			
100100702	EATONTOWN	NJ		03/03/2080		885,833							1,764	1,764			
100100703	NEWARK	NJ		03/04/2080		891,180							999	999			
100100704	CHICAGO	IL		03/05/2080		680,848							767	767			
100100705	FREDERICKSBURG	VA		03/06/2080		532,212							1,734	1,734			
100100706	SHELTON	CT		03/07/2080		630,920							2,349	2,349			
100100707	NORTH CHARLESTON	SC		03/08/2080		416,935							503	503			
100100708	CHICAGO	IL		03/09/2080		597,545							616	616			
100100709	HOUSTON	TX		03/10/2080		582,343							706	706			
100100710	NORTH ARLINGTON	NJ		03/11/2080		1,451,795							1,451	1,451			
100100711	SACRAMENTO	CA		03/12/2080		280,958							552	552			
100100712	ZION	IL		03/13/2080		460,346							707	707			
100100713	LANCASTER	CA		03/14/2080		1,569,112							7,845	7,845			
100100714	OREM	UT		03/15/2080		447,353							625	625			
100100715	WEST VALLEY CITY	UT		03/16/2080		462,931							667	667			
100100716	LANDOVER	MD		03/17/2080		659,788							760	760			
100100717	VANCOUVER	WA		03/18/2080		717,877							1,247	1,247			
100100718	MILLINGTON	NJ		03/19/2080		887,697							1,117	1,117			
100100719	VISALIA	CA		03/20/2080		465,784							584	584			
100100720	MAYWOOD	CA		03/21/2080		309,976							1,525	1,525			
100100722	GREELEY	CO		03/22/2080		794,728							1,908	1,908			
100100723	HOUSTON	TX		03/23/2080		475,743							11,130	11,130			
100100724	MODESTO	CA		03/24/2080		995,906							1,147	1,147			
100100725	FREDERICKSBURG	VA		03/25/2080		698,025							783	783			
100100726	KATY	TX		03/26/2080		350,486							676	676			
100100727	ALGONQUIN	IL		03/27/2080		352,713							1,322	1,322			
100100728	HOUSTON	TX		03/28/2080		591,555							1,760	1,760			
100100729	FREDERICKSBURG	VA		03/29/2080		492,000							2,000	2,000			
100100730	AUSTIN	TX		03/30/2080		506,240							1,602	1,602			
100100731	BALTIMORE	MD		03/31/2080		388,570							1,481	1,481			
100100732	ALGONA	WA		04/01/2080		994,450							1,626	1,626			
100100733	RIVERSIDE	NJ		04/02/2080		469,413							505	505			
100100734	NORTH LAS VEGAS	NV		04/03/2080		972,026							1,189	1,189			
100100735	SALEM	OR		04/04/2080		1,004,293							1,645	1,645			
100100736	AURORA	IL		04/05/2080		307,466							515	515			
100100737	INDIAN TRL	NC		04/06/2080		978,072							1,989	1,989			
100100738	MCHENRY	IL		04/07/2080		548,946							601	601			
100100739	PURCELLVILLE	VA		04/08/2080		2,458,349							2,942	2,942			
100100740	WALKERTOWN	NC		04/09/2080		702,309							1,912	1,912			
100100741	STOCKTON	CA		04/10/2080		1,322,300							1,383	1,383			
100100742	BOCA RATON	FL		04/11/2080		707,343							2,906	2,906			
100100743	AURORA	IL		04/12/2080		449,138							491	491			
100100744	MUNDELEIN	IL		04/13/2080		547,886							636	636			
100100745	BEL AIR	MD		04/14/2080		777,242							888	888			
100100746	CHARLOTTE	NC		04/15/2080		308,599							1,582	1,582			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100747	GREELEY	CO		04/16/2080		1,052,978							1,152	1,152			
100100748	MARICOPA	AZ		04/17/2080		512,290							763	763			
100100749	FRANKLIN PARK	IL		04/18/2080		485,353							506	506			
100100750	THORNTON	CO		04/19/2080		595,808							3,087	3,087			
100100751	TRENTON	NJ		04/20/2080		301,876							423	423			
100100752	FRIENDSWOOD	TX		04/21/2080		541,374							648	648			
100100753	ALEXANDRIA	VA		04/22/2080		1,108,446							1,238	1,238			
100100754	ROSHARON	TX		04/23/2080		394,063							2,489	2,489			
100100755	HOUSTON	TX		04/24/2080		546,221							443	443			
100100756	DANBURY	CT		04/25/2080		416,466							1,218	1,218			
100100757	CINNAMINSON	NJ		04/26/2080		664,042							551	551			
100100758	AURORA	IL		04/27/2080		468,887							2,591	2,591			
100100759	GLEN ALLEN	VA		04/28/2080		412,760							1,355	1,355			
100100760	CHARLOTTE	NC		04/29/2080		434,318							1,021	1,021			
100100761	HOMEWOOD	IL		04/30/2080		608,763							526	526			
100100762	WINDSOR MILL	MD		05/01/2080		548,908							578	578			
100100763	UNION	NJ		05/02/2080		953,679							1,006	1,006			
100100764	HOUSTON	TX		05/03/2080		501,430							1,835	1,835			
100100765	HUMBLE	TX		05/04/2080		312,256							401	401			
100100766	GAITHERSBURG	MD		05/05/2080		1,178,188							1,261	1,261			
100100767	HUNTINGTOWN	MD		05/06/2080		1,097,892							1,201	1,201			
100100768	SPRING	TX		05/07/2080		581,727							486	486			
100100769	WILLINGBORO	NJ		05/08/2080		575,279							611	611			
100100770	OWINGS MILLS	MD		05/09/2080		718,818							625	625			
100100771	PARK CITY	IL		05/10/2080		596,549							495	495			
100100772	SUMMERVILLE	SC		05/11/2080		1,385,115							1,344	1,344			
100100773	STERLING	VA		05/12/2080		1,068,742							1,061	1,061			
100100774	NEW MILFORD	CT		05/13/2080		935,145							1,227	1,227			
100100775	JACKSONVILLE	FL		05/14/2080		695,188							679	679			
100100776	FORT LAUDERDALE	FL		05/15/2080		375,543							421	421			
100100777	BERWYN	IL		05/16/2080		548,409							730	730			
100100778	FRESNO	CA		05/17/2080		438,727							584	584			
100100779	GILROY	CA		05/18/2080		1,410,390							6,459	6,459			
100100780	BALTIMORE	MD		05/19/2080		496,274							556	556			
100100781	HYATTSVILLE	MD		05/20/2080		662,058							956	956			
100100782	WALDORF	MD		05/21/2080		783,796							964	964			
100100783	BAKERSFIELD	CA		05/22/2080		478,213							636	636			
100100784	FAIRFAX	VA		05/23/2080		1,751,922							2,483	2,483			
100100785	SAN JOSE	CA		05/24/2080		1,293,528							2,055	2,055			
100100786	FRESNO	CA		05/25/2080		230,674							6,419	6,419			
100100788	SAN PABLO	CA		05/26/2080		1,641,432							2,205	2,205			
100100789	GAITHERSBURG	MD		05/27/2080		890,668							1,108	1,108			
100100790	FORT WASHINGTON	MD		05/28/2080		998,157							2,873	2,873			
100100791	MONROE	NC		05/29/2080		689,837							1,327	1,327			
100100792	LA PLATA	MD		05/30/2080		820,062							1,021	1,021			
100100793	MATTHEWS	NC		05/31/2080		448,615							658	658			
100100794	BARNEGAT	NJ		06/01/2080		425,051							442	442			
100100795	SAN JOSE	CA		06/02/2080		1,309,860							1,680	1,680			
100100796	RALEIGH	NC		06/03/2080		366,852							388	388			
100100797	LOS BANOS	CA		06/04/2080		1,151,610							1,197	1,197			
100100798	STANWOOD	WA		06/05/2080		886,143							7,751	7,751			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100799	DENVER	CO		06/06/2080		889,847							1,059	1,059			
100100800	HAGERSTOWN	MD		06/07/2080		712,912							724	724			
100100801	CENTREVILLE	VA		06/08/2080		811,782							1,217	1,217			
100100802	SOUTH AMBOY	NJ		06/09/2080		961,064							1,947	1,947			
100100803	BROOKFIELD	CT		06/10/2080		1,182,926							1,886	1,886			
100100804	STAFFORD	VA		06/11/2080		540,786							832	832			
100100805	LOS BANOS	CA		06/12/2080		1,152,264							1,814	1,814			
100100806	NORTH POTOMAC	MD		06/13/2080		1,024,579							1,526	1,526			
100100807	MINT HILL	NC		06/14/2080		786,058							3,956	3,956			
100100808	GLEN BURNIE	MD		06/15/2080		648,110							1,033	1,033			
100100809	BEACH PARK	IL		06/16/2080		491,209							2,475	2,475			
100100810	DAMASCUS	OR		06/17/2080		1,349,171							1,112	1,112			
100100811	SPRINGFIELD	VA		06/18/2080		579,808							1,070	1,070			
100100812	HOUSTON	TX		06/19/2080		569,701							566	566			
100100813	GLEN BURNIE	MD		06/20/2080		830,479							1,824	1,824			
100100814	KENT	WA		06/21/2080		1,270,742							1,320	1,320			
100100815	HOLLISTER	CA		06/22/2080		2,297,009							2,868	2,868			
100100816	BEACH PARK	IL		06/23/2080		153,367							460	460			
100100817	SAN ANTONIO	TX		06/24/2080		561,745							626	626			
100100818	HAMILTON	NJ		06/25/2080		299,594							335	335			
100100819	DENVER	CO		06/26/2080		583,140							1,246	1,246			
100100820	NORTH LAS VEGAS	NV		06/27/2080		167,514							863	863			
100100821	UPPER MARLBORO	MD		06/28/2080		837,621							6,994	6,994			
100100822	GURNEE	IL		06/29/2080		513,966							1,322	1,322			
100100823	PASADENA	MD		06/30/2080		439,708							535	535			
100100824	WOODBURN	OR		07/01/2080		880,341							1,119	1,119			
100100825	POOLESVILLE	MD		07/02/2080		817,564							1,159	1,159			
100100826	PHOENIX	AZ		07/03/2080		590,395							702	702			
100100827	ROCKFORD	IL		07/04/2080		442,054							2,128	2,128			
100100828	HANFORD	CA		07/05/2080		681,086							1,856	1,856			
100100829	LAS VEGAS	NV		07/06/2080		544,327							708	708			
100100830	CHICAGO	IL		07/07/2080		445,761							28,377	28,377			
100100831	BRIGHTON	CO		07/08/2080		1,111,511							1,177	1,177			
100100832	BOLINGBROOK	IL		07/09/2080		467,077							472	472			
100100833	EDGWATER PARK	NJ		07/10/2080		882,460							917	917			
100100834	KILL DEVIL HILLS	NC		07/11/2080		727,615							1,408	1,408			
100100835	SPOTSYLVANIA	VA		07/12/2080		603,854							795	795			
100100836	REISTERSTOWN	MD		07/13/2080		476,245							777	777			
100100837	NEW CARROLLTON	MD		07/14/2080		869,382							948	948			
100100838	EASTON	MD		07/15/2080		423,926							422	422			
100100839	MONTGOMERY VILLAGE	MD		07/16/2080		496,890							778	778			
100100840	SALEM	VA		07/17/2080		661,796							783	783			
100100841	KEYPORT	NJ		07/18/2080		823,300							1,041	1,041			
100100842	LAS VEGAS	NV		07/19/2080		547,120							1,475	1,475			
100100843	ROSELLE PARK	NJ		07/20/2080		596,925							843	843			
100100844	OAKLAND	CA		07/21/2080		2,820,337							3,261	3,261			
100100845	HAGERSTOWN	MD		07/22/2080		797,899							655	655			
100100846	NETCONG	NJ		07/23/2080		341,717							446	446			
100100847	LOCKPORT	IL		07/24/2080		786,855							22,434	22,434			
100100848	SHELTON	CT		07/25/2080		1,086,407							1,078	1,078			
100100849	DANBURY	CT		07/26/2080		850,615							899	899			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100850	BAKERSFIELD	CA		07/27/2080		498,462							411	411			
100100851	JOLIET	IL		07/28/2080		838,903							1,357	1,357			
100100852	REISTERSTOWN	MD		07/29/2080		23,799							17,039	17,039			
100100853	WILMINGTON	DE		07/30/2080		1,393,668							1,312	1,312			
100100854	FAIRFIELD	CA		07/31/2080		1,474,496							2,103	2,103			
100100855	LEHIGH ACRES	FL		08/01/2080		787,715							851	851			
100100856	SEATTLE	WA		08/02/2080		553,258							747	747			
100100857	GLEN BURNIE	MD		08/03/2080		919,641							4,771	4,771			
100100858	YORKVILLE	IL		08/04/2080		843,623							1,207	1,207			
100100859	HAYWARD	CA		08/05/2080		2,213,575							2,735	2,735			
100100860	GRANITE FALLS	WA		08/06/2080		1,009,193							806	806			
100100861	SILVER SPRING	MD		08/07/2080		697,933							989	989			
100100862	GAITHERSBURG	MD		08/08/2080		685,590							895	895			
100100863	JESSUP	MD		08/09/2080		637,464							1,427	1,427			
100100864	WATERBURY	CT		08/10/2080		587,975							459	459			
100100865	WEST NEW YORK	NJ		08/11/2080		737,813							2,476	2,476			
100100866	LOGAN	UT		08/12/2080		623,873							640	640			
100100867	GARDENA	CA		08/13/2080		1,562,948							1,767	1,767			
100100868	MATTAWA	WA		08/14/2080		748,010							1,044	1,044			
100100869	ROCKVALE	TN		08/15/2080		1,046,928							1,420	1,420			
100100870	HARVARD	IL		08/16/2080		468,956							956	956			
100100871	COLLEGE PARK	MD		08/17/2080		723,378							1,876	1,876			
100100873	GERMANTOWN	MD		08/18/2080		573,498							818	818			
100100874	TAMPA	FL		08/19/2080		708,753							901	901			
100100875	SAN JACINTO	CA		08/20/2080		1,081,314							1,367	1,367			
100100876	WOODBRIDGE	VA		08/21/2080		963,147							1,139	1,139			
100100877	HOUSTON	TX		08/22/2080		407,103							662	662			
100100878	ROUND ROCK	TX		08/23/2080		646,013							1,146	1,146			
100100879	PHOENIX	AZ		08/24/2080		442,070							436	436			
100100880	ROCKVILLE	MD		08/25/2080		1,228,742							1,504	1,504			
100100881	FREDERICK	MD		08/26/2080		396,883							703	703			
100100882	NEW MILFORD	CT		08/27/2080		1,149,860							1,662	1,662			
100100883	BOCA RATON	FL		08/28/2080		961,644							3,031	3,031			
100100884	NEWTOWN	CT		08/29/2080		916,640							982	982			
100100885	ALEXANDRIA	VA		08/30/2080		919,452							1,604	1,604			
100100886	BALTIMORE	MD		08/31/2080		590,046							3,226	3,226			
100100887	WILMINGTON	CA		09/01/2080		1,363,913							4,371	4,371			
100100888	NORWALK	CT		09/02/2080		1,195,346							2,261	2,261			
100100889	ROCKTON	IL		09/03/2080		224,171							5,140	5,140			
100100890	THORNTON	CO		09/04/2080		1,126,297							1,216	1,216			
100100891	LINDEN	VA		09/05/2080		655,849							1,287	1,287			
100100892	COLUMBIA	MD		09/06/2080		850,615							899	899			
100100893	BROOKLYN PARK	MN		09/07/2080		1,324,887							1,315	1,315			
100100894	DENVER	CO		09/08/2080		1,064,659							1,112	1,112			
100100895	ALEXANDRIA	VA		09/09/2080		830,174							920	920			
100100896	SAN ANTONIO	TX		09/10/2080		801,187							809	809			
100100897	LENEXA	KS		09/11/2080		1,427,279							1,440	1,440			
100100898	BALTIMORE	MD		09/12/2080		154,479							306	306			
100100899	SAN ANTONIO	TX		09/13/2080		456,415							391	391			
100100900	DELRAN	NJ		09/14/2080		399,798							4,308	4,308			
100100901	WEST PALM BCH	FL		09/15/2080		521,413							407	407			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100902	TEMPLE HILLS	MD		09/16/2080		451,841							981	981			
100100903	PLANO	IL		09/17/2080		363,605							10,076	10,076			
100100905	COALINGA	CA		09/18/2080		840,683							1,046	1,046			
100100906	MILFORD	DE		09/19/2080		428,261							5,143	5,143			
100100907	BELTSVILLE	MD		09/20/2080		937,750							1,013	1,013			
100100908	BLUFFTON	SC		09/21/2080		901,439							910	910			
100100909	PITTSBURG	CA		09/22/2080		410,567							1,765	1,765			
100100910	STERLING	VA		09/23/2080		1,259,982							1,462	1,462			
100100911	HYATTSVILLE	MD		09/24/2080		470,367							541	541			
100100912	BURBANK	IL		09/25/2080		762,016							3,054	3,054			
100100913	FREDERICKSBURG	VA		09/26/2080		82,542							76,919	76,919			
100100914	SPRING	TX		09/27/2080		649,254							2,448	2,448			
100100915	FREEHOLD	NJ		09/28/2080		1,437,245							1,544	1,544			
100100916	STATESVILLE	NC		09/29/2080		623,981							659	659			
100100917	HAMILTON	NJ		09/30/2080		1,749,565							1,537	1,537			
100100918	AURORA	CO		10/01/2080		1,037,643							1,043	1,043			
100100920	MIAMI SHORES	FL		10/02/2080		5,903,084							7,094	7,094			
100100921	TRACY	CA		10/03/2080		1,074,038							1,458	1,458			
100100922	MIAMI	FL		10/04/2080		1,123,411							785	785			
100100923	CREST HILL	IL		10/05/2080		665,245							913	913			
100100924	WATERFORD WORKS	NJ		10/06/2080		1,427,525							1,390	1,390			
100100925	VALLEJO	CA		10/07/2080		836,013							1,005	1,005			
100100926	DAVENPORT	FL		10/08/2080		947,541							646	646			
100100928	HOUSTON	TX		10/09/2080		575,910							527	527			
100100929	TAMPA	FL		10/10/2080		1,091,263							1,627	1,627			
100100930	BOWIE	MD		10/11/2080		692,049							873	873			
100100931	SHAWNEE	KS		10/12/2080		1,618,260							927	927			
100100932	HUMBLE	TX		10/13/2080		423,628							398	398			
100100934	PERRY HALL	MD		10/14/2080		511,550							309	309			
100100935	KATY	TX		10/15/2080		755,526							482	482			
100100936	LEESBURG	VA		10/16/2080		1,909,702							2,309	2,309			
100100937	PORT CHARLOTTE	FL		10/17/2080		658,563							414	414			
100100938	KISSIMMEE	FL		10/18/2080		1,234,571							672	672			
100100940	BLISSFIELD	MI		10/19/2080		338,638							374	374			
100100942	MANASSAS	VA		10/20/2080		665,061							426	426			
100100944	YUCAIPA	CA		10/21/2080		2,537,908							2,003	2,003			
100100945	ROSENBURG	TX		10/22/2080		1,016,559							572	572			
100100946	S BARRINGTON	IL		10/23/2080		2,590,195							2,339	2,339			
100100948	WILLIS	TX		10/24/2080		916,899							1,315	1,315			
100100949	CONROE	TX		10/25/2080		765,853							506	506			
100100950	SCOTTSDALE	AZ		10/26/2080		438,353							632	632			
100100951	SANTA ROSA	CA		10/27/2080		818,624							1,179	1,179			
100100952	CASA GRANDE	AZ		10/28/2080		479,525							1,014	1,014			
100100953	WEDOWEE	AL		10/29/2080		739,797							930	930			
100100955	MANSFIELD	TX		10/30/2080		994,452							1,493	1,493			
100100957	NAVARRE	FL		10/31/2080		775,444							857	857			
100100959	GILBERT	AZ		11/01/2080		1,881,052							4,543	4,543			
100100961	BRISTOL	TN		11/02/2080		604,927							872	872			
100100962	MESA	AZ		11/03/2080		792,484							1,270	1,270			
100100963	ROCKWALL	TX		11/04/2080		1,553,191							2,556	2,556			
100100964	FISHERS	IN		11/05/2080		3,031,075							4,581	4,581			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100965	HENDERSONVILLE	TN		11/06/2080		4,503,648							11,942	11,942			
100100966	PALM BEACH GARDENS	FL		11/07/2080		539,005							1,730	1,730			
100100967	WINDSOR	CO		11/08/2080		1,216,074							2,364	2,364			
100100968	BALTIMORE	MD		11/09/2080		800,126							1,359	1,359			
100100969	GREENSBORO	NC		11/10/2080		407,509							444	444			
100100970	SAINT AUGUSTINE	FL		11/11/2080		2,510,267							3,775	3,775			
100100972	WARWICK	MD		11/12/2080		601,966							1,292	1,292			
100100974	BROOKLYN	NY		11/13/2080		1,765,710							4,285	4,285			
100100975	CLEARWATER	FL		11/14/2080		1,313,291							1,979	1,979			
100100976	PANAMA CITY	FL		11/15/2080									254,371	254,371			
100100977	LOUISVILLE	KY		11/16/2080		4,354,366							7,463	7,463			
100100978	NORTH BRUNSWICK	NJ		11/17/2080		802,326							1,284	1,284			
100100979	LARKSPUR	CA		11/18/2080		5,832,942							9,500	9,500			
100100980	RANCHO CUCAMONGA	CA		11/19/2080		1,716,179							2,320	2,320			
100100981	CORPUS CHRISTI	TX		11/20/2080		573,657							2,243	2,243			
100100982	CONROE	TX		11/21/2080		408,629							922	922			
100100983	OCOEE	FL		11/22/2080		1,069,098							1,705	1,705			
100100985	ALAMO	CA		11/23/2080		2,364,717							4,827	4,827			
100100986	FONTANA	CA		11/24/2080		1,805,454							2,385	2,385			
100100989	SAN BERNARDINO	CA		11/25/2080		1,785,894							2,147	2,147			
100100990	LAS VEGAS	NV		11/26/2080		1,792,952							3,812	3,812			
100100991	VACAVILLE	CA		11/27/2080		2,242,652							5,279	5,279			
100100992	LAS VEGAS	NV		11/28/2080		539,999							1,218	1,218			
100100993	RIVERSIDE	CA		11/29/2080		1,726,290							3,711	3,711			
100100994	STATEN ISLAND	NY		11/30/2080		1,794,756							2,890	2,890			
100100995	MIAMI	FL		12/01/2080		388,760							831	831			
100100996	KANKAKEE	IL		12/02/2080		377,356							767	767			
100100997	GUERNEVILLE	CA		12/03/2080		419,999							1	1			
100100998	TAMPA	FL		12/04/2080		730,760							713	713			
100100999	JURUPA VALLEY	CA		12/05/2080		995,815							1,973	1,973			
100101000	MIAMI	FL		12/06/2080		1,054,397							1,393	1,393			
100101001	LUTZ	FL		12/07/2080		946,267							1,794	1,794			
100101002	PHOENIX	AZ		12/08/2080		1,595,609							1,566	1,566			
100101003	ALBERT LEA	MN		12/09/2080		1,018,613							1,368	1,368			
100101004	LOS ANGELES	CA		12/10/2080		4,256,893							6,966	6,966			
100101005	PHOENIX	AZ		12/11/2080		4,244,698							5,133	5,133			
100101006	MORENO VALLEY	CA		12/12/2080		546,506							1,220	1,220			
100101007	LONG BEACH	CA		12/13/2080		1,232,454							1,934	1,934			
100101009	UKIAH	CA		12/14/2080		2,457,565							3,391	3,391			
100101010	VISTA	CA		12/15/2080		2,763,388							3,651	3,651			
100101011	LAS VEGAS	NV		12/16/2080		602,726							1,442	1,442			
100101012	OCALA	FL		12/17/2080		587,707							707	707			
100101013	DOWNEY	CA		12/18/2080		885,255							1,536	1,536			
100101015	LA QUINTA	CA		12/19/2080		2,090,806							4,313	4,313			
100101016	MINNEAPOLIS	MN		12/20/2080		545,737							590	590			
100101017	NORTH LAS VEGAS	NV		12/21/2080		1,202,508							3,940	3,940			
100101018	WESTWOOD	CA		12/22/2080		475,968							775	775			
100101019	UPLAND	CA		12/23/2080		2,681,120							4,275	4,275			
100101021	MIAMI BEACH	FL		12/24/2080		1,943,125							4,847	4,847			
100101022	SANTA ANA	CA		12/25/2080		1,454,583							2,575	2,575			
100101023	BOISE	ID		12/26/2080		948,940							1,484	1,484			

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100101024	SOLVANG	CA		12/27/2080		4,303,392							6,736	6,736			
100101025	ROCKPORT	TX		12/28/2080		737,954							907	907			
100101026	SAN DIEGO	CA		12/29/2080		1,392,292							1,907	1,907			
100101027	LOS ANGELES	CA		12/30/2080		1,302,523							2,251	2,251			
100101029	KAILUA	HI		12/31/2080		2,812,033							6,362	6,362			
100101031	SAN BERNARDINO	CA		01/01/2081		1,087,322							2,063	2,063			
100101032	LOS ANGELES	CA		01/02/2081		1,993,964							3,186	3,186			
100101033	SEBASTOPOL	CA		01/03/2081		1,503,853							2,783	2,783			
100101034	SEMINOLE	FL		01/04/2081		1,295,558							3,516	3,516			
100101036	LONG BEACH	NY		01/05/2081		1,110,772							1,833	1,833			
100101037	PAGOSA SPRINGS	CO		01/06/2081		1,351,518							1,886	1,886			
100101044	UKIAH	CA		01/07/2081		865,949							2,300	2,300			
100101051	PIERMONT	NY		01/08/2081		3,453,542							6,069	6,069			
100101052	LONG BRANCH	NJ		01/09/2081									3,431,798	3,431,798			
100101055	BROOKLYN	NY		01/10/2081		1,167,290							1,864	1,864			
100101056	BROOKLYN	NY		01/11/2081		2,629,805							4,317	4,317			
100101058	BROOKLYN	NY		01/12/2081		2,824,842							4,505	4,505			
100101060	LAWRENCE	NY		01/13/2081		2,118,090							3,997	3,997			
100101061	BROOKLYN	NY		01/14/2081		4,139,357							6,763	6,763			
100101062	GREAT NECK	NY		01/15/2081		3,328,713							5,024	5,024			
100101068	BROOKLYN	NY		01/16/2081		3,115,496							4,138	4,138			
100101069	POMONA	NY		01/17/2081		3,907,194							5,542	5,542			
100101070	BAL HARBOUR	FL		01/18/2081		2,350,226							3,198	3,198			
100101071	LAKEWOOD	NJ		01/19/2081		1,333,387							2,571	2,571			
100101072	BROOKLYN	NY		01/20/2081		1,892,811							2,514	2,514			
100101073	NORTH MIAMI BEACH	FL		01/21/2081		603,505							1,600	1,600			
100101074	HEWLETT	NY		01/22/2081		808,269							1,143	1,143			
100101075	SUFFERN	NY		01/23/2081		1,118,766							1,553	1,553			
100101076	BAY HARBOR ISLAND	FL		01/24/2081		372,953							680	680			
100101078	BROOKLYN	NY		01/25/2081		1,489,454							1,780	1,780			
100101079	GREENWICH	CT		01/26/2081		8,829,077							11,040	11,040			
100101080	DOUGLASTON	NY		01/27/2081		3,043,494							3,000	3,000			
100101081	BROOKLYN	NY		01/28/2081		735,521							1,762	1,762			
100101082	BROOKLYN	NY		01/29/2081		1,569,394							2,975	2,975			
100101083	BROOKLYN	NY		01/30/2081		2,426,989							3,084	3,084			
100101084	MIAMI BEACH	FL		01/31/2081		1,709,865							1,942	1,942			
100101085	JACKSON	NJ		02/01/2081		620,013							1,156	1,156			
100101086	BROOKLYN	NY		02/02/2081		6,834,124							8,542	8,542			
100101088	POTTSTOWN	PA		02/03/2081		264,053							489	489			
100101089	PHILADELPHIA	PA		02/04/2081		306,477							568	568			
100101090	PHILADELPHIA	PA		02/05/2081		278,187							516	516			
100101091	PHILADELPHIA	PA		02/06/2081		496,816							821	821			
100101092	TANNERSVILLE	PA		02/07/2081		487,614							829	829			
100101093	WINTERSET	IA		02/08/2081		139,257							186	186			
100101094	BRISTOL	PA		02/09/2081		359,929							667	667			
100101095	BRISTOL	PA		02/10/2081		369,344							685	685			
100101096	PHILADELPHIA	PA		02/11/2081		271,900							504	504			
100101097	PHILADELPHIA	PA		02/12/2081		270,329							501	501			
100101098	BRACKENRIDGE	PA		02/13/2081		252,923											
100101099	CROYDON	PA		02/14/2081		529,347							984	984			
100101100	RICHMOND	VA		02/15/2081		310,331							313	313			

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100101102	DISTRICT HEIGHTS	MD		02/16/2081		676,739							665	665			
100101103	TAMPA	FL		02/17/2081		1,381,185							1,708	1,708			
100101104	JOSHUA TREE	CA		02/18/2081		1,358,127							1,827	1,827			
100101105	ANZA	CA		02/19/2081		527,743							1,127	1,127			
100101106	WICKLIFFE	OH		02/20/2081		403,012							499	499			
100101107	BRADENTON	FL		02/21/2081		1,899,086							125,962	125,962			
100101108	CLEVELAND	OH		02/22/2081		295,671							358	358			
100101109	SATELLITE BEACH	FL		02/23/2081		1,233,122							1,818	1,818			
100101110	POCONO LAKE	PA		02/24/2081		567,227							1,278	1,278			
100101111	CHARLOTTE	NC		02/25/2081		6,379,815							5,786	5,786			
100101112	CHARLOTTE	NC		02/26/2081		4,894,929							4,328	4,328			
100101113	CENTER VALLEY	PA		02/27/2081		745,695							731	731			
100101114	PENNS GROVE	NJ		02/28/2081		733,880							637	637			
100101116	DETROIT	MI		03/01/2081		224,019							294	294			
100101117	HENDERSON	NV		03/02/2081		1,591,646							1,874	1,874			
100101118	NORTH CHARLESTON	SC		03/03/2081		562,783							477	477			
100101120	LARGO	FL		03/04/2081		903,702							660	660			
100101121	BAKERSFIELD	CA		03/05/2081		3,058,698							4,344	4,344			
100101122	JONESBOROUGH	TN		03/06/2081		228,503							345	345			
100101123	EUCLID	OH		03/07/2081		253,674							162	162			
100101124	LOS ANGELES	CA		03/08/2081		1,955,077							1,619	1,619			
100101125	TAFT	CA		03/09/2081		354,929							349	349			
100101126	SPRINGFIELD	OH		03/10/2081		198,476							182	182			
100101127	SADDLE BROOK	NJ		03/11/2081		1,836,749							2,066	2,066			
100101128	NEW ORLEANS	LA		03/12/2081		436,996							318	318			
100101129	HARTFORD	CT		03/13/2081		591,181							454	454			
100101130	HARTFORD	CT		03/14/2081		564,810							314	314			
100101131	SAINT CHARLES	MO		03/15/2081		406,688							600	600			
100101133	KILLEEN	TX		03/16/2081		631,030							396	396			
100101134	CHICAGO	IL		03/17/2081		639,763							810	810			
100101135	FAYETTEVILLE	NC		03/18/2081		243,109							451	451			
100101136	TRENTON	NJ		03/19/2081		1,469,033							7,081	7,081			
100101137	ALLENTOWN	PA		03/20/2081		497,054							1,108	1,108			
100101138	ALLENTOWN	PA		03/21/2081		394,782							583	583			
100101139	ALLENTOWN	PA		03/22/2081		371,387							549	549			
100101141	DEARBORN HEIGHTS	MI		03/23/2081		627,791							932	932			
100101148	TRENTON	NJ		03/24/2081		3,821,916							5,875	5,875			
100101151	NORTH MIAMI	FL		03/25/2081		454,201							710	710			
100101152	NEW HAVEN	CT		03/26/2081		368,749							793	793			
100101153	NEW HAVEN	CT		03/27/2081		409,721							881	881			
100101154	NEW HAVEN	CT		03/28/2081		478,007							1,028	1,028			
100101155	NORCO	CA		03/29/2081		498,693							617	617			
100101156	NEW HAVEN	CT		03/30/2081		644,334							1,412	1,412			
100101157	MIAMI	FL		03/31/2081		792,039							1,195	1,195			
100101158	EAST ELMHURST	NY		04/01/2081		1,506,596							2,436	2,436			
100101162	STATEN ISLAND	NY		04/02/2081		1,255,114							1,732	1,732			
100101167	BROOKLYN	NY		04/03/2081		1,825,049							3,797	3,797			
100101168	BROOKLYN	NY		04/04/2081		1,318,854							1,884	1,884			
100101169	COPIAGUE	NY		04/05/2081		2,832,172							4,317	4,317			
100101170	ENGLEWOOD	CO		04/06/2081		1,101,505							1,225	1,225			
100101171	MONTGOMERY	TX		04/07/2081		294,721							975	975			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101172	WINCHESTER	VA		04/08/2081		385,446							572	572			
100101173	LAS VEGAS	NV		04/09/2081		291,995							457	457			
100101175	ORLANDO	FL		04/10/2081		439,889							630	630			
100101176	NEWARK	NJ		04/11/2081		504,858							1,169	1,169			
100101178	MASTIC BEACH	NY		04/12/2081		589,052							916	916			
100101179	TRENTON	NJ		04/13/2081		2,889,021							4,329	4,329			
100101182	DELAVAN	WI		04/14/2081		481,646							1,184	1,184			
100101183	WESLEY CHAPEL	FL		04/15/2081		163,137							456	456			
100101184	VENICE	FL		04/16/2081		870,105							2,041	2,041			
100101185	TRENTON	NJ		04/17/2081		1,186,199							2,586	2,586			
100101186	FLORIDA CITY	FL		04/18/2081		513,490							1,101	1,101			
100101187	BROOKLYN	NY		04/19/2081		2,492,017							4,417	4,417			
100101188	LAURELTON	NY		04/20/2081		1,762,901							2,379	2,379			
100101189	BROOKLYN	NY		04/21/2081		926,245							8,058	8,058			
100101190	STATEN ISLAND	NY		04/22/2081		1,597,945							2,782	2,782			
100101191	HOLLYWOOD	FL		04/23/2081		942,198							1,145	1,145			
100101192	OAKHURST	NJ		04/24/2081		582,853							729	729			
100101193	BRONX	NY		04/25/2081		1,538,879							1,748	1,748			
100101194	BOYNTON BEACH	FL		04/26/2081		1,073,759							1,365	1,365			
100101195	CALIFORNIA CITY	CA		04/27/2081		416,888							1,148	1,148			
100101197	AVENTURA	FL		04/28/2081		1,092,823							1,299	1,299			
100101200	BRONX	NY		04/29/2081		1,820,417							2,068	2,068			
100101201	DOVER	NJ		04/30/2081		390,508							413	413			
100101202	FLORAL PARK	NY		05/01/2081		1,338,501							1,701	1,701			
100101203	HOLLYWOOD	FL		05/02/2081		404,810							615	615			
100101209	BATTLE CREEK	MI		05/03/2081		294,175							396	396			
100101500	FAIRFAX	VA		05/04/2081		736,813							3,380	3,380			
100101501	SAN ANTONIO	TX		05/05/2081		338,575							1,748	1,748			
100101502	COLUMBIA STATION	OH		05/06/2081		503,979							1,668	1,668			
100101503	HERRIN	IL		05/07/2081		390,922							709	709			
100101504	WESLEY CHAPEL	FL		05/08/2081		707,606							2,487	2,487			
100101505	OCOEE	FL		05/09/2081		950,201							1,960	1,960			
100101506	MISSOURI CITY	TX		05/10/2081		697,173							855	855			
100101507	CALDWELL	ID		05/11/2081		877,097							1,696	1,696			
100101508	SAN MARCOS	TX		05/12/2081		843,081							1,034	1,034			
100101509	MISSOURI CITY	TX		05/13/2081		825,157							1,012	1,012			
100101510	MISSOURI CITY	TX		05/14/2081		825,336							1,012	1,012			
100101511	DENTON	TX		05/15/2081		810,597							994	994			
100101512	LAS VEGAS	NV		05/16/2081		876,408							1,123	1,123			
100101513	ROSENBERG	TX		05/17/2081		744,682							913	913			
100101514	PHOENIX	AZ		05/18/2081		1,285,707							1,610	1,610			
100101515	BAYTOWN	TX		05/19/2081		372,831							436	436			
100101516	ROSENBERG	TX		05/20/2081		700,433							935	935			
100101517	RENO	NV		05/21/2081		984,139							1,177	1,177			
100101518	LOVELAND	CO		05/22/2081		995,457							1,164	1,164			
100101519	ROSHARON	TX		05/23/2081		713,704							1,520	1,520			
100101520	MONROE TOWNSHIP	NJ		05/24/2081		872,402							1,020	1,020			
100101521	FREDERICK	CO		05/25/2081		961,250							1,255	1,255			
100101522	NEW CARLISLE	OH		05/26/2081		678,444							1,193	1,193			
100101523	DULUTH	GA		05/27/2081		1,206,992							1,255	1,255			
100101524	RENO	NV		05/28/2081		945,151							1,055	1,055			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101525	WAKE FOREST	NC		05/29/2081		885,743							1,213	1,213			
100101526	RALEIGH	NC		05/30/2081		752,078							782	782			
100101527	MCKINNEY	TX		05/31/2081		947,026							969	969			
100101528	KATY	TX		06/01/2081		581,767							888	888			
100101529	MERIDIAN	ID		06/02/2081		2,465,304							2,430	2,430			
100101530	SPANISH FORK	UT		06/03/2081		1,038,874							1,030	1,030			
100101531	EDGECLIFF VILLAGE	TX		06/04/2081		789,538							788	788			
100101532	CONROE	TX		06/05/2081		681,549							1,011	1,011			
100101533	DURHAM	NC		06/06/2081		782,246							3,165	3,165			
100101534	LAS VEGAS	NV		06/07/2081		1,064,089							1,083	1,083			
100101535	JACKSONVILLE	FL		06/08/2081		1,191,123							1,181	1,181			
100101536	SPRING HILL	TN		06/09/2081		925,161							912	912			
100101537	PANAMA CITY BEACH	FL		06/10/2081		635,003							939	939			
100101538	LINCOLN	CA		06/11/2081		989,700							936	936			
100101539	GEORGETOWN	TX		06/12/2081		897,946							891	891			
100101540	KATY	TX		06/13/2081		824,681							818	818			
100101541	MERIDIAN	ID		06/14/2081		1,111,604							1,096	1,096			
100101542	LAS VEGAS	NV		06/15/2081		776,423							721	721			
100101543	MESQUITE	TX		06/16/2081		492,738							455	455			
100101544	ROSANKY	TX		06/17/2081		896,718							823	823			
100101545	CHICO	CA		06/18/2081		1,006,932							1,244	1,244			
100101546	TEMECULA	CA		06/19/2081		1,791,775							1,654	1,654			
100101547	WYLIE	TX		06/20/2081		472,850							13,322	13,322			
100101548	SCRANTON	PA		06/21/2081		144,852							133	133			
100101549	RALEIGH	NC		06/22/2081		744,277							683	683			
100101550	GALLATIN	TN		06/23/2081		687,218							634	634			
100101551	SUFFOLK	VA		06/24/2081		250,327							856	856			
100101552	MANTEO	NC		06/25/2081		701,855							949	949			
100101553	JENSEN BEACH	FL		06/26/2081		918,385							1,100	1,100			
100101554	ESCONDIDO	CA		06/27/2081		1,194,648							1,076	1,076			
100101555	ROUND ROCK	TX		06/28/2081		1,433,577							1,292	1,292			
100101556	NORTH WILDWOOD	NJ		06/29/2081		1,113,374							999	999			
100101557	ST AUGUSTINE	FL		06/30/2081		1,041,583							938	938			
100101558	AUSTIN	TX		07/01/2081		1,065,061							983	983			
100101559	CANDLER	NC		07/02/2081		896,797							803	803			
100101560	ASHLAND	OR		07/03/2081		1,008,283							908	908			
100101561	SAN FERNANDO	CA		07/04/2081		1,818,833							1,645	1,645			
100101562	NORTH BERGEN	NJ		07/05/2081		890,124							792	792			
100101563	TOMS RIVER	NJ		07/06/2081		492,792							444	444			
100101564	OAK ISLAND	NC		07/07/2081		807,118							723	723			
100101565	HILLSBORO	MO		07/08/2081		448,859							570	570			
100101566	GRETNA	LA		07/09/2081		363,265							310	310			
100101567	TINLEY PARK	IL		07/10/2081		298,500							252	252			
100101568	HUNTSVILLE	AL		07/11/2081		324,676							619	619			
100101569	PORTLAND	OR		07/12/2081		687,718							572	572			
100101570	AMES	IA		07/13/2081		492,804							400	400			
100101571	FAYETTEVILLE	NC		07/14/2081		317,426							266	266			
100101572	DAVENPORT	FL		07/15/2081		761,182							853	853			
100101573	JERSEY CITY	NJ		07/16/2081		3,475,965							2,892	2,892			
100101574	SOUND BEACH	NY		07/17/2081		807,118							723	723			
100101575	LOUISVILLE	KY		07/18/2081		380,487							317	317			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101576	CHICAGO HEIGHTS	IL		07/19/2081		307,003							251	251			
100101577	NASHVILLE	TN		07/20/2081		1,771,802							1,448	1,448			
100101578	PARAMUS	NJ		07/21/2081		1,680,667							1,374	1,374			
100101579	MILWAUKEE	WI		07/22/2081		257,675							216	216			
100101580	PRESCOTT VALLEY	AZ		07/23/2081		982,409							803	803			
100101581	BALTIMORE	MD		07/24/2081		279,595							340	340			
100101582	OCOEE	FL		07/25/2081		827,638							676	676			
100101583	SYRACUSE	NY		07/26/2081		306,940							263	263			
100101584	ROCK HILL	SC		07/27/2081		448,179							366	366			
100101585	SYRACUSE	NY		07/28/2081		201,346							167	167			
100101586	PALMYRA	NJ		07/29/2081		256,770							615	615			
100101587	NAPLES	FL		07/30/2081		998,019							810	810			
100101588	WASHINGTON	UT		07/31/2081		734,117							600	600			
100101589	WAKE FOREST	NC		08/01/2081		708,261							551	551			
100101590	ARCADIA	OK		08/02/2081		318,082							5,493	5,493			
100101591	WARNER ROBINS	GA		08/03/2081		255,761							209	209			
100101592	TACOMA	WA		08/04/2081		1,065,974							1,261	1,261			
100101593	BRIDGEPORT	PA		08/05/2081		598,720							493	493			
100101594	CLEONA	PA		08/06/2081		231,061							283	283			
100101596	ST GEORGE	UT		08/07/2081		1,073,994							1,051	1,051			
100101597	INDIANAPOLIS	IN		08/08/2081		224,090							183	183			
100101598	CORCORAN	CA		08/09/2081		327,440							266	266			
100101599	MEMPHIS	TN		08/10/2081		581,009							441	441			
100101600	COLUMBIA	SC		08/11/2081		605,680							457	457			
100101601	ATHENS	TN		08/12/2081		439,678							331	331			
100101602	FLORIDA CITY	FL		08/13/2081		228,065							345	345			
100101603	SAN DIEGO	CA		08/14/2081		2,465,700							1,871	1,871			
100101605	BREMERTON	WA		08/15/2081		1,197,097							920	920			
100101606	FRISCO	TX		08/16/2081		998,871							5,818	5,818			
100101607	TUCSON	AZ		08/17/2081		1,302,459							964	964			
100101608	SAINT CLOUD	FL		08/18/2081		968,348							735	735			
100101609	WAIKOLOA	HI		08/19/2081		2,142,470							1,575	1,575			
100101610	KAILUA KONA	HI		08/20/2081		1,146,240							843	843			
100101611	LOS ANGELES	CA		08/21/2081		1,194,705							891	891			
100101612	ANGOLA	IN		08/22/2081		118,021							140,398	140,398			
100101613	TALLAHASSEE	FL		08/23/2081		933,690							691	691			
100101614	HEMPSTEAD	NY		08/24/2081		781,054							889	889			
100101615	LAFAYETTE	IN		08/25/2081		402,022							296	296			
100101616	PENSACOLA	FL		08/26/2081		986,372							730	730			
100101617	LITTLE ELM	TX		08/27/2081		747,808							550	550			
100101618	LAS VEGAS	NV		08/28/2081		536,178							394	394			
100101619	TERRE HAUTE	IN		08/29/2081		238,702							237	237			
100101620	LINCOLN	NE		08/30/2081		189,073							836	836			
100101621	TERRE HAUTE	IN		08/31/2081		310,617							306	306			
100101623	SEMINOLE	FL		09/01/2081		574,983							1,049	1,049			
100101624	ALPHARETTA	GA		09/02/2081		1,279,294							947	947			
100101625	PLANT CITY	FL		09/03/2081		1,042,903							863	863			
100101626	SEASIDE PARK	NJ		09/04/2081		508,131							376	376			
100101627	LIBERTY HILL	TX		09/05/2081		753,113							558	558			
100101628	SHOW LOW	AZ		09/06/2081		597,801							444	444			
100101629	AURORA	CO		09/07/2081		892,218							661	661			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101630	LAS VEGAS	NV		09/08/2081		871,103							5,668	5,668			
100101631	MENOMONEE FALLS	WI		09/09/2081		837,545							616	616			
100101632	SUNRIVER	OR		09/10/2081		1,036,573							1,289	1,289			
100101633	FORT WORTH	TX		09/11/2081		473,226							1,572	1,572			
100101634	INDIAN LAND	SC		09/12/2081		638,927							470	470			
100101635	MEMPHIS	TN		09/13/2081		238,991							220	220			
100101636	HUNTSVILLE	AL		09/14/2081		289,981							632	632			
100101637	FORT WORTH	TX		09/15/2081		465,976							6,124	6,124			
100101638	DELAND	FL		09/16/2081		466,285							518	518			
100101639	LOMA LINDA	CA		09/17/2081		246,613							1,214	1,214			
100101640	HOLLY HILL	FL		09/18/2081		681,493							505	505			
100101641	VANCOUVER	WA		09/19/2081		1,280,247							941	941			
100101642	EAST WENATCHEE	WA		09/20/2081		1,009,541							742	742			
100101643	FRISCO	TX		09/21/2081		1,142,551							1,240	1,240			
100101644	WASHINGTON	DC		09/22/2081		1,899,024							2,062	2,062			
100101645	FORT MYERS	FL		09/23/2081		941,298							928	928			
100101646	ELLIJAY	GA		09/24/2081		1,279,616							1,437	1,437			
100101647	KISSIMMEE	FL		09/25/2081		870,178							858	858			
100101648	HAINES CITY	FL		09/26/2081		761,595							752	752			
100101649	NEWARK	NJ		09/27/2081		1,500,444							1,419	1,419			
100101650	PERTH AMBOY	NJ		09/28/2081		1,681,348							1,542	1,542			
100101651	MODESTO	CA		09/29/2081		874,223							821	821			
100101652	WOODLAKE	CA		09/30/2081		1,153,992							1,166	1,166			
100101653	SAINT PAUL	MN		10/01/2081		741,085							731	731			
100101654	DUPONT	WA		10/02/2081		329,512							342	342			
100101655	LANCASTER	CA		10/03/2081		907,952							921	921			
100101656	EAST STROUDSBURG	PA		10/04/2081		211,514							523	523			
100101657	SAINT PETERSBURG	FL		10/05/2081		773,130							782	782			
100101658	COLORADO SPRINGS	CO		10/06/2081		1,029,313							956	956			
100101659	RICHARDSON	TX		10/07/2081		835,443							766	766			
100101660	PLAINFIELD	NJ		10/08/2081		1,130,934							1,013	1,013			
100101661	STAR	ID		10/09/2081		1,198,276							1,092	1,092			
100101662	MONSEY	NY		10/10/2081		1,355,161							1,217	1,217			
100101663	ORLANDO	FL		10/11/2081		1,075,173							1,288	1,288			
100101664	NEWBURY	MA		10/12/2081		946,526							811	811			
100101665	HOUSTON	TX		10/13/2081		624,844							559	559			
100101666	ROCKY RIVER	OH		10/14/2081		785,952							670	670			
100101667	GLENDALE	AZ		10/15/2081		935,146							778	778			
100101668	GASTONIA	NC		10/16/2081		921,459							825	825			
100101669	LACEY	WA		10/17/2081		986,005							3,458	3,458			
100101670	LINCOLN	NE		10/18/2081		610,354							681	681			
100101671	SAN ANTONIO	TX		10/19/2081		231,233							193	193			
100101673	HAMILTON TOWNSHIP	NJ		10/20/2081		515,247							464	464			
100101674	WEST PARK	FL		10/21/2081		836,983							749	749			
100101676	SAN DIEGO	CA		10/22/2081		705,825							547	547			
100101677	MARQUETTE	MI		10/23/2081		590,887							480	480			
100101678	LEHI	UT		10/24/2081		262,464							211,056	211,056			
100101679	CHULA VISTA	CA		10/25/2081		528,412							598	598			
100101680	CAROLINA BEACH	NC		10/26/2081		1,065,626							784	784			
100101681	RAHWAY	NJ		10/27/2081		840,982							719	719			
100101682	POTTSTOWN	PA		10/28/2081		370,799							301	301			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101683	SAVANNAH	GA		10/29/2081		199,386							462	462			
100101684	BATON ROUGE	LA		10/30/2081		223,038							492	492			
100101685	MONSEY	NY		10/31/2081		2,803,987							2,510	2,510			
100101686	SPRING VALLEY	NY		11/01/2081		755,915							572	572			
100101688	BIG BEAR LAKE	CA		11/02/2081		836,050							491	491			
100101689	VICTORVILLE	CA		11/03/2081		864,620							527	527			
100101691	RIVERSIDE	CA		11/04/2081		1,239,285							1,305	1,305			
100101692	CORAL SPRINGS	FL		11/05/2081		2,221,330							1,172	1,172			
100101693	CAPE MAY COURT HOUSE	NJ		11/06/2081		778,199							363	363			
100101694	NORTH PORT	FL		11/07/2081		583,835							292	292			
100101704	RIVERSIDE	CA		11/08/2081		1,627,151							1,302	1,302			
100101705	CHELMSFORD	GBR		11/09/2081		644,122							(26)	(26)	(26)		(26)
100101706	LUXEMBOURG	LUX		11/10/2081		126,000							(1)	(1)	(1)		(1)
100101707	LUXEMBOURG	LUX		11/11/2081		225,600							(10)	(10)	(10)		(10)
100101708	LUXEMBOURG	LUX		11/12/2081		324,000							1	1	1		1
100101709	LUXEMBOURG	LUX		11/13/2081		451,224							2	2	2		2
100101710	LUXEMBOURG	LUX		11/14/2081		240,000							(11)	(11)	(11)		(11)
100101711	LUXEMBOURG	LUX		11/15/2081		480,000							4	4	4		4
100101712	LUXEMBOURG	LUX		11/16/2081		1,704,000							(66)	(66)	(66)		(66)
100101713	LUXEMBOURG	LUX		11/17/2081		621,000							2	2	2		2
100101714	LUXEMBOURG	LUX		11/18/2081		40,206							209	209			
100101715	LUXEMBOURG	LUX		11/19/2081		252,000											
100101716	LUXEMBOURG	LUX		11/20/2081		1,512,000							10	10	10		10
100101717	LUXEMBOURG	LUX		11/21/2081		5,616,000							(274)	(274)	(274)		(274)
100101718	LUXEMBOURG	LUX		11/22/2081		898,800							(53)	(53)	(53)		(53)
100101719	LUXEMBOURG	LUX		11/23/2081		306,000							(19)	(19)	(19)		(19)
100101720	LUXEMBOURG	LUX		11/24/2081		19,911							106	106	(1)		(1)
100101721	LUXEMBOURG	LUX		11/25/2081		480,000							(15)	(15)	(15)		(15)
100101722	LUXEMBOURG	LUX		11/26/2081		417,974							444	444			
100101723	LUXEMBOURG	LUX		11/27/2081		403,200							(15)	(15)	(15)		(15)
100101724	LUXEMBOURG	LUX		11/28/2081		530,285							3	3	3		3
100101725	LUXEMBOURG	LUX		11/29/2081		573,288							49,991	49,991	(1,162)		(1,162)
100101726	LUXEMBOURG	LUX		11/30/2081		737,280							(42)	(42)	(42)		(42)
100101727	LUXEMBOURG	LUX		12/01/2081		1,058,400							(7)	(7)	(7)		(7)
100101728	LUXEMBOURG	LUX		12/02/2081		2,106,000							(4)	(4)	(4)		(4)
100101729	LUXEMBOURG	LUX		12/03/2081		592,800							(1)	(1)	(1)		(1)
100101730	LUXEMBOURG	LUX		12/04/2081		336,000							(1)	(1)	(1)		(1)
100101731	LUXEMBOURG	LUX		12/05/2081		660,000							(47)	(47)	(47)		(47)
100101732	LUXEMBOURG	LUX		12/06/2081		319,200							(9)	(9)	(9)		(9)
100101733	LUXEMBOURG	LUX		12/07/2081		720,000							(25)	(25)	(25)		(25)
100101734	LUXEMBOURG	LUX		12/08/2081		556,800							(32)	(32)	(32)		(32)
100101735	LUXEMBOURG	LUX		12/09/2081		460,800							(1)	(1)	(1)		(1)
100101736	NEW BRITAIN	CT		12/10/2081		276,880							157	157			
100101739	ELIZABETH	NJ		12/11/2081		390,951							265	265			
100101740	TRENTON	NJ		12/12/2081		153,642							91	91			
100101742	BRIDGETON	NJ		12/13/2081		221,885							130	130			
100101744	COATESVILLE	PA		12/14/2081		457,611							281	281			
100101745	EWING	NJ		12/15/2081		300,314							173	173			
100101746	NEWBURGH	NY		12/16/2081		305,487							179	179			
100101747	WATERBURY	CT		12/17/2081		243,077							170	170			
100101748	MIDDLETOWN	NY		12/18/2081		123,409							86	86			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101749	RAYTOWN	MO		12/19/2081		140,612							98	98			
100101750	CLEVELAND	OH		12/20/2081		92,066							46	46			
100101751	WATERBURY	CT		12/21/2081		269,255							188	188			
100101753	KANSAS CITY	MO		12/22/2081		233,866							160	160			
100101755	CHICAGO	IL		12/23/2081		156,933							85	85			
100101757	AKRON	OH		12/24/2081		154,041							94	94			
100101758	CHICAGO	IL		12/25/2081		164,577							107	107			
100101759	WATERBURY	CT		12/26/2081		127,183							80	80			
100101760	MAYWOOD	IL		12/27/2081		139,634							93	93			
100101761	KANSAS CITY	MO		12/28/2081		104,618							74	74			
100101762	MOUNT VERNON	NY		12/29/2081		701,837							496	496			
100101763	CHICAGO	IL		12/30/2081		171,791							103	103			
100101764	TRENTON	NJ		12/31/2081		209,540							116	116			
100101765	OCEAN	NJ		01/01/2082		331,612							224	224			
100101766	HOMESTEAD	FL		01/02/2082		238,565							160	160			
100101767	BALTIMORE	MD		01/03/2082		119,656							87	87			
100101768	FAR ROCKAWAY	NY		01/04/2082		541,169							336	336			
100101769	CHICAGO	IL		01/05/2082		209,449							139	139			
100101772	WILMINGTON	DE		01/06/2082		175,872							96	96			
100101773	BALTIMORE	MD		01/07/2082		127,619							96	96			
100101774	BROOKLYN	NY		01/08/2082		1,491,449							897	897			
100101775	AUDUBON	NJ		01/09/2082		224,457							137	137			
100101776	NORTH CHARLESTON	SC		01/10/2082		198,967							134	134			
100101777	MEMPHIS	TN		01/11/2082		146,271							96	96			
100101778	KANSAS CITY	MO		01/12/2082		82,276							57	57			
100101779	AUDUBON	NJ		01/13/2082		893,365							1,399	1,399			
100101780	CAMDEN	NJ		01/14/2082		74,838							41	41			
100101781	SOUTH BEND	IN		01/15/2082		83,793							52	52			
100101783	CLEVELAND	OH		01/16/2082		78,097							48	48			
100101784	THOMASVILLE	GA		01/17/2082		150,113							98	98			
100101785	HOUSTON	TX		01/18/2082		139,612							100	100			
100101786	NEWARK	NJ		01/19/2082		445,129							283	283			
100101787	MEMPHIS	TN		01/20/2082		162,881							922	922			
100101788	MEMPHIS	TN		01/21/2082		74,370							498	498			
100101789	POTTSVILLE	PA		01/22/2082		93,257							61	61			
100101790	PHILADELPHIA	PA		01/23/2082		181,483							130	130			
100101791	PHILADELPHIA	PA		01/24/2082		165,277							119	119			
100101792	GRAND RAPIDS	MI		01/25/2082		132,606							99	99			
100101793	PHILADELPHIA	PA		01/26/2082		113,437							79	79			
100101794	AUDUBON	NJ		01/27/2082		447,926							298	298			
100101795	LAKEWOOD	OH		01/28/2082		209,985							155	155			
100101796	MILWAUKEE	WI		01/29/2082		164,128							94	94			
100101797	CARPENTERSVILLE	IL		01/30/2082		472,623							333	333			
100101798	MILWAUKEE	WI		01/31/2082		157,144							90	90			
100101799	MILWAUKEE	WI		02/01/2082		87,318							46	46			
100101800	AURORA	IL		02/02/2082		156,367							109	109			
100101801	MILWAUKEE	WI		02/03/2082		104,763							60	60			
100101802	Elizabeth	NJ		02/04/2082		654,378							473	473			
100101803	PHILADELPHIA	PA		02/05/2082		119,891							91	91			
100101804	PHILADELPHIA	PA		02/06/2082		106,938							79	79			
100101806	BRICK	NJ		02/07/2082		244,364							161	161			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101807	BRIDGEPORT	CT		02/08/2082		339,045							241	241			
100101808	MAPLEWOOD	NJ		02/09/2082		293,297							178	178			
100101809	JERSEY CITY	NJ		02/10/2082		956,585							690	690			
100101810	CAMPBELL HALL	NY		02/11/2082		732,967							513	513			
100101811	SCRANTON	PA		02/12/2082		133,090							166	166			
100101812	BROWNS MILLS	NJ		02/13/2082		262,670							209	209			
100101813	MILWAUKEE	WI		02/14/2082		93,605							49	49			
100101814	PERTH AMBOY	NJ		02/15/2082		442,184							269	269			
100101815	CHICAGO	IL		02/16/2082		149,095							102	102			
100101816	AUDUBON	NJ		02/17/2082		282,700							202	202			
100101818	WAIANAE	HI		02/18/2082		1,674,113							1,189	1,189			
100101820	PHILADELPHIA	PA		02/19/2082		171,079							106	106			
100101821	CHICAGO	IL		02/20/2082		216,809							121	121			
100101822	MILWAUKEE	WI		02/21/2082		76,840							40	40			
100101823	PATCHOGUE	NY		02/22/2082		173,538							1,117	1,117			
100101824	BATON ROUGE	LA		02/23/2082		139,624							95	95			
100101825	MIDDLE ISLAND	NY		02/24/2082		374,811							275	275			
100101827	CLINTON TOWNSHIP	NJ		02/25/2082		335,191							204	204			
100101829	GREENVILLE	SC		02/26/2082		143,034							92	92			
100101830	PORT JERVIS	NY		02/27/2082		252,046							142	142			
100101831	NEW HYDE PARK	NY		02/28/2082		690,062							392	392			
100101832	PORT JERVIS	NY		03/01/2082		259,455							161	161			
100101833	LAKEWOOD	CO		03/02/2082		2,101,727							18,325	18,325			
100101834	PASADENA	CA		03/03/2082		5,062,000							3,869	3,869			
100101835	MOSS BEACH	CA		03/04/2082		2,796,407							4,037	4,037			
100101836	LAWRENCEVILLE	GA		03/05/2082		878,218							855	855			
100101837	CONROE	TX		03/06/2082		584,043							1,477	1,477			
100101838	ARLINGTON	TX		03/07/2082		854,776							989	989			
100101839	YORBA LINDA	CA		03/08/2082		4,031,171							3,169	3,169			
100101840	CONROE	TX		03/09/2082		859,910							401	401			
100101841	SAN DIEGO	CA		03/10/2082		1,674,143							1,179	1,179			
100101842	COTTONWOOD	CA		03/11/2082		1,029,458							688	688			
100101843	LAWRENCEVILLE	GA		03/12/2082		2,239,587							2,326	2,326			
100101844	MACON	GA		03/13/2082		1,570,443							857	857			
100101845	GARDEN GROVE	CA		03/14/2082		2,040,362							1,437	1,437			
100101846	WINCHESTER	CA		03/15/2082		1,158,324							570	570			
100101847	FONTANA	CA		03/16/2082		910,743							1,100	1,100			
100101849	SUWANEE	GA		03/17/2082		900,364							531	531			
100101850	MESA	AZ		03/18/2082		516,028							298	298			
100101851	RICHMOND	TX		03/19/2082		885,130							578	578			
100101853	LOS ALAMITOS	CA		03/20/2082		3,749,986							3,014	3,014			
100101855	MANSFIELD	TX		03/21/2082		3,045,532							2,485	2,485			
100101857	CHARLESTON	SC		03/22/2082		5,609,363							3,922	3,922			
100101858	SAN FERNANDO	CA		03/23/2082		942,476							771	771			
100101859	HALLANDALE BEACH	FL		03/24/2082		876,058							710	710			
100101860	MIAMI	FL		03/25/2082		1,805,231							1,038	1,038			
100101861	WEST PALM BEACH	FL		03/26/2082		298,890							187	187			
100101862	SAVANNAH	GA		03/27/2082		1,097,936							1,587	1,587			
100101863	CHULA VISTA	CA		03/28/2082		3,834,801							4,587	4,587			
100101864	TEMECULA	CA		03/29/2082		1,455,300							1,425	1,425			
100101865	KNOXVILLE	TN		03/30/2082		397,191							261	261			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100101866	NOVATO	CA		03/31/2082		4,310,024							2,012	2,012			
100101867	SCOTTSDALE	AZ		04/01/2082		3,054,370							1,413	1,413			
100101868	MIAMI	FL		04/02/2082		1,944,904							1,053	1,053			
100101869	LOS ANGELES	CA		04/03/2082		2,356,784							964	964			
100101870	SAVANNAH	GA		04/04/2082		1,228,560							738	738			
100101871	PONTE VEDRA BEACH	FL		04/05/2082		3,112,426							1,261	1,261			
100101872	BLUE BELL	PA		04/06/2082		881,018							669	669			
100101875	INDIANAPOLIS	IN		04/07/2082		742,558							285	285			
100101876	ORANGE PARK	FL		04/08/2082		654,062							1,192	1,192			
100101877	AMERICAN CANYON	CA		04/09/2082		448,953							263	263			
100101878	MOHAVE VALLEY	AZ		04/10/2082		1,555,910							1,670	1,670			
100101879	KATY	TX		04/11/2082		698,226							519	519			
100101880	STATESVILLE	NC		04/12/2082		419,096							227	227			
100101881	PINGREE GROVE	IL		04/13/2082		968,277							749	749			
100101882	AURORA	CO		04/14/2082		448,391							324	324			
100101883	CAPE CORAL	FL		04/15/2082		841,079							140	140			
100101884	TORRANCE	CA		04/16/2082		774,665							1,189	1,189			
100101885	HOUSTON	TX		04/17/2082		776,921							620	620			
100101886	GRANBURY	TX		04/18/2082		819,220							435	435			
100101887	FORT LAUDERDALE	FL		04/19/2082		706,321							338	338			
100101888	SACRAMENTO	CA		04/20/2082		414,867							370	370			
100101889	JACKSONVILLE	FL		04/21/2082		598,454							388	388			
100101890	SOUTHWEST RANCHES	FL		04/22/2082		6,815,328							4,968	4,968			
100101891	EL PASO	TX		04/23/2082		723,025							492	492			
100101892	TALLAHASSEE	FL		04/24/2082		896,701							664	664			
100101893	TALLAHASSEE	FL		04/25/2082		896,701							664	664			
100101895	OCALA	FL		04/26/2082		460,597							135	135			
100101898	CLEVELAND	OH		04/27/2082		359,264							185	185			
100101899	CLEVELAND	OH		04/28/2082		326,332							168	168			
100101900	ORLANDO	FL		04/29/2082		964,359							412	412			
100101901	HOLLYWOOD	FL		04/30/2082		1,101,365							661	661			
100101902	CLAYTON	NC		05/01/2082		856,751							464	464			
100101903	MIAMI	FL		05/02/2082		987,977							508	508			
100101904	LAKE OSWEGO	OR		05/03/2082		1,823,066							987	987			
100101905	KISSIMMEE	FL		05/04/2082		871,567							510	510			
100101907	STOCKTON	CA		05/05/2082		284,739							131	131			
100101908	HOLLISTER	CA		05/06/2082		1,364,938							9,786	9,786			
100101909	JOLIET	IL		05/07/2082		690,702							463	463			
100101910	LAKEHEAD	CA		05/08/2082		1,997,843							1,240	1,240			
100101911	PHILADELPHIA	PA		05/09/2082		336,136							390	390			
100101912	PHILADELPHIA	PA		05/10/2082		349,070							86	86			
100101913	ATWATER	CA		05/11/2082		666,848							352	352			
100101914	NEWARK	NJ		05/12/2082		2,143,494							1,131	1,131			
100101915	PERRIS	CA		05/13/2082		1,363,282							927	927			
100101916	KISSIMMEE	FL		05/14/2082		988,880							997	997			
100101917	KISSIMMEE	FL		05/15/2082		1,497,085							1,529	1,529			
100101918	LOS ANGELES	CA		05/16/2082		1,359,100							717	717			
100101920	MILILANI	HI		05/17/2082		1,567,901							1,128	1,128			
100101921	PALM SPRINGS	CA		05/18/2082		1,379,249							250	250			
100101922	JAMESTOWN	CA		05/19/2082		855,287							804	804			
100101923	LONG BEACH	CA		05/20/2082		1,887,218							927	927			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100101924	BEAR LAKE	MI		05/21/2082		561,456							348	348			
100101925	TOMBALL	TX		05/22/2082		1,797,062							741	741			
100101926	JOSHUA TREE	CA		05/23/2082		978,733							756	756			
100101927	BEAR LAKE	MI		05/24/2082		784,426							525	525			
100101928	MIAMI	FL		05/25/2082		1,123,762							413	413			
100101929	FORT WORTH	TX		05/26/2082		660,623							292	292			
100101930	BRIDGEPORT	CT		05/27/2082		440,351							216	216			
100101931	CYPRESS	CA		05/28/2082		1,789,829							1,390	1,390			
100101932	PLANO	IL		05/29/2082		426,977							174	174			
100101933	LAGUNA HILLS	CA		05/30/2082		1,810,780							1,407	1,407			
100101934	BILLERICA	MA		05/31/2082		1,557,581							806	806			
100101935	DAVENPORT	FL		06/01/2082		900,199							934	934			
100101936	BELL	CA		06/02/2082		2,036,917							1,028	1,028			
100101937	DETROIT	MI		06/03/2082		595,822							293	293			
100101938	NAPLES	FL		06/04/2082		1,398,158							641	641			
100101939	RIVERDALE	GA		06/05/2082		377,350							217	217			
100101940	NORFOLK	VA		06/06/2082		718,326							558	558			
100101941	RIVERDALE	GA		06/07/2082		377,350							217	217			
100101942	RIVERDALE	GA		06/08/2082		377,350							217	217			
100101944	RIVERDALE	GA		06/09/2082		377,350							217	217			
100101945	NORCO	CA		06/10/2082		1,268,946							1,527	1,527			
100101947	UPLAND	CA		06/11/2082		1,126,109							945	945			
100101948	ELIZABETH	NJ		06/12/2082		1,556,746							1,085	1,085			
100101950	CONROE	TX		06/13/2082		1,418,269							844	844			
100101951	NIPOMO	CA		06/14/2082		1,569,081							973	973			
100101952	ELIZABETH	NJ		06/15/2082		1,281,735							755	755			
100101954	LAKE FOREST	CA		06/16/2082		1,472,635							846	846			
100101956	YULEE	FL		06/17/2082		2,864,449							1,434	1,434			
100101957	TRACY	CA		06/18/2082		1,067,348							(6,817)	(6,817)			
100101958	KISSIMMEE	FL		06/19/2082		1,017,924							557	557			
100101959	CALIMESA	CA		06/20/2082		898,726							1,425	1,425			
100101960	LOS ANGELES	CA		06/21/2082		1,122,571							812	812			
100101961	GLENDORA	CA		06/22/2082		1,590,944							685	685			
100101962	WESTMINSTER	MD		06/23/2082		988,378							2,387	2,387			
100101963	LONG BEACH	CA		06/24/2082		1,990,845							1,114	1,114			
100101964	NORTHGLENN	CO		06/25/2082		1,297,990							674	674			
100101965	WARWICK	RI		06/26/2082		610,974							342	342			
100101966	AUGUSTA	GA		06/27/2082		515,018							327	327			
100101967	DALLAS	TX		06/28/2082		902,032							1,175	1,175			
100101968	KATY	TX		06/29/2082		431,276							241	241			
100101969	HOUSTON	TX		06/30/2082		398,680							182	182			
100101970	JURUPA VALLEY	CA		07/01/2082		1,382,204							898	898			
100101971	DELRAY BEACH	FL		07/02/2082		760,723							426	426			
100101972	PORT RICHEY	FL		07/03/2082		966,407							364	364			
100101973	GREENVILLE	NC		07/04/2082		124,924							50	50			
100101974	HESPERIA	CA		07/05/2082		678,490							569	569			
100101975	FONTANA	CA		07/06/2082		1,094,713							596	596			
100101976	LA PORTE	TX		07/07/2082		299,613							130	130			
100101978	ALBUQUERQUE	NM		07/08/2082		819,697							518	518			
100101979	SPRING	TX		07/09/2082		1,150,069							644	644			
100101980	HESPERIA	CA		07/10/2082		958,189							604	604			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101981	LAKE ELSINORE	CA		07/11/2082		990,720							640	640			
100101982	WASHINGTON	VA		07/12/2082		440,280							240	240			
100101983	CHICAGO	IL		07/13/2082		482,169							277	277			
100101985	TAMPA	FL		07/14/2082		4,747,838							2,637	2,637			
100101986	CHANDLER	TX		07/15/2082		410,796							1,883	1,883			
100101987	ROSHARON	TX		07/16/2082		202,738							131	131			
100101988	SAN ANTONIO	TX		07/17/2082		333,504							448	448			
100101989	AUSTIN	TX		07/18/2082		1,827,087							971	971			
100101990	STOCKTON	CA		07/19/2082		802,652							449	449			
100101992	CARSON	CA		07/20/2082		2,065,748							1,417	1,417			
100101993	VAN NUYS	CA		07/21/2082		3,503,146							2,285	2,285			
100101995	AURORA	CO		07/22/2082		536,410							397	397			
100101996	DALLAS	TX		07/23/2082		574,189							778	778			
100101997	NEWARK	NJ		07/24/2082		718,697							434	434			
100101998	CUMMING	GA		07/25/2082		1,567,357							3,595	3,595			
100101999	SAINT CHARLES	MO		07/26/2082		561,517							323	323			
100102001	MURRIETA	CA		07/27/2082		2,993,701							2,150	2,150			
100102002	RIVERSIDE	CA		07/28/2082		2,930,197							1,977	1,977			
100102004	ANTIOCH	CA		07/29/2082		448,643							340	340			
100102005	APPLE VALLEY	CA		07/30/2082		622,609							695	695			
100102006	PALMER	TX		07/31/2082		1,113,520							624	624			
100102007	ANAHEIM	CA		08/01/2082		2,336,067							929	929			
100102008	SPRINGFIELD	MA		08/02/2082		661,526							370	370			
100102009	BROCKTON	MA		08/03/2082		355,556							271	271			
100102010	LAKE ARROWHEAD	CA		08/04/2082		3,102,760							563	563			
100102012	BAKERSFIELD	CA		08/05/2082		1,096,905							6,760	6,760			
100102013	TAMPA	FL		08/06/2082		1,755,146							1,627	1,627			
100102014	LEWISTON	ME		08/07/2082		579,476							333	333			
100102015	HIGHLAND VILLAGE	TX		08/08/2082		1,001,821							798	798			
100102016	HOUSTON	TX		08/09/2082		889,081							415	415			
100102017	SKOKIE	IL		08/10/2082		747,102							1,015	1,015			
100102018	DUNNELLON	FL		08/11/2082		587,088							304	304			
100102019	DESERT HOT SPRINGS	CA		08/12/2082		1,053,399							654	654			
100102020	LOS ANGELES	CA		08/13/2082		1,807,868							1,039	1,039			
100102022	HOUSTON	TX		08/14/2082		537,625							1,011	1,011			
100102023	BEAUMONT	CA		08/15/2082		878,448							519	519			
100102024	BOILING SPRINGS	SC		08/16/2082		399,829							224	224			
100102026	LONG BEACH	CA		08/17/2082		1,492,023							1,159	1,159			
100102028	MARICOPA	AZ		08/18/2082		1,026,848							435	435			
100102029	BEAUMONT	CA		08/19/2082		1,346,736							1,088	1,088			
100102030	WINDSOR	CO		08/20/2082		1,460,424							1,192	1,192			
100102031	MIAMI	FL		08/21/2082		1,543,782							1,060	1,060			
100102032	LOS ANGELES	CA		08/22/2082		1,881,893							2,167	2,167			
100102033	ELIZABETH	NJ		08/23/2082		629,504							498	498			
100102034	NORCO	CA		08/24/2082		1,412,122							976	976			
100102036	WEBSTER	TX		08/25/2082		820,036							1,020	1,020			
100102038	HAGERSTOWN	MD		08/26/2082		622,543							306	306			
100102039	CHULA VISTA	CA		08/27/2082		2,012,707							1,098	1,098			
100102040	LAS VEGAS	NV		08/28/2082		1,040,710							1,597	1,597			
100102041	PARKVILLE	MD		08/29/2082		414,127							509	509			
100102042	SPOKANE	WA		08/30/2082		909,166							1,042	1,042			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102043	DESERT HOT SPRINGS	CA		08/31/2082		1,053,399							654	654			
100102044	CHARLOTTE	NC		09/01/2082		493,761							413	413			
100102045	SPOKANE	WA		09/02/2082		924,083							1,084	1,084			
100102046	PHILADELPHIA	PA		09/03/2082		475,407							284	284			
100102047	FLOWER MOUND	TX		09/04/2082		479,014							329	329			
100102048	LITHIA	FL		09/05/2082		3,260,682							1,826	1,826			
100102050	HIDDEN VALLEY LAKE	CA		09/06/2082		1,075,562							679	679			
100102051	WHITMAN	MA		09/07/2082		958,026							496	496			
100102052	OAKLEY	CA		09/08/2082		1,844,395							1,087	1,087			
100102053	AURORA	CO		09/09/2082		700,556							1,788	1,788			
100102054	MONROVIA	CA		09/10/2082		3,760,826							2,391	2,391			
100102055	HESPERIA	CA		09/11/2082		1,005,463							4,655	4,655			
100102057	ROSENBERG	TX		09/12/2082		885,989							406	406			
100102058	INDIAN RIVER SHORES	FL		09/13/2082		2,983,487							1,818	1,818			
100102059	ONTARIO	CA		09/14/2082		1,221,461							856	856			
100102060	SANTA ANA	CA		09/15/2082		3,406,164							2,112	2,112			
100102063	ALBUQUERQUE	NM		09/16/2082		590,096							1,551	1,551			
100102064	SACRAMENTO	CA		09/17/2082		723,521							426	426			
100102065	HIGHLAND	CA		09/18/2082		813,035							688	688			
100102067	HOUSTON	TX		09/19/2082		837,281							556	556			
100102069	HIGH POINT	NC		09/20/2082		526,488							380	380			
100102070	LAS VEGAS	NV		09/21/2082		3,591,360							2,172	2,172			
100102071	CLEARWATER	FL		09/22/2082		767,069							440	440			
100102072	CARSON	CA		09/23/2082		1,575,827							1,224	1,224			
100102073	CAPE MAY COURT HOUSE	NJ		09/24/2082		482,132							289	289			
100102074	SPRING	TX		09/25/2082		2,342,069							1,064	1,064			
100102075	LOUISVILLE	KY		09/26/2082		327,271							275	275			
100102076	LAUREL	MD		09/27/2082		537,468							844	844			
100102077	STOCKTON	CA		09/28/2082		786,075							475	475			
100102078	BAKERSFIELD	CA		09/29/2082		597,988							559	559			
100102079	PALM DESERT	CA		09/30/2082		548,479							21	21			
100102080	LOMBARD	IL		10/01/2082		597,389							370	370			
100102081	PORT SAINT LUCIE	FL		10/02/2082		718,038							493	493			
100102082	TAUNTON	MA		10/03/2082		1,344,121							923	923			
100102083	BELL CANYON	CA		10/04/2082		4,885,944							3,352	3,352			
100102084	EVERETT	WA		10/05/2082		1,496,603							911	911			
100102085	FRANKLIN PARK	IL		10/06/2082		657,441							853	853			
100102086	MARANA	AZ		10/07/2082		501,788							455	455			
100102087	LAKE HAVASU CITY	AZ		10/08/2082		430,231							2,527	2,527			
100102088	DOVER	NH		10/09/2082		1,883,530							2,157	2,157			
100102089	HUNTINGTON PARK	CA		10/10/2082		1,017,899							527	527			
100102090	THOUSAND OAKS	CA		10/11/2082		657,807							552	552			
100102091	CUYAHOGA FALLS	OH		10/12/2082		443,222							259	259			
100102094	LOS ANGELES	CA		10/13/2082		1,085,277							997	997			
100102095	BROWNS MILLS	NJ		10/14/2082		630,248							1,866	1,866			
100102096	HOUSTON	TX		10/15/2082		342,422							789	789			
100102097	CRYSTAL RIVER	FL		10/16/2082		563,418							194	194			
100102100	HOUMA	LA		10/17/2082		502,624							345	345			
100102102	WALDORF	MD		10/18/2082		868,346							416	416			
100102103	COTTAGE GROVE	OR		10/19/2082		699,952							327	327			
100102104	ABILENE	TX		10/20/2082		424,641							553	553			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102105	ORLANDO	FL		10/21/2082		717,240							920	920			
100102106	FREEHOLD	NJ		10/22/2082		718,854							382	382			
100102107	MINTURN	CO		10/23/2082		797,765							842	842			
100102108	WONDER LAKE	IL		10/24/2082		464,200							267	267			
100102109	SACRAMENTO	CA		10/25/2082		1,130,259							247	247			
100102110	MIAMI	FL		10/26/2082		1,221,801							736	736			
100102111	SCRANTON	PA		10/27/2082		393,128							207	207			
100102112	FORT WASHINGTON	MD		10/28/2082		943,468							511	511			
100102113	LOS ANGELES	CA		10/29/2082		957,554							1,223	1,223			
100102114	GLENDORA	CA		10/30/2082		1,357,411							1,295	1,295			
100102115	CYPRESS	TX		10/31/2082		1,280,474							675	675			
100102116	TAMPA	FL		11/01/2082		526,923							359	359			
100102117	HUNTINGTON PARK	CA		11/02/2082		1,061,829							1,085	1,085			
100102118	RIVERSIDE	CA		11/03/2082		1,671,336							888	888			
100102119	OSAGE BEACH	MO		11/04/2082		1,505,666							1,411	1,411			
100102120	HAMMOND	IN		11/05/2082		330,915							195	195			
100102121	NEW BEDFORD	MA		11/06/2082		688,902							366	366			
100102122	FORNEY	TX		11/07/2082		977,520							410	410			
100102124	LOS ANGELES	CA		11/08/2082		1,539,141							907	907			
100102125	RIALTO	CA		11/09/2082		1,272,800							733	733			
100102127	MESA	AZ		11/10/2082		1,984,041							1,199	1,199			
100102128	MILWAUKEE	WI		11/11/2082		419,909							30	30			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		11/12/2082		964,610							1,145	1,145			
100102130	PHOENIX	AZ		11/13/2082		639,002							377	377			
100102131	WEST YARMOUTH	MA		11/14/2082		1,018,167							611	611			
100102132	LOS ANGELES	CA		11/15/2082		958,030							985	985			
100102133	LOUISVILLE	KY		11/16/2082		1,376,566							1,145	1,145			
100102134	EDGEWOOD	MD		11/17/2082		383,209							199	199			
100102136	ENGLEWOOD	FL		11/18/2082		795,941							686	686			
100102137	WINTER PARK	FL		11/19/2082		1,572,213							927	927			
100102138	JURUPA VALLEY	CA		11/20/2082		916,473							509	509			
100102139	COLTON	CA		11/21/2082		1,179,056							6,981	6,981			
100102141	EDGEWATER	MD		11/22/2082		1,069,303							514	514			
100102142	SANTA ANA	CA		11/23/2082		488,528							2,529	2,529			
100102143	SAN JOSE	CA		11/24/2082		1,489,498							1,104	1,104			
100102144	STAMFORD	CT		11/25/2082		511,383							326	326			
100102145	FONTANA	CA		11/26/2082		977,829							900	900			
100102146	TERRELL	TX		11/27/2082		1,218,132							1,956	1,956			
100102147	FORT WORTH	TX		11/28/2082		442,702							350	350			
100102148	COMPTON	CA		11/29/2082		1,548,711							1,063	1,063			
100102149	SAN ANTONIO	TX		11/30/2082		446,877							375	375			
100102150	LONG BEACH	CA		12/01/2082		329,892							108	108			
100102151	SARASOTA	FL		12/02/2082		1,947,966							1,230	1,230			
100102153	ROCKLAND	MA		12/03/2082		957,822							726	726			
100102155	HOUSTON	TX		12/04/2082		813,991							370	370			
100102156	HOUSTON	TX		12/05/2082		642,763							4,428	4,428			
100102157	LOS ANGELES	CA		12/06/2082		1,677,036							988	988			
100102160	CROSBY	TX		12/07/2082		681,832							437	437			
100102161	PALMDALE	CA		12/08/2082		1,271,069							310	310			
100102163	LANHAM	MD		12/09/2082		959,467							3,719	3,719			
100102164	LOS ANGELES	CA		12/10/2082		874,156							615	615			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102165	LAKE ELSINORE	CA		12/11/2082		1,245,518							827	827			
100102166	CONCORD	CA		12/12/2082		2,201,401							1,400	1,400			
100102169	LOS ANGELES	CA		12/13/2082		1,496,176							1,275	1,275			
100102170	LOS ANGELES	CA		12/14/2082		1,489,556							1,481	1,481			
100102171	NEWPORT NEWS	VA		12/15/2082		395,270							243	243			
100102172	FORT MYERS	FL		12/16/2082		564,002							297	297			
100102173	BLACKLICK	OH		12/17/2082		1,495,335							1,170	1,170			
100102174	PORTLAND	OR		12/18/2082		1,091,918							1,027	1,027			
100102175	ALBANY	KY		12/19/2082		895,813							1,316	1,316			
100102176	HILLSBORO	OR		12/20/2082		1,377,093							969	969			
100102177	BATAVIA	IL		12/21/2082		774,085							368	368			
100102178	DENVER	CO		12/22/2082		732,997							503	503			
100102179	VILLA RICA	GA		12/23/2082		1,388,304							732	732			
100102181	SAN DIEGO	CA		12/24/2082		807,065							578	578			
100102182	ROMEOVILLE	IL		12/25/2082		450,284							240	240			
100102183	CYPRESS	CA		12/26/2082		1,818,498							1,834	1,834			
100102184	LAKE FOREST	CA		12/27/2082		5,889,612							3,645	3,645			
100102185	LA PALMA	CA		12/28/2082		1,906,473							1,509	1,509			
100102186	SANTA CLARITA	CA		12/29/2082		3,162,729							1,757	1,757			
100102187	BRADENTON	FL		12/30/2082		1,122,400							867	867			
100102188	KATY	TX		12/31/2082		1,489,118							3,627	3,627			
100102189	CABAZON	CA		01/01/2083		795,806							231	231			
100102190	RIO VISTA	CA		01/02/2083		1,109,520							585	585			
100102191	ORANGE	MA		01/03/2083		376,677							441	441			
100102192	LANCASTER	CA		01/04/2083		475,944							352	352			
100102193	HOUSTON	TX		01/05/2083		1,206,265							762	762			
100102194	JACKSONVILLE	FL		01/06/2083		535,559							7,512	7,512			
100102195	PUEBLO	CO		01/07/2083		553,808							449	449			
100102196	LOS ANGELES AREA OF TOLUCA LA	CA		01/08/2083		5,126,901							1,033	1,033			
100102197	CAROLINA BEACH	NC		01/09/2083		2,233,827							1,641	1,641			
100102198	OAK BLUFFS	MA		01/10/2083		2,802,747							1,751	1,751			
100102199	MISSION VIEJO	CA		01/11/2083		2,073,547							2,639	2,639			
100102201	KISSIMMEE	FL		01/12/2083		807,884							705	705			
100102202	SAN ANTONIO	TX		01/13/2083		2,189,431							5,440	5,440			
100102204	COLORADO SPRINGS	CO		01/14/2083		3,112,137							2,121	2,121			
100102205	GLOUCESTER CITY	NJ		01/15/2083		486,450							250	250			
100102206	KELLER	TX		01/16/2083		1,208,541							530	530			
100102207	MONROE	GA		01/17/2083		388,027							258	258			
100102208	CABO SAN LUCAS	MEX		01/18/2083		2,991,934							2,689	2,689			
100102209	BAHIA DE BANDERAS	MEX		01/19/2083		809,731							8,072	8,072			
100102210	CABO SAN LUCAS	MEX		01/20/2083		520,354							403	403			
100102348	DAVENPORT	FL		01/21/2083		591,915							448	448			
100102349	MINNEAPOLIS	MN		01/22/2083		192,562							142	142			
100102350	KISSIMMEE	FL		01/23/2083		900,000							1,606	1,606			
100102351	PORT REPUBLIC	MD		01/24/2083		1,931,509							1,610	1,610			
100102354	MEDWAY	MA		01/25/2083		769,469							1,157	1,157			
100102355	NEW YORK	NY		01/26/2083		2,012,900							1,598	1,598			
100102356	SARASOTA	FL		01/27/2083		768,986							637	637			
100102358	INDIANAPOLIS	IN		01/28/2083		302,517							1,118	1,118			
100102359	HACKENSACK	NJ		01/29/2083		1,147,471							856	856			
100102360	HIGHLAND	CA		01/30/2083		800,142							712	712			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102361	WOODBRIDGE	CT		01/31/2083		629,975							513	513			
100102362	S LAKE TAHOE	CA		02/01/2083		5,079,693							4,076	4,076			
100102364	NORCO	CA		02/02/2083		1,367,677							1,124	1,124			
100102365	MIDDLEBURG	FL		02/03/2083		692,781							464	464			
100102366	ESCONDIDO	CA		02/04/2083		468,816							3,821	3,821			
100102368	TOOELE	UT		02/05/2083		1,125,790							903	903			
100102369	LITCHFIELD	NH		02/06/2083		756,688							838	838			
100102372	RICHMOND	TX		02/07/2083		983,947							912	912			
100102373	MYRTLE BEACH	SC		02/08/2083		634,084							488	488			
100102374	LAKEWOOD	CO		02/09/2083		1,614,006							1,013	1,013			
100102375	FLORENCE	KY		02/10/2083		733,397							599	599			
100102376	MEDFORD	MA		02/11/2083		860,162							590	590			
100102379	LOS ANGELES	CA		02/12/2083		1,880,463							1,273	1,273			
100102380	BELLFLOWER	CA		02/13/2083		876,439							718	718			
100102381	WEST PALM BEACH	FL		02/14/2083		547,277							64,818	64,818			
100102383	ROCKVILLE	MD		02/15/2083		2,442,893							1,667	1,667			
100102385	ANTELOPE	CA		02/16/2083		2,077,173							978	978			
100102387	PARADISE VALLEY	AZ		02/17/2083		2,032,335							1,547	1,547			
100102388	TISBURY	MA		02/18/2083		1,793,169							1,154	1,154			
100102389	INDIO	CA		02/19/2083		1,570,403							930	930			
100102390	BLOOMINGDALE	IL		02/20/2083		723,857							629	629			
100102391	MILLBURY	MA		02/21/2083		892,783							673	673			
100102393	SANTA PAULA	CA		02/22/2083		809,834							599	599			
100102396	LITTLE TORCH KEY	FL		02/23/2083		718,154							522	522			
100102397	RAMONA	CA		02/24/2083		771,555							742	742			
100102398	ENTERPRISE	OR		02/25/2083		285,973							248	248			
100102399	SACRAMENTO	CA		02/26/2083		700,582							543	543			
100102400	MURRIETA	CA		02/27/2083		1,015,297							136	136			
100102402	TALLAHASSEE	FL		02/28/2083		333,662							443	443			
100102405	MCCALL	ID		03/01/2083		1,318,001							875	875			
100102407	HALF MOON BAY	CA		03/02/2083		1,512,795							1,235	1,235			
100102409	SPOKANE	WA		03/03/2083		1,208,164							1,000	1,000			
100102411	SEMINOLE	FL		03/04/2083		838,847							694	694			
100102413	MYRTLE CREEK	OR		03/05/2083		696,498							431	431			
100102414	PROVO	UT		03/06/2083		1,428,369							646	646			
100102415	LA QUINTA	CA		03/07/2083		925,473							869	869			
100102416	TUCSON	AZ		03/08/2083		563,640							434	434			
100102418	OAK CREEK	CO		03/09/2083		1,399,143							959	959			
100102419	MIAMI LAKES	FL		03/10/2083		871,060							574	574			
100102421	RICHMOND	TX		03/11/2083		572,943							407	407			
100102423	SANTA ROSA	CA		03/12/2083		777,307							39	39			
100102424	LONG BEACH	CA		03/13/2083		3,643,708							6,029	6,029			
100102426	GULF SHORES	AL		03/14/2083		801,092							495	495			
100102427	NORTH BAY VILLAGE	FL		03/15/2083		676,771							521	521			
100102428	HOUSTON	TX		03/16/2083		306,127							775	775			
100102430	GARLAND	TX		03/17/2083		222,965							161	161			
100102431	KISSIMMEE	FL		03/18/2083		1,262,303							874	874			
100102432	ORLANDO	FL		03/19/2083		513,014							462	462			
100102433	MURFREESBORO	TN		03/20/2083		649,634							598	598			
100102434	PHOENIX	AZ		03/21/2083		647,763							664	664			
100102441	NORTH BILLERICA	MA		03/22/2083		985,374							313	313			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102442	JACKSONVILLE	FL		03/23/2083		764,268							537	537			
100102445	MIRAMAR	FL		03/24/2083		725,645							857	857			
100102446	ESSEX	MD		03/25/2083		771,547							637	637			
100102448	PHOENIX	AZ		03/26/2083		3,621,763							7,037	7,037			
100102450	ALBRIGHTSVILLE	PA		03/27/2083		445,907							511	511			
100102451	DRIFTWOOD	TX		03/28/2083		1,897,168							1,570	1,570			
100102452	ROCKLIN	CA		03/29/2083		2,058,393							1,843	1,843			
100102453	AMBOY	WA		03/30/2083		972,845							637	637			
100102455	SANTA ROSA BEACH	FL		03/31/2083		1,992,948							1,027	1,027			
100102456	SAN JUAN CAPISTRANO	CA		04/01/2083		1,538,083							1,345	1,345			
100102457	HOMER GLEN	IL		04/02/2083		1,056,889							848	848			
100102458	PANAMA CITY BEACH	FL		04/03/2083		648,452							874	874			
100102459	HOUSTON	TX		04/04/2083									221,561	221,561			
100102460	WAXHAW	NC		04/05/2083		3,118,683							5,533	5,533			
100102461	DAVENPORT	FL		04/06/2083		403,755							364	364			
100102464	SAN DIEGO	CA		04/07/2083		894,408							777	777			
100102465	FREEPORT	FL		04/08/2083		1,763,445							1,104	1,104			
100102468	JACKSON	NJ		04/09/2083		422,438							371	371			
100102469	JACKSONVILLE	FL		04/10/2083		861,951							415	415			
100102471	RICHMOND	TX		04/11/2083		474,973							460	460			
100102473	SAN TAN VALLEY	AZ		04/12/2083		532,464							492	492			
100102474	JACKSONVILLE	FL		04/13/2083		286,045							253	253			
100102475	MIRAMAR BEACH	FL		04/14/2083		529,821							460	460			
100102476	COOPERSBURG	PA		04/15/2083		3,190,945							2,633	2,633			
100102478	MOORPARK	CA		04/16/2083		1,453,581							1,302	1,302			
100102479	DEWEY	AZ		04/17/2083		981,847							1,046	1,046			
100102480	ODESSA	TX		04/18/2083		1,657,354							11,948	11,948			
100102482	TEMPLETON	MA		04/19/2083		1,039,386							806	806			
100102483	DEER PARK	IL		04/20/2083		651,791							1,003	1,003			
100102484	SAN ANTONIO	TX		04/21/2083		532,537							500	500			
100102485	ACAMPO	CA		04/22/2083		1,425,393							1,761	1,761			
100102486	HIGHLAND	CA		04/23/2083		910,000							19,000	19,000			
100102487	LONGMONT	CO		04/24/2083									400,000	400,000			
100102488	HUMBLE	TX		04/25/2083		574,605							503	503			
100102489	MONTVERDE	FL		04/26/2083		549,987							362	362			
100102490	FALL RIVER	MA		04/27/2083		741,371							592	592			
100102491	CHAPEL HILL	NC		04/28/2083		747,341							1,178	1,178			
100102492	PEMBROKE PINES	FL		04/29/2083		529,270							6,475	6,475			
100102493	EATON	CO		04/30/2083		977,414							838	838			
100102494	AUSTIN	TX		05/01/2083		1,065,041							1,132	1,132			
100102496	CHULA VISTA	CA		05/02/2083		1,162,794							965	965			
100102497	PALM HARBOR	FL		05/03/2083		1,903,459							1,601	1,601			
100102498	NAMPA	ID		05/04/2083		1,102,405							802	802			
100102499	PANAMA CITY BEACH	FL		05/05/2083		1,375,945							408	408			
100102500	BRADENTON	FL		05/06/2083		616,992							5,207	5,207			
100102501	ORLANDO	FL		05/07/2083		2,434,209							1,758	1,758			
100102503	GLOUCESTER CITY	NJ		05/08/2083		395,293							352	352			
100102504	PACE	FL		05/09/2083		790,365							806	806			
100102505	MOUNT JULIET	TN		05/10/2083		1,101,697							2,058	2,058			
100102507	MIAMI	FL		05/11/2083		1,862,680							2,024	2,024			
100102508	CORAL GABLES	FL		05/12/2083		774,752							728	728			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102514	WESTLAKE	OH		05/13/2083		697,044							430	430			
100102516	LEXINGTON	KY		05/14/2083		289,127							221	221			
100102517	HOLLYWOOD	FL		05/15/2083		272,121							239	239			
100102518	SAINT PETERSBURG	FL		05/16/2083		586,782							341	341			
100102519	MARCO ISLAND	FL		05/17/2083		432,467							345	345			
100102520	BALTIMORE	MD		05/18/2083		271,343							196	196			
100102521	FITCHBURG	MA		05/19/2083		711,393							1,324	1,324			
100102522	NORTH PORT	FL		05/20/2083		648,450							467	467			
100102523	DAVENPORT	FL		05/21/2083		938,904							870	870			
100102524	KISSIMMEE	FL		05/22/2083		460,389							325	325			
100102526	CHARDON	OH		05/23/2083		305,089							180	180			
100102528	WARRENTON	VA		05/24/2083		553,017							429	429			
100102531	ASHEVILLE	NC		05/25/2083		1,110,436							1,685	1,685			
100102532	FALLBROOK	CA		05/26/2083		198,191							185	185			
100102533	CHICAGO	IL		05/27/2083		264,866							179	179			
100102534	COLORADO SPRINGS	CO		05/28/2083		421,622							483	483			
100102536	SPRING	TX		05/29/2083		469,495							428	428			
100102537	SAINT ALBANS	NY		05/30/2083		505,200							565	565			
100102538	WASHINGTON	DC		05/31/2083		929,985							770	770			
100102539	KISSIMMEE	FL		06/01/2083		610,640							447	447			
100102541	FRONT ROYAL	VA		06/02/2083		271,561							170	170			
100102542	COALVILLE	UT		06/03/2083		662,088							501	501			
100102544	JUPITER	FL		06/04/2083		863,673							628	628			
100102546	RICHARDSON	TX		06/05/2083		666,273							635	635			
100102547	SARASOTA	FL		06/06/2083		366,853							355	355			
100102548	SILVER SPRING	MD		06/07/2083		214,426							139	139			
100102551	LAS CRUCES	NM		06/08/2083		407,009							385	385			
100102553	PHILADELPHIA	PA		06/09/2083		243,185							123	123			
100102554	O FALLON	MO		06/10/2083		335,845							250	250			
100102556	CLIFTON	NJ		06/11/2083		488,475							600	600			
100102557	NEW BUFFALO	MI		06/12/2083		540,088							2,534	2,534			
100102558	DALLAS	TX		06/13/2083		384,354							345	345			
100102559	DALLAS	TX		06/14/2083		363,002							326	326			
100102560	TOOL	TX		06/15/2083		539,208							839	839			
100102561	SAINT CLOUD	FL		06/16/2083		428,921							940	940			
100102563	SAN MATEO	CA		06/17/2083		1,463,010							741	741			
100102564	DAVENPORT	FL		06/18/2083		356,454							283	283			
100102565	PITTSBURGH	PA		06/19/2083									157,590	157,590			
100102568	LAWRENCE	KS		06/20/2083		355,183							216	216			
100102570	VESTAVIA HILLS	AL		06/21/2083		488,747							354	354			
100102572	RICHARDSON	TX		06/22/2083		666,273							635	635			
100102573	CONROE	TX		06/23/2083		411,008							237	237			
100102574	TOWNSEND	MT		06/24/2083		410,668							269	269			
100102575	BALTIMORE	MD		06/25/2083		146,730							68	68			
100102576	NORTH PORT	FL		06/26/2083		247,027							377	377			
100102578	TOBYHANNA	PA		06/27/2083		459,074							359	359			
100102579	AKRON	OH		06/28/2083		152,277							92	92			
100102580	PALM BEACH GARDENS	FL		06/29/2083		640,498							562	562			
100102581	DESERT HOT SPRINGS	CA		06/30/2083		717,291							506	506			
100102583	CLIFTON	NJ		07/01/2083		145,600							200	200			
100102584	MARYVILLE	TN		07/02/2083		373,595							283	283			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102585	CAMDEN	NJ		07/03/2083		333,794							207	207			
100102589	RENO	NV		07/04/2083		279,417							250	250			
100102590	BECHTELSVILLE	PA		07/05/2083		404,389							438	438			
100102591	MEMPHIS	TN		07/06/2083		188,130							111	111			
100102592	BALTIMORE	MD		07/07/2083		278,711							165	165			
100102593	CLARKSVILLE	IN		07/08/2083		216,212							164	164			
100102594	LYNNFIELD	MA		07/09/2083		1,035,893							655	655			
100102595	NEW BRITAIN	CT		07/10/2083		202,842							154	154			
100102596	PHILADELPHIA	PA		07/11/2083		337,439							155	155			
100102598	KEANSBURG	NJ		07/12/2083		471,761							335	335			
100102599	DETROIT	MI		07/13/2083		744,305							638	638			
100102600	HERNDON	VA		07/14/2083		1,414,010							781	781			
100102602	NEW BRITAIN	CT		07/15/2083		148,567							433	433			
100102604	ELLSWORTH	ME		07/16/2083		1,141,301							948	948			
100102605	HONOLULU	HI		07/17/2083		1,855,604							1,032	1,032			
100102606	HONOLULU	HI		07/18/2083		928,930							525	525			
100102607	FAIRBURN	GA		07/19/2083		609,698							541	541			
100102608	WOODSTOCK	GA		07/20/2083		493,158							462	462			
100102609	SAINT LOUIS	MO		07/21/2083		508,355							269	269			
100102610	KANEOHE	HI		07/22/2083		2,111,400							1,910	1,910			
100102611	JACKSON TOWNSHIP	NJ		07/23/2083		756,883							626	626			
100102612	LAS VEGAS	NV		07/24/2083		1,567,981							390	390			
100102613	LORTON	VA		07/25/2083		2,383,154							1,912	1,912			
100102614	LAWRENCEVILLE	GA		07/26/2083		903,454							743	743			
100102615	NAPLES	FL		07/27/2083		1,813,414							959	959			
100102616	INVERNESS	IL		07/28/2083		2,790,045							1,704	1,704			
100102617	DUBLIN	CA		07/29/2083		2,327,988							1,495	1,495			
100102618	TORRANCE	CA		07/30/2083		2,384,055							1,528	1,528			
100102619	SPOKANE VALLEY	WA		07/31/2083		921,697							315	315			
100102620	CAMARILLO	CA		08/01/2083		1,352,931							806	806			
100102623	MURRIETA	CA		08/02/2083		1,243,691							6,767	6,767			
100102624	MIAMI SHORES	FL		08/03/2083		1,353,070							884	884			
100102625	MIDDLEBURG HEIGHTS	OH		08/04/2083		653,140							1,038	1,038			
100102626	CASTRO VALLEY	CA		08/05/2083		1,203,605							895	895			
100102627	LOS ANGELES	CA		08/06/2083		205,699							247	247			
100102628	KINGSTON	WA		08/07/2083		748,539							442	442			
100102629	DAVIE	FL		08/08/2083		1,151,470							659	659			
100102630	CORAL SPRINGS	FL		08/09/2083		983,036							596	596			
100102631	GREER	SC		08/10/2083		392,138							213	213			
100102632	CUTLER BAY	FL		08/11/2083		756,028							507	507			
100102633	SARASOTA	FL		08/12/2083		628,860							401	401			
100102634	LAS VEGAS	NV		08/13/2083		975,669							572	572			
100102636	LAS VEGAS	NV		08/14/2083		1,099,914							650	650			
100102637	OCALA	FL		08/15/2083		510,246							298	298			
100102638	GILBERT	AZ		08/16/2083		1,911,251							1,271	1,271			
100102639	PERRIS	CA		08/17/2083		757,121							491	491			
100102640	MARINA DEL REY	CA		08/18/2083		2,958,327							5,872	5,872			
100102641	HACIENDA HEIGHTS	CA		08/19/2083		1,880,302							1,111	1,111			
100102642	SURFSIDE BEACH	TX		08/20/2083		322,106							335	335			
100102644	PUYALLUP	WA		08/21/2083		1,872,261							1,126	1,126			
100102645	NEW BRAUNFELS	TX		08/22/2083		550,173							661	661			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102646	LAS VEGAS	NV		08/23/2083		1,162,967							1,013	1,013			
100102647	GREENPORT	NY		08/24/2083		954,983							957	957			
100102648	SHELBY TOWNSHIP	MI		08/25/2083		373,346							219	219			
100102649	PEORIA	AZ		08/26/2083		1,712,737							1,056	1,056			
100102650	SAN DIEGO	CA		08/27/2083		1,641,486							1,092	1,092			
100102651	FAYETTEVILLE	NC		08/28/2083		452,420							215	215			
100102652	KISSIMMEE	FL		08/29/2083									316,193	316,193			
100102653	MINCO	OK		08/30/2083		381,083							374	374			
100102654	DUBUQUE	IA		08/31/2083		847,003							652	652			
100102655	PALMDALE	CA		09/01/2083		507,734							329	329			
100102656	HALLANDALE BEACH	FL		09/02/2083		649,197							8,495	8,495			
100102657	SAN ANTONIO	TX		09/03/2083		1,257,773							830	830			
100102659	RICHMOND	TX		09/04/2083		1,076,560							664	664			
100102660	WATKINS	CO		09/05/2083		1,024,543							648	648			
100102662	SUFFOLK	VA		09/06/2083		1,491,758							1,047	1,047			
100102664	BUENA PARK	CA		09/07/2083		1,091,010							151,992	151,992			
100102666	MISSION VIEJO	CA		09/08/2083		1,552,710							1,059	1,059			
100102667	BEAVER	UT		09/09/2083		495,161							311	311			
100102668	DESERT HOT SPRINGS	CA		09/10/2083		661,196							408	408			
100102669	TORRANCE	CA		09/11/2083		2,327,878							1,400	1,400			
100102670	WIMAUMA	FL		09/12/2083		1,048,447							991	991			
100102671	PRINCEVILLE	HI		09/13/2083		2,989,721							1,739	1,739			
100102672	FONTANA	CA		09/14/2083		996,381							527	527			
100102674	MIAMI	FL		09/15/2083		497,848							363	363			
100102675	BROOKLYN	NY		09/16/2083		1,353,123							754	754			
100102676	LOCKHART	TX		09/17/2083		1,406,409							861	861			
100102677	FULSHEAR	TX		09/18/2083		828,112							565	565			
100102678	MCDONOUGH	GA		09/19/2083		987,916							594	594			
100102680	BIG BEAR LAKE	CA		09/20/2083		1,629,086							543	543			
100102681	AVENTURA	FL		09/21/2083		603,456							430	430			
100102682	IRVING	TX		09/22/2083		893,851							530	530			
100102684	BUENA PARK	CA		09/23/2083		1,510,572							1,072	1,072			
100102685	ROCKVILLE	MD		09/24/2083		1,078,779							816	816			
100102686	ONTARIO	CA		09/25/2083		607,154							435	435			
100102687	SAN FRANCISCO	CA		09/26/2083		1,092,829							815	815			
100102688	MONTEREY PARK	CA		09/27/2083		1,985,467							1,491	1,491			
100102690	WESTMINSTER	CA		09/28/2083		1,177,359							756	756			
100102691	FRESNO	CA		09/29/2083		981,522							727	727			
100102692	VALENCIA	CA		09/30/2083		1,632,506							1,279	1,279			
100102693	ANAHEIM	CA		10/01/2083		1,145,700							718	718			
100102694	NORTHBROOK	IL		10/02/2083		375,336							235	235			
100102695	BUFFALO GROVE	IL		10/03/2083		333,951							211	211			
100102696	THOUSAND OAKS	CA		10/04/2083		2,110,058							1,135	1,135			
100102697	SOUTH SAN FRANCISCO	CA		10/05/2083		1,312,015							908	908			
100102699	SPRINGFIELD	VA		10/06/2083		893,466							613	613			
100102700	KATY	TX		10/07/2083		579,431							428	428			
100102701	CASTRO VALLEY	CA		10/08/2083		1,669,876							7,276	7,276			
100102702	PITTSBURGH	PA		10/09/2083		368,641							5,847	5,847			
100102703	EASTVALE	CA		10/10/2083		993,258							784	784			
100102704	SAN FRANCISCO	CA		10/11/2083		1,749,084							1,241	1,241			
100102706	VIRGINIA BEACH	VA		10/12/2083		403,883							357	357			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102707	PARK FOREST	IL		10/13/2083		597,996							338	338			
100102708	CRESTLINE	CA		10/14/2083		414,339							281	281			
100102709	LOS ANGELES	CA		10/15/2083		860,682							425	425			
100102710	GRAND PRAIRIE	TX		10/16/2083		725,670							383	383			
100102711	FORT PIERCE	FL		10/17/2083		622,544							297	297			
100102712	YORKTOWN	VA		10/18/2083		694,143							707	707			
100102713	FAIRFAX	VA		10/19/2083		870,500							394	394			
100102714	MARIETTA	GA		10/20/2083		971,108							655	655			
100102715	CARVER	MA		10/21/2083		637,445							432	432			
100102716	LOS ANGELES	CA		10/22/2083		791,786							653	653			
100102717	MIRAMAR	FL		10/23/2083		1,443,602							1,080	1,080			
100102718	LA PUENTE	CA		10/24/2083		1,046,885							852	852			
100102719	CHINO	CA		10/25/2083		1,475,155							1,196	1,196			
100102720	EL MONTE	CA		10/26/2083		1,524,598							1,277	1,277			
100102721	BUENA PARK	CA		10/27/2083		1,690,573							1,434	1,434			
100102722	CORONA	CA		10/28/2083		858,418							761	761			
100102723	STANTON	CA		10/29/2083		1,223,889							777	777			
100102724	LANCASTER	CA		10/30/2083		601,168							593	593			
100102725	ROSSVILLE	GA		10/31/2083		435,669							363	363			
100102726	PALATINE	IL		11/01/2083		404,605							203	203			
100102727	EDMOND	OK		11/02/2083		376,541							270	270			
100102728	HOUSTON	TX		11/03/2083		940,989							1,767	1,767			
100102730	SPRING	TX		11/04/2083		400,375							271	271			
100102731	LAKE ZURICH	IL		11/05/2083		788,910							495	495			
100102732	KISSIMMEE	FL		11/06/2083		668,717							420	420			
100102733	FAIRBURN	GA		11/07/2083		692,546							446	446			
100102734	JURUPA VALLEY	CA		11/08/2083		1,197,404							576	576			
100102738	MILFORD	MI		11/09/2083		796,886							526	526			
100102739	MARATHON	FL		11/10/2083		1,634,799							880	880			
100102740	RIVERSIDE	CA		11/11/2083		725,320							542	542			
100102741	COMPTON	CA		11/12/2083		937,407							574	574			
100102742	BRANDON	FL		11/13/2083		508,226							646	646			
100102743	HEBER	CA		11/14/2083		670,497							3,500	3,500			
100102744	ACTON	CA		11/15/2083		1,274,890							863	863			
100102745	IRVINE	CA		11/16/2083		2,184,677							1,428	1,428			
100102746	VALENCIA	CA		11/17/2083		1,705,503							1,098	1,098			
100102747	ATLANTA	GA		11/18/2083		536,902							354	354			
100102748	FAYETTEVILLE	NC		11/19/2083		836,561							581	581			
100102749	LOS ANGELES	CA		11/20/2083		537,676							392	392			
100102750	DOWNEY	CA		11/21/2083		1,718,986							1,215	1,215			
100102751	EVERETT	WA		11/22/2083		370,469							333	333			
100102752	EL MONTE	CA		11/23/2083		1,526,206							3,382	3,382			
100102753	HOLLISTER	CA		11/24/2083		1,434,174							746	746			
100102754	PLANO	TX		11/25/2083		1,282,173							1,050	1,050			
100102755	CERES	CA		11/26/2083									426,479	426,479			
100102757	CHARLOTTE	NC		11/27/2083		468,124							474	474			
100102758	SUNNY ISLES BEACH	FL		11/28/2083		985,585							1,204	1,204			
100102759	CALEXICO	CA		11/29/2083		299,005							201	201			
100102760	ALVIN	TX		11/30/2083		730,978							530	530			
100102761	TUCSON	AZ		12/01/2083		1,562,669							1,077	1,077			
100102762	MAITLAND	FL		12/02/2083		852,781							618	618			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102763	LAS VEGAS	NV		12/03/2083		3,288,203							2,382	2,382			
100102764	RUNNING SPRINGS	CA		12/04/2083		433,730							257	257			
100102766	PLANO	TX		12/05/2083		719,279							621	621			
100102767	FORT WORTH	TX		12/06/2083		586,660							359	359			
100102768	SAINT GEORGE	UT		12/07/2083		2,152,230							1,516	1,516			
100102769	BONITA	CA		12/08/2083		1,551,714							766	766			
100102770	CASTRO VALLEY	CA		12/09/2083		1,971,264							1,475	1,475			
100102771	SPICEWOOD	TX		12/10/2083		404,164							310	310			
100102772	SOUTH EL MONTE	CA		12/11/2083		1,311,296							950	950			
100102775	RICHMOND	TX		12/12/2083		639,837							474	474			
100102776	APPLE VALLEY	CA		12/13/2083		1,804,947							1,192	1,192			
100102778	(TARZANA AREA) LOS ANGELES	CA		12/14/2083		373,610							235	235			
100102779	HENDERSON	NV		12/15/2083		2,640,632							1,248	1,248			
100102780	WINCHESTER	CA		12/16/2083		1,793,880							1,236	1,236			
100102781	PALM DESERT	CA		12/17/2083		2,231,583							1,699	1,699			
100102783	LA VERNE	CA		12/18/2083		1,552,675							573	573			
100102784	LA MESA	CA		12/19/2083		1,495,826							707	707			
100102785	STATEN ISLAND	NY		12/20/2083		1,297,346							940	940			
100102786	IMPERIAL	CA		12/21/2083		1,121,796							647	647			
100102787	EL DORADO HILLS	CA		12/22/2083		2,646,772							1,268	1,268			
100102788	HONOLULU	HI		12/23/2083		4,082,619							2,864	2,864			
100102789	PALO ALTO	CA		12/24/2083		3,736,926							2,641	2,641			
100102790	PENDLETON	IN		12/25/2083		653,765							451	451			
100102792	WILLIAMSTOWN	NJ		12/26/2083		299,210							160	160			
100102794	ODESSA	TX		12/27/2083		512,741							317	317			
100102795	DALLAS	TX		12/28/2083		836,565							1,415	1,415			
100102798	HOUSTON	TX		12/29/2083		924,683							670	670			
100102800	OLD TAPPAN	NJ		12/30/2083		2,512,831							1,450	1,450			
100102801	GARDEN GROVE	CA		12/31/2083		883,348							784	784			
100102802	SALT LAKE CITY	UT		01/01/2084		1,107,717							864	864			
100102803	DOWNINGTOWN	PA		01/02/2084		1,200,575							693	693			
100102804	PALM SPRINGS	CA		01/03/2084		2,212,119							1,708	1,708			
100102805	TEMECULA	CA		01/04/2084		871,291							1,346	1,346			
100102807	MIDDLETOWN	OH		01/05/2084		526,193							317	317			
100102808	FORT WORTH	TX		01/06/2084		398,429							308	308			
100102810	TANNERSVILLE	PA		01/07/2084		851,323							493	493			
100102811	BOCA RATON	FL		01/08/2084		1,764,557							3,964	3,964			
100102812	OCALA	FL		01/09/2084		469,463							236	236			
100102813	CLEARWATER	FL		01/10/2084		2,287,949							2,130	2,130			
100102814	GOODLETTSVILLE	TN		01/11/2084		601,461							406	406			
100102815	MISSOURI CITY	TX		01/12/2084		1,126,677							6,493	6,493			
100102816	BIRMINGHAM	AL		01/13/2084		436,698							475	475			
100102817	WARMINSTER	PA		01/14/2084		922,932							872	872			
100102818	(WEST HILLS AREA) LOS ANGELES	CA		01/15/2084		1,522,958							900	900			
100102819	MIAMI BEACH	FL		01/16/2084		408,483							257	257			
100102820	PHOENIX	AZ		01/17/2084		1,220,707							698	698			
100102822	ANAHEIM	CA		01/18/2084		1,961,139							1,386	1,386			
100102823	MISSOURI CITY	TX		01/19/2084		1,440,944							866	866			
100102824	RED OAK	TX		01/20/2084		770,396							452	452			
100102825	BURBANK	CA		01/21/2084		2,587,541							1,809	1,809			
100102826	SEABROOK ISLAND	SC		01/22/2084		2,851,674							2,081	2,081			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102828	CHARLOTTE	NC		01/23/2084		394,057							404	404			
100102829	HOMESTEAD	FL		01/24/2084		1,015,582							642	642			
100102830	STROUDSBURG	PA		01/25/2084		298,887							217	217			
100102831	NAPLES	FL		01/26/2084		796,725							553	553			
100102832	LAS VEGAS	NV		01/27/2084		795,132							552	552			
100102833	(WOODLAND HILLS AREA) LOS ANGE	CA		01/28/2084		2,253,686							1,759	1,759			
100102834	WESLEY CHAPEL	FL		01/29/2084		590,023							334	334			
100102836	(WOODLAND HILLS AREA) LOS ANGE	CA		01/30/2084		2,740,449							1,950	1,950			
100102837	YORBA LINDA	CA		01/31/2084		1,855,741							7,476	7,476			
100102838	NEWPORT BEACH	CA		02/01/2084		1,584,989							1,013	1,013			
100102839	ROCHESTER	MI		02/02/2084		298,817							239	239			
100102840	CARROLLTON	TX		02/03/2084		610,165							480	480			
100102841	WAXHAW	NC		02/04/2084		2,113,616							1,606	1,606			
100102842	MATHER	CA		02/05/2084		1,109,769							801	801			
100102843	(RESEDA AREA) LOS ANGELES	CA		02/06/2084		1,913,136							1,386	1,386			
100102844	PARKER	CO		02/07/2084		2,391,840							1,648	1,648			
100102846	MARIETTA	GA		02/08/2084		439,805							301	301			
100102847	WEST END	NC		02/09/2084		2,362,347							1,423	1,423			
100102848	OAKLAND	CA		02/10/2084		1,978,611							1,356	1,356			
100102849	FUQUAY VARINA	NC		02/11/2084		597,859							434	434			
100102850	LATHROP	CA		02/12/2084		618,095							479	479			
100102851	SANTA CRUZ	CA		02/13/2084		1,021,898							780	780			
100102852	SHERMAN OAKS AREA CITY OF LOS	CA		02/14/2084		3,648,569							2,152	2,152			
100102853	TARZANA AREA CITY OF LOS ANGE	CA		02/15/2084		2,375,847							1,047	1,047			
100102855	BRONX	NY		02/16/2084		1,410,847							1,130	1,130			
100102856	TAMPA	FL		02/17/2084		357,808							363	363			
100102858	PORT SAINT JOE	FL		02/18/2084		1,135,186							1,122	1,122			
100102861	KISSIMMEE	FL		02/19/2084		908,563							906	906			
100102862	CORAL SPRINGS	FL		02/20/2084		681,799							533	533			
100102863	WEST PALM BEACH	FL		02/21/2084		1,155,552							1,067	1,067			
100102864	HACKENSACK	NJ		02/22/2084		1,030,645							804	804			
100102866	MIRAMAR BEACH	FL		02/23/2084		2,739,653							2,431	2,431			
100102870	PHILADELPHIA	PA		02/24/2084		603,659							571	571			
100102871	WAPPINGERS FALLS	NY		02/25/2084		545,219							807	807			
100102873	TAMPA	FL		02/26/2084		370,552							296	296			
100102874	LAKELAND	FL		02/27/2084		1,150,229							913	913			
100102878	ROWLETT	TX		02/28/2084		427,700							400	400			
100102879	GATLINBURG	TN		02/29/2084		400,547							982	982			
100102880	PORTLAND	OR		03/01/2084		1,079,368							900	900			
100102881	LITHONIA	GA		03/02/2084		468,619							397	397			
100102883	GARFIELD	NJ		03/03/2084		529,423							330	330			
100102887	BEACHWOOD	NJ		03/04/2084		731,352							462	462			
100102893	WHITE PLAINS	NY		03/05/2084		1,019,406							587	587			
100102895	ORANGE PARK	FL		03/06/2084		376,496							412	412			
100102896	DUCK KEY	FL		03/07/2084		1,139,639							777	777			
100102897	FORT LAUDERDALE	FL		03/08/2084		496,000							400	400			
100102898	MIAMI	FL		03/09/2084		786,581							10,806	10,806			
100102901	TOBYHANNA	PA		03/10/2084		1,157,133							779	779			
100102902	SUFFERN	NY		03/11/2084		417,017							249	249			
100102907	FORT WALTON BEACH	FL		03/12/2084		541,621							304	304			
100102908	KANSAS CITY	MO		03/13/2084		231,381							128	128			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102913	LONG BEACH	WA		03/14/2084		859,275							538	538			
100102915	MCDONOUGH	GA		03/15/2084		335,645							211	211			
100102917	KISSIMMEE	FL		03/16/2084		573,349							339	339			
100102920	WATERBURY	CT		03/17/2084		417,014							407	407			
100102921	HOUSTON	TX		03/18/2084		568,093							278	278			
100102922	ATLANTA	GA		03/19/2084		468,717							223	223			
100102923	ATLANTA	GA		03/20/2084		572,500							1,000	1,000			
100102925	HAGERSTOWN	MD		03/21/2084		258,898							125	125			
100102926	FORT MYERS	FL		03/22/2084		557,973							295	295			
100102928	MIAMI	FL		03/23/2084		379,935							1,035	1,035			
100102929	KEAAU	HI		03/24/2084		557,635							344	344			
100102930	STUART	FL		03/25/2084		683,895							976	976			
100102934	SUSSEX	NJ		03/26/2084		418,603							220	220			
100102938	BRONX	NY		03/27/2084		792,156							527	527			
100102939	AUSTIN	TX		03/28/2084		760,092							423	423			
100102940	FONTANA	CA		03/29/2084		1,035,848							701	701			
100102943	HILLSBOROUGH	CA		03/30/2084		627,485							425	425			
100102944	TAMPA	FL		03/31/2084		338,677							226	226			
100102945	GUTTENBERG	NJ		04/01/2084		859,212							539	539			
100102946	PIGEON FORGE	TN		04/02/2084		1,673,416							958	958			
100102948	CORPUS CHRISTI	TX		04/03/2084		1,060,112							543	543			
100102949	MIAMI GARDENS	FL		04/04/2084		582,712							333	333			
100102950	HAZEL CREST	IL		04/05/2084		154,944							77	77			
100102951	FULLERTON	CA		04/06/2084		481,305							326	326			
100102952	FAR ROCKAWAY	NY		04/07/2084		1,251,515							812	812			
100102953	VIRGINIA BEACH	VA		04/08/2084		687,246							465	465			
100102954	WAYNE	PA		04/09/2084		758,162							557	557			
100102955	OCOEE	FL		04/10/2084		349,883							206	206			
100102956	YONKERS	NY		04/11/2084		1,001,447							650	650			
100102957	WINTER GARDEN	FL		04/12/2084		425,537							247	247			
100102959	PHOENIX	AZ		04/13/2084		567,575							384	384			
100102960	PATERSON	NJ		04/14/2084		656,916							448	448			
100102961	TAMPA	FL		04/15/2084		523,154							312	312			
100102962	PINSON	AL		04/16/2084		402,859							294	294			
100102963	MIAMI GARDENS	FL		04/17/2084		311,011							167	167			
100102964	DESERT HOT SPRINGS	CA		04/18/2084		298,802							202	202			
100102968	NAPLES	FL		04/19/2084		711,135							623	623			
100102969	LOS ANGELES	CA		04/20/2084		1,433,086							1,001	1,001			
100102970	JACKSONVILLE	FL		04/21/2084		328,850							232	232			
100102971	JACKSONVILLE	FL		04/22/2084		328,850							232	232			
100102972	SAN FRANCISCO	CA		04/23/2084		695,756							1,149	1,149			
100102975	PALMDALE	CA		04/24/2084		507,377							4,304	4,304			
100102976	CORONA	CA		04/25/2084		436,800							3,600	3,600			
100102984	BROOKLYN	NY		04/26/2084		2,510,677							1,570	1,570			
100102985	BRONX	NY		04/27/2084		985,845							702	702			
100102986	BRONX	NY		04/28/2084		985,845							702	702			
100102987	BROOKLYN	NY		04/29/2084		2,573,443							1,610	1,610			
100102990	BROOKLYN	NY		04/30/2084		2,823,371							1,957	1,957			
100102991	ORLANDO	FL		05/01/2084		438,372							275	275			
100102992	WASHINGTON	DC		05/02/2084		1,153,681							842	842			
100102993	ATLANTA	GA		05/03/2084		358,504							253	253			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102994	LONG BEACH TOWNSHIP	NJ		05/04/2084		797,259							464	464			
100102995	BIG BEAR CITY	CA		05/05/2084		317,800							700	700			
100102996	ARLINGTON	TX		05/06/2084		526,191							306	306			
100102997	RIO RICO	AZ		05/07/2084		628,384							326	326			
100102998	SAN ANTONIO	TX		05/08/2084		633,621							453	453			
100102999	GALVESTON	TX		05/09/2084		600,456							312	312			
100103000	PHILADELPHIA	PA		05/10/2084		557,928							350	350			
100103001	NEW ORLEANS	LA		05/11/2084		332,271							218	218			
100103009	SEVIERVILLE	TN		05/12/2084		537,121							380	380			
100103010	COLUMBUS	OH		05/13/2084		168,566							74	74			
100103012	CAPE CORAL	FL		05/14/2084		623,655							26	26			
100103013	BRIDGEPORT	CT		05/15/2084		502,491							305	305			
100103015	FRESNO	CA		05/16/2084		397,782							218	218			
100103016	PHOENIX	AZ		05/17/2084		1,550,310							1,266	1,266			
100103017	LONG BEACH	CA		05/18/2084		2,794,126							1,480	1,480			
100103019	HOMESTEAD	FL		05/19/2084		558,760							312	312			
100103020	HAMPTON BAYS	NY		05/20/2084		1,644,931							1,025	1,025			
100103021	WATERBURY	CT		05/21/2084		439,523							298	298			
100103023	BRONX	NY		05/22/2084		388,969							519	519			
100103024	MURFREESBORO	TN		05/23/2084		384,503							222	222			
100103026	MIAMI	FL		05/24/2084		621,323							674	674			
100103027	CRANFORD	NJ		05/25/2084		828,951							616	616			
100103028	NATIONAL CITY	CA		05/26/2084		493,317							508	508			
100103029	JERSEY CITY	NJ		05/27/2084		757,889							427	427			
100103031	CLINTON	MA		05/28/2084		656,361							413	413			
100103032	JONESBORO	GA		05/29/2084		333,700							233	233			
100103033	WILLIAMSTOWN	NJ		05/30/2084		360,274							187	187			
100103034	OAKLAND	CA		05/31/2084		1,180,554							924	924			
100103036	MIAMI	FL		06/01/2084		299,147							173	173			
100103037	HOUSTON	TX		06/02/2084		822,100							733	733			
100103038	RIVIERA BEACH	FL		06/03/2084		269,251							151	151			
100103039	CLARKSVILLE	TN		06/04/2084		314,124							220	220			
100103040	ROBBINS	IL		06/05/2084		502,566							289	289			
100103041	MOJAVE	CA		06/06/2084		351,323							298	298			
100103042	LOS ANGELES	CA		06/07/2084		776,190							456	456			
100103043	SHAKER HEIGHTS	OH		06/08/2084		324,994							228	228			
100103044	FORT LAUDERDALE	FL		06/09/2084		725,207							463	463			
100103045	PHOENIX	AZ		06/10/2084		572,444							392	392			
100103048	CLARKSVILLE	TN		06/11/2084		335,066							235	235			
100103049	INDIANAPOLIS	IN		06/12/2084		520,905							275	275			
100103050	STONE MOUNTAIN	GA		06/13/2084		382,674							311	311			
100103051	GLOUCESTER CITY	NJ		06/14/2084		232,653							299	299			
100103052	GULF SHORES	AL		06/15/2084		1,200,410							1,087	1,087			
100103053	ROCHESTER HILLS	MI		06/16/2084		307,236							178	178			
100103056	HAMDEN	CT		06/17/2084		657,215							632	632			
100103058	CLINTON	CT		06/18/2084		460,975							344	344			
100103059	MIAMI	FL		06/19/2084		1,274,216							2,470	2,470			
100103060	COS COB	CT		06/20/2084		298,972							174	174			
100103061	IRVING	TX		06/21/2084		556,754							334	334			
100103063	GASTONIA	NC		06/22/2084		270,977							126	126			
100103066	MIAMI GARDENS	FL		06/23/2084		542,655							396	396			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103069	SAINT PETERSBURG	FL		06/24/2084		342,661							226	226			
100103070	FORT WORTH	TX		06/25/2084		305,251							189	189			
100103071	CHARLOTTE	NC		06/26/2084		538,070							390	390			
100103073	CINCINNATI	OH		06/27/2084									192,182	192,182			
100103074	HAYWARD	CA		06/28/2084		1,296,294							932	932			
100103075	FORT WORTH	TX		06/29/2084		293,201							201	201			
100103076	FORT WORTH	TX		06/30/2084		329,100							227	227			
100103082	BIG BEAR LAKE	CA		07/01/2084		249,374							1	1			
100103083	Newark	NJ		07/02/2084		560,972							386	386			
100103084	LANTANA	FL		07/03/2084		141,571							108	108			
100103085	TRENTON	NJ		07/04/2084		165,245							127	127			
100103086	PORT WASHINGTON	NY		07/05/2084		1,554,479							1,115	1,115			
100103088	PATCHOGUE	NY		07/06/2084		331,617							223	223			
100103090	ROOSEVELT	NY		07/07/2084		307,156							213	213			
100103091	KANSAS CITY	MO		07/08/2084		187,747							206	206			
100103092	Newark	NJ		07/09/2084		453,930							270	270			
100103093	KANSAS CITY	MO		07/10/2084		284,025							213	213			
100103094	ZEPHYRHILLS	FL		07/11/2084		104,689							78	78			
100103095	CHICAGO	IL		07/12/2084		216,934							143	143			
100103096	BAY SHORE	NY		07/13/2084		356,020							247	247			
100103097	DOLTON	IL		07/14/2084		116,684							80	80			
100103098	BAY SHORE	NY		07/15/2084		383,757							263	263			
100103099	DAYTON	OH		07/16/2084		125,682							80	80			
100103100	MEMPHIS	TN		07/17/2084		87,305							49	49			
100103101	GARFIELD HEIGHTS	OH		07/18/2084		86,020							58	58			
100103103	MEMPHIS	TN		07/19/2084		87,296							52	52			
100103104	BRONX	NY		07/20/2084		558,675							335	335			
100103105	CENTEREACH	NY		07/21/2084		301,429							207	207			
100103106	MEDFORD	NY		07/22/2084		224,371							159	159			
100103107	MEMPHIS	TN		07/23/2084		87,980							56	56			
100103108	PHILADELPHIA	PA		07/24/2084		271,728							195	195			
100103109	RACINE	WI		07/25/2084		179,519							122	122			
100103110	MASTIC BEACH	NY		07/26/2084		494,822							298	298			
100103111	GARFIELD HEIGHTS	OH		07/27/2084		99,506							62	62			
100103112	MARKHAM	IL		07/28/2084		104,699							76	76			
100103113	TROY	NY		07/29/2084		104,713							72	72			
100103114	HAZEL CREST	IL		07/30/2084		132,369							96	96			
100103116	GARFIELD HEIGHTS	OH		07/31/2084		87,273							57	57			
100103117	GARFIELD HEIGHTS	OH		08/01/2084		82,275							57	57			
100103118	GRAND RAPIDS	MI		08/02/2084		149,604							100	100			
100103119	KANSAS CITY	MO		08/03/2084		290,954							201	201			
100103120	CEDARTOWN	GA		08/04/2084		174,330							127	127			
100103121	BELLPORT	NY		08/05/2084		382,135							277	277			
100103122	KANSAS CITY	MO		08/06/2084		168,294							115	115			
100103124	AURORA	IL		08/07/2084		207,460							136	136			
100103125	DEER PARK	NY		08/08/2084		471,143							343	343			
100103126	WEST HARTFORD	CT		08/09/2084		396,398							278	278			
100103127	AURORA	IL		08/10/2084		167,251							113	113			
100103128	AURORA	IL		08/11/2084		159,563							110	110			
100103129	AURORA	IL		08/12/2084		179,491							128	128			
100103130	AURORA	IL		08/13/2084		135,627							94	94			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103131	SCRANTON	PA		08/14/2084		119,642							90	90			
100103132	COATESVILLE	PA		08/15/2084		109,945							77	77			
100103133	HANOVER TOWNSHIP	PA		08/16/2084		143,632							93	93			
100103134	HARTFORD	CT		08/17/2084		104,687							79	79			
100103135	HOMEWOOD	IL		08/18/2084		223,349							164	164			
100103136	BRONX	NY		08/19/2084		530,944							355	355			
100103137	HAVERSTRAW	NY		08/20/2084		570,346							417	417			
100103138	LANSING	IL		08/21/2084		164,018							122	122			
100103139	WEST ALLIS	WI		08/22/2084		108,218							71	71			
100103140	TRENTON	NJ		08/23/2084		107,710							86	86			
100103141	TRENTON	NJ		08/24/2084		103,720							79	79			
100103142	BOLINGBROOK	IL		08/25/2084		195,401							151	151			
100103143	BALTIMORE	MD		08/26/2084		151,569							109	109			
100103144	TRENTON	NJ		08/27/2084		187,047							117	117			
100103145	NYACK	NY		08/28/2084		467,394							342	342			
100103146	DETROIT	MI		08/29/2084		190,810							111	111			
100103147	DETROIT	MI		08/30/2084		194,552							113	113			
100103148	BARNEGAT	NJ		08/31/2084		216,880							157	157			
100103149	MILWAUKEE	WI		09/01/2084		101,188							79	79			
100103152	EWING	NJ		09/02/2084		74,822							45	45			
100103157	BALTIMORE	MD		09/03/2084		163,544							115	115			
100103158	ATLANTA	GA		09/04/2084		195,375							118	118			
100103159	LOWELL	MA		09/05/2084		850,750							821	821			
100103160	MONROE	CT		09/06/2084		415,690							243	243			
100103162	MILWAUKEE	WI		09/07/2084		208,914							138	138			
100103163	SHAVERTOWN	PA		09/08/2084		390,626							277	277			
100103164	CARLISLE	PA		09/09/2084		149,633							93	93			
100103165	SCRANTON	PA		09/10/2084		142,113							98	98			
100103166	SCHENECTADY	NY		09/11/2084		165,153							113	113			
100103167	COVINGTON	KY		09/12/2084		148,136							92	92			
100103168	BROOKLYN	NY		09/13/2084		632,237							382	382			
100103169	BURLINGTON	NJ		09/14/2084		133,833							93	93			
100103170	GRAND RAPIDS	MI		09/15/2084		74,790							72	72			
100103171	JACKSON	TN		09/16/2084		155,554							113	113			
100103172	WATERBURY	CT		09/17/2084		160,569							109	109			
100103173	BROOKLYN	NY		09/18/2084		921,613							603	603			
100103174	CINCINNATI	OH		09/19/2084		124,255							87	87			
100103175	TEXARKANA	TX		09/20/2084		105,417							76	76			
100103176	HOFFMAN ESTATES	IL		09/21/2084		150,067							135	135			
100103178	CALUMET CITY	IL		09/22/2084		132,871							83	83			
100103179	ALBANY	NY		09/23/2084		174,541							116	116			
100103182	EUCLID	OH		09/24/2084		89,790							53	53			
100103183	EUCLID	OH		09/25/2084		89,790							53	53			
100103184	MONROE	NY		09/26/2084		111,469							71	71			
100103185	WATERBURY	CT		09/27/2084		157,106							99	99			
100103186	WATERBURY	CT		09/28/2084		179,568							109	109			
100103187	OCEANSIDE	NY		09/29/2084		149,593							103	103			
100103188	WATERBURY	CT		09/30/2084		149,640							91	91			
100103189	TOWNSHIP OF HILLSIDE	NJ		10/01/2084		523,548							367	367			
100103190	BRICK TOWNSHIP	NJ		10/02/2084		243,126							158	158			
100103192	WATERBURY	CT		10/03/2084		134,667							84	84			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103193	CLEVELAND	OH		10/04/2084		89,378							56	56			
100103194	TOMS RIV	NJ		10/05/2084		299,068							235	235			
100103195	ATLANTIC CITY	NJ		10/06/2084		76,802							50	50			
100103196	CLEVELAND	OH		10/07/2084		111,711							73	73			
100103198	CARNEYS POINT	NJ		10/08/2084		164,562							111	111			
100103199	DELAND	FL		10/09/2084		199,990							1,341	1,341			
100103200	CAMPBELL HALL	NY		10/10/2084		710,333							438	438			
100103201	MONROE	NY		10/11/2084		597,789							432	432			
100103202	EVANSVILLE	IN		10/12/2084		99,152							56	56			
100103203	PASSAIC	NJ		10/13/2084		368,010							250	250			
100103204	CHICAGO	IL		10/14/2084		276,843							166	166			
100103205	PHILADELPHIA	PA		10/15/2084		116,651							88	88			
100103206	POUGHKEEPSIE	NY		10/16/2084		212,705							134	134			
100103207	PHILADELPHIA	PA		10/17/2084		207,397							152	152			
100103208	EAST ORANGE	NJ		10/18/2084		384,132							220	220			
100103209	ORLANDO	FL		10/19/2084		212,944							140	140			
100103210	PLANT CITY	FL		10/20/2084		356,282							246	246			
100103211	CHESTERLAND	OH		10/21/2084		221,243							153	153			
100103212	RIVERVIEW	FL		10/22/2084		164,550							114	114			
100103213	SALISBURY	MD		10/23/2084		207,445							140	140			
100103214	CHICAGO	IL		10/24/2084		171,774							120	120			
100103215	NEW LONDON	CT		10/25/2084		212,556							112	112			
100103216	BRENTWOOD	NY		10/26/2084		1,122,806							1,499	1,499			
100103217	PALM SPRINGS	CA		10/27/2084		4,482,923							2,876	2,876			
100103218	FEDERAL WAY	WA		10/28/2084		1,602,046							897	897			
100103220	CHERRY VALLEY	CA		10/29/2084		1,852,148							1,029	1,029			
100103223	PANAMA CITY	FL		10/30/2084		557,898							960	960			
100103224	SPOKANE	WA		10/31/2084		593,911							364	364			
100103225	LOUISVILLE	CO		11/01/2084		697,794							885	885			
100103226	FAYETTEVILLE	GA		11/02/2084		1,700,234							945	945			
100103227	LAS VEGAS	NV		11/03/2084		645,533							660	660			
100103228	BOYNTON BEACH	FL		11/04/2084		1,525,956							1,014	1,014			
100103230	MONROE	GA		11/05/2084		1,639,478							759	759			
100103231	EL DORADO	CA		11/06/2084		1,316,237							944	944			
100103232	FLEMING ISLAND	FL		11/07/2084		1,578,555							965	965			
100103233	MACON	GA		11/08/2084		347,410							197	197			
100103236	ATLANTIC CITY	NJ		11/09/2084		565,681							331	331			
100103237	DALLAS	TX		11/10/2084		463,450							410	410			
100103238	FRAZIER PARK	CA		11/11/2084		518,187							547	547			
100103239	SAN ANTONIO	TX		11/12/2084		1,105,265							578	578			
100103240	FLORENCE	AZ		11/13/2084		527,352							235	235			
100103241	NORCO	CA		11/14/2084		1,196,449							818	818			
100103242	CLEARWATER	FL		11/15/2084		299,577							142	142			
100103244	SANTA ANA	CA		11/16/2084		2,245,423							1,526	1,526			
100103247	LEHIGH ACRES	FL		11/17/2084		703,648							901	901			
100103248	DELRAY BEACH	FL		11/18/2084		207,714							96	96			
100103250	CIBOLO	TX		11/19/2084		769,242							87	87			
100103251	RIDGEVILLE	SC		11/20/2084		387,375							200,659	200,659			
100103252	FORT WORTH	TX		11/21/2084		4,234,711							2,645	2,645			
100103253	DELTONA	FL		11/22/2084		281,172							1,828	1,828			
100103254	ORLANDO	FL		11/23/2084		1,856,082							1,058	1,058			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103255	JACKSONVILLE	FL		11/24/2084		690,601							435	435			
100103256	GALVESTON	TX		11/25/2084		2,813,769							1,564	1,564			
100103257	SANTA CLARITA (NEWHALL AREA)	CA		11/26/2084		2,668,013							1,661	1,661			
100103258	PALM DESERT	CA		11/27/2084		842,283							489	489			
100103259	SHARPSBURG	GA		11/28/2084		2,093,201							2,266	2,266			
100103260	FORT LAUDERDALE	FL		11/29/2084		1,760,957							1,327	1,327			
100103261	WALLER	TX		11/30/2084		1,027,648							851	851			
100103262	FORT COLLINS	CO		12/01/2084		1,348,198							1,101	1,101			
100103263	SAN ANTONIO	TX		12/02/2084		782,771							411	411			
100103264	TRENTON	NJ		12/03/2084		311,471							176	176			
100103265	LOS ANGELES	CA		12/04/2084		1,798,062							486	486			
100103266	SCOTTSDALE	AZ		12/05/2084		1,798,386							405	405			
100103267	KISSIMMEE	FL		12/06/2084		1,325,070							810	810			
100103268	GODLEY	TX		12/07/2084		1,654,543							986	986			
100103269	NORTH MYRTLE BEACH	SC		12/08/2084		1,886,360							1,213	1,213			
100103270	FORT LAUDERDALE	FL		12/09/2084		1,066,369							544	544			
100103271	ERIE	PA		12/10/2084		453,469							259	259			
100103272	WILMINGTON	DE		12/11/2084		598,983							339	339			
100103273	MENIFEE	CA		12/12/2084		988,093							636	636			
100103274	KILLEEN	TX		12/13/2084		932,041							570	570			
100103275	SANTA ANA	CA		12/14/2084		1,914,795							1,306	1,306			
100103276	FORT LAUDERDALE	FL		12/15/2084		1,673,470							1,261	1,261			
100103277	SAVANNAH	GA		12/16/2084		456,505							266	266			
100103278	INDIO	CA		12/17/2084		1,380,184							895	895			
100103279	LOS ANGELES	CA		12/18/2084		1,432,095							1,859	1,859			
100103280	CATHEDRAL CITY	CA		12/19/2084		1,444,231							20,861	20,861			
100103281	AZUSA	CA		12/20/2084		1,389,580							807	807			
100103282	RICHMOND	CA		12/21/2084		1,581,517							828	828			
100103283	WHITESBORO	TX		12/22/2084		1,077,675							584	584			
100103284	HICKORY CREEK	TX		12/23/2084		747,865							532	532			
100103285	FREDERICK	MD		12/24/2084		857,649							1,593	1,593			
100103286	BURLINGTON	NJ		12/25/2084		587,004							332	332			
100103287	WEST HARTFORD	CT		12/26/2084		247,557							330	330			
100103288	LOS ANGELES	CA		12/27/2084		1,509,088							971	971			
100103289	PALMDALE	CA		12/28/2084		686,492							571	571			
100103290	SIMI VALLEY	CA		12/29/2084		1,387,420							6,885	6,885			
100103291	WEST COLUMBIA	SC		12/30/2084		746,949							19,612	19,612			
100103292	NORTHRIDGE	CA		12/31/2084		6,005,028							(4,357)	(4,357)			
100103293	LOS ANGELES	CA		01/01/2085		1,047,775							610	610			
100103294	STOCKTON	CA		01/02/2085		1,078,736							421	421			
100103295	OROSI	CA		01/03/2085		342,917							940	940			
100103296	GARLAND	TX		01/04/2085		439,254							249	249			
100103297	SAN JOSE	CA		01/05/2085		1,645,625							1,648	1,648			
100103298	SAN JOSE	CA		01/06/2085		1,645,625							1,648	1,648			
100103299	SAN JOSE	CA		01/07/2085		1,496,023							1,498	1,498			
100103300	UPLAND	CA		01/08/2085		2,338,909							1,478	1,478			
100103301	HONOLULU	HI		01/09/2085		2,392,627							1,973	1,973			
100103302	MOUNT JULIET	TN		01/10/2085		886,491							379	379			
100103303	LOS ANGELES	CA		01/11/2085		1,338,447							3,564	3,564			
100103304	SAN JUAN CAPISTRANO	CA		01/12/2085		2,178,919							1,275	1,275			
100103305	GAINESVILLE	GA		01/13/2085		722,189							624	624			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103306	SAN ANGELO	TX		01/14/2085		918,105							1,748	1,748			
100103307	LAKELAND	FL		01/15/2085		701,942							518	518			
100103308	SHERMAN OAKS	CA		01/16/2085		1,417,590							1,207	1,207			
100103309	KINGMAN	AZ		01/17/2085		691,691							329	329			
100103310	WIMAUMA	FL		01/18/2085		436,256							10,018	10,018			
100103311	CASTLE ROCK	CO		01/19/2085		1,525,852							1,561	1,561			
100103312	GLENDALE	CA		01/20/2085		2,633,534							1,622	1,622			
100103313	LONG BEACH	CA		01/21/2085		366,427							287	287			
100103314	ELBURN	IL		01/22/2085		1,795,919							1,024	1,024			
100103315	FALL RIVER	MA		01/23/2085		1,559,821							986	986			
100103316	MCALLEN	TX		01/24/2085		643,460							386	386			
100103317	GRANADA HILLS	CA		01/25/2085		2,467,206							1,203	1,203			
100103318	ATLANTA	GA		01/26/2085		3,426,208							12,355	12,355			
100103319	MANSFIELD	TX		01/27/2085		518,851							432	432			
100103320	GILROY	CA		01/28/2085		2,993,020							1,751	1,751			
100103321	ARLINGTON	TX		01/29/2085		1,188,706							765	765			
100103322	LAKE ELSINORE	CA		01/30/2085		1,650,777							1,397	1,397			
100103323	HOLLYWOOD	FL		01/31/2085		2,046,002							1,504	1,504			
100103324	SAINT PETERSBURG	FL		02/01/2085		718,145							465	465			
100103325	STOCKBRIDGE	GA		02/02/2085		568,639							454	454			
100103326	PONTE VEDRA	FL		02/03/2085		1,047,973							776	776			
100103329	MANVEL	TX		02/04/2085		230,968							219,011	219,011			
100103330	COLORADO SPRINGS	CO		02/05/2085		689,196							568	568			
100103331	LUXEMBOURG	LUX		02/06/2085		2,076,000							(3)	(3)	(3)		(3)
100103332	LUXEMBOURG	LUX		02/07/2085		744,000							3	3	3		3
100103333	LUXEMBOURG	LUX		02/08/2085		128,156							395	395	(3)		(3)
100103334	LUXEMBOURG	LUX		02/09/2085		240,000							4	4	4		4
100103335	LUXEMBOURG	LUX		02/10/2085		662,400											
100103336	LUXEMBOURG	LUX		02/11/2085		456,000							(30)	(30)	(30)		(30)
100103337	LUXEMBOURG	LUX		02/12/2085		205,292							1,598	1,598	(30)		(30)
100103338	LUXEMBOURG	LUX		02/13/2085		244,800							(14)	(14)	(14)		(14)
100103339	LUXEMBOURG	LUX		02/14/2085		7,200,000							95	95	95		95
100103340	LUXEMBOURG	LUX		02/15/2085		288,000							12	12	12		12
100103341	LUXEMBOURG	LUX		02/16/2085		91,200											
100103342	LUXEMBOURG	LUX		02/17/2085		43,200											
100103343	LUXEMBOURG	LUX		02/18/2085		540,960							1	1	1		1
100103344	LUXEMBOURG	LUX		02/19/2085		393,600											
100103345	LUXEMBOURG	LUX		02/20/2085		658,800							1	1	1		1
100103346	LUXEMBOURG	LUX		02/21/2085		276,000							5	5	5		5
100103347	LUXEMBOURG	LUX		02/22/2085		370,800							4	4	4		4
100103348	LUXEMBOURG	LUX		02/23/2085		71,655							71	71	(1)		(1)
100103349	LUXEMBOURG	LUX		02/24/2085		234,000											
100103350	LUXEMBOURG	LUX		02/25/2085		542,400							7	7	7		7
100103351	LUXEMBOURG	LUX		02/26/2085		1,346,400							(1)	(1)	(1)		(1)
100103352	LUXEMBOURG	LUX		02/27/2085		156,000							(10)	(10)	(10)		(10)
100103353	LUXEMBOURG	LUX		02/28/2085		151,819							150	150	(11)		(11)
100103354	LUXEMBOURG	LUX		03/01/2085		447,367							2,338	2,338	(46)		(46)
100103355	LUXEMBOURG	LUX		03/02/2085		72,000							(3)	(3)	(3)		(3)
100103356	LUXEMBOURG	LUX		03/03/2085		403,200							2	2	2		2
100103357	LUXEMBOURG	LUX		03/04/2085		436,800							2	2	2		2
100103358	LUXEMBOURG	LUX		03/05/2085		411,600							2	2	2		2

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103359	LUXEMBOURG	LUX		03/06/2085		387,000							(21)	(21)	(21)		(21)
100103360	LUXEMBOURG	LUX		03/07/2085		34,734							178	178	(4)		(4)
100103361	LUXEMBOURG	LUX		03/08/2085		502,200							(15)	(15)	(15)		(15)
100103362	LUXEMBOURG	LUX		03/09/2085		15,307							80	80	(1)		(1)
100103363	LUXEMBOURG	LUX		03/10/2085		798,000							(1)	(1)	(1)		(1)
100103364	LUXEMBOURG	LUX		03/11/2085		211,200							(10)	(10)	(10)		(10)
100103365	LUXEMBOURG	LUX		03/12/2085		71,198							215	215	(6)		(6)
100103366	LUXEMBOURG	LUX		03/13/2085		672,000							(1)	(1)	(1)		(1)
100103367	TAHOMA	CA		03/14/2085		2,995,857							2,071	2,071			
100103368	TRABUCO CANYON	CA		03/15/2085		2,993,766							2,085	2,085			
100103369	SARASOTA	FL		03/16/2085		1,309,756							2,870	2,870			
100103370	EL CAJON	CA		03/17/2085		1,397,863							1,069	1,069			
100103371	IRVINE	CA		03/18/2085		1,348,040							980	980			
100103372	STEPHENVILLE	TX		03/19/2085		518,864							380	380			
100103373	SALT LAKE CITY	UT		03/20/2085		712,993							337	337			
100103374	CAPITOLA	CA		03/21/2085		678,234							590	590			
100103376	COLORADO SPRINGS	CO		03/22/2085		1,150,862							569	569			
100103377	KAPOLEI	HI		03/23/2085		1,070,943							779	779			
100103378	VENICE	FL		03/24/2085		1,238,413							793	793			
100103379	SAN ANTONIO	TX		03/25/2085		623,672							459	459			
100103380	CYPRESS	TX		03/26/2085		1,712,180							1,042	1,042			
100103381	EUGENE	OR		03/27/2085		1,106,822							659	659			
100103382	PASADENA	CA		03/28/2085		4,493,398							28,601	28,601			
100103383	WALLER	TX		03/29/2085		1,435,466							1,705	1,705			
100103384	WASHINGTON	MI		03/30/2085		1,704,124							1,943	1,943			
100103385	WEST BOUNTIFUL	UT		03/31/2085		2,771,264							1,868	1,868			
100103387	VAN NUYS	CA		04/01/2085		1,671,663							949	949			
100103390	SAN DIEGO	CA		04/02/2085		1,294,165							918	918			
100103391	PHOENIX	AZ		04/03/2085		598,479							508	508			
100103393	ORANGE	CA		04/04/2085		1,439,570							1,215	1,215			
100103394	SACRAMENTO	CA		04/05/2085		937,916							542	542			
100103397	TOMS RIVER	NJ		04/06/2085		479,354							323	323			
100103399	WOODLAND PARK	NJ		04/07/2085		1,029,058							1,874	1,874			
100103400	ALVARADO	TX		04/08/2085		299,530							235	235			
100103401	SACRAMENTO	CA		04/09/2085		1,143,293							1,402	1,402			
100103403	FRESNO	CA		04/10/2085		804,401							800	800			
100103405	FRAZIER PARK	CA		04/11/2085		379,634							183	183			
100103406	SOUTH PADRE ISLAND	TX		04/12/2085		898,353							551	551			
100103410	BOCA RATON	FL		04/13/2085		379,286							239	239			
100103412	VERO BEACH	FL		04/14/2085		325,563							179	179			
100103413	COLUMBUS	OH		04/15/2085		479,431							284	284			
100103416	FRESNO	CA		04/16/2085		699,604							262	262			
100103419	DOVER	DE		04/17/2085		317,613							193	193			
100103421	WAIPAHU	HI		04/18/2085		2,634,650							1,783	1,783			
100103422	SARASOTA	FL		04/19/2085		510,829							336	336			
100103423	SCOTTSDALE	AZ		04/20/2085		1,048,878							561	561			
100103424	CHARLOTTE	NC		04/21/2085		149,693							204	204			
100103425	BAKERSFIELD	CA		04/22/2085		283,808							1,096	1,096			
100103426	BEAVERTON	OR		04/23/2085		1,076,522							829	829			
100103427	WINSTON SALEM	NC		04/24/2085		247,083							209	209			
100103428	LOS ANGELES	CA		04/25/2085		172,577							216	216			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103429	GOSHEN	IN		04/26/2085		374,213							197	197			
100103501	ARLINGTON	TX		04/27/2085		782,451							774	774			
100103503	BASTROP	TX		04/28/2085		572,113							3,444	3,444			
100103504	GRANADA HILLS	CA		04/29/2085		1,958,821							1,360	1,360			
100103505	FORT MYERS	FL		04/30/2085		578,319							840	840			
100103506	RICHMOND	TX		05/01/2085		1,084,735							822	822			
100103507	MORGANTON	GA		05/02/2085		524,110							297	297			
100103508	PENSACOLA	FL		05/03/2085		640,218							344	344			
100103509	GLENDALE	CA		05/04/2085		4,429,802							3,399	3,399			
100103510	LAGUNA BEACH	CA		05/05/2085		8,067,770							5,743	5,743			
100103511	OMAHA	NE		05/06/2085		448,713							429	429			
100103512	NATIONAL CITY	CA		05/07/2085		1,746,797							1,602	1,602			
100103513	LEMOORE	CA		05/08/2085		695,775							8,075	8,075			
100103514	SANGER	CA		05/09/2085		671,610							380	380			
100103515	LITHIA SPRINGS	GA		05/10/2085		652,241							2,586	2,586			
100103516	CLERMONT	FL		05/11/2085		1,155,184							789	789			
100103517	WAIANAE	HI		05/12/2085		1,037,689							584	584			
100103518	HARVEYS LAKE	PA		05/13/2085		503,140							287	287			
100103519	HONOLULU	HI		05/14/2085		1,703,327							1,033	1,033			
100103520	HOUSTON	TX		05/15/2085		437,982							306	306			
100103521	HOUSTON	TX		05/16/2085		301,884							258	258			
100103523	HOUSTON	TX		05/17/2085		500,321							340	340			
100103524	HOUSTON	TX		05/18/2085		902,655							615	615			
100103526	COLTON	CA		05/19/2085		957,569							390	390			
100103527	PHOENIX	AZ		05/20/2085		3,984,555							2,723	2,723			
100103528	EUGENE	OR		05/21/2085		650,447							471	471			
100103529	LOS ANGELES	CA		05/22/2085		1,833,247							918	918			
100103531	WEST PALM BEACH	FL		05/23/2085		565,357							1,322	1,322			
100103533	PRESTON	CT		05/24/2085		606,687							413	413			
100103534	MOSS LANDING	CA		05/25/2085		2,505,190							7,405	7,405			
100103536	EL MONTE	CA		05/26/2085		1,071,337							582	582			
100103538	ROSWELL	GA		05/27/2085		2,498,342							1,658	1,658			
100103539	BROCKTON	MA		05/28/2085		1,376,343							1,859	1,859			
100103542	WASHINGTON	DC		05/29/2085		1,954,327							1,058	1,058			
100103543	MORENO VALLEY	CA		05/30/2085		842,985							507	507			
100103544	INGLEWOOD	CA		05/31/2085		778,197							601	601			
100103546	ROANOKE	VA		06/01/2085		389,348							217	217			
100103547	PALM SPRINGS	CA		06/02/2085		2,002,555							(3,555)	(3,555)			
100103548	PORTLAND	OR		06/03/2085		316,024							1,213	1,213			
100103549	DESERT HOT SPRINGS	CA		06/04/2085		825,518							622	622			
100103550	PORT SAINT LUCIE	FL		06/05/2085		1,325,067							736	736			
100103551	WASCO	CA		06/06/2085		605,880							540	540			
100103552	HOUSTON	TX		06/07/2085		189,534							266	266			
100103554	SAN ANTONIO	TX		06/08/2085		77,377							223	223			
100103555	BALTIMORE	MD		06/09/2085		254,708							98	98			
100103557	LAKEWOOD	CA		06/10/2085		1,347,246							918	918			
100103558	NEWARK	NJ		06/11/2085		649,178							411	411			
100103562	CONROE	TX		06/12/2085		915,341							2,329	2,329			
100103563	TAMPA	FL		06/13/2085		603,952							433	433			
100103564	BRIDGEPORT	CT		06/14/2085		554,168							416	416			
100103565	KISSIMMEE	FL		06/15/2085		471,855							322	322			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103566	BRIDGEPORT	CT		06/16/2085		495,306							597	597			
100103567	MALDEN	MA		06/17/2085		1,258,096							635	635			
100103568	CLINTON	CT		06/18/2085		803,938							521	521			
100103570	BILLERICA	MA		06/19/2085		967,589							474	474			
100103571	SANFORD	FL		06/20/2085		1,617,441							853	853			
100103572	COLUMBIA	MD		06/21/2085		1,003,356							559	559			
100103576	SUNRISE	FL		06/22/2085		479,021							326	326			
100103578	MONROE	GA		06/23/2085		1,283,275							962	962			
100103579	ATLANTA	GA		06/24/2085		1,317,452							7,184	7,184			
100103580	HEATH	TX		06/25/2085		816,891							27,406	27,406			
100103581	JACKSONVILLE	FL		06/26/2085		610,720							427	427			
100103582	KISSIMMEE	FL		06/27/2085		742,959							520	520			
100103583	HOQUIAM	WA		06/28/2085		249,563							146	146			
100103584	CINCINNATI	OH		06/29/2085		369,733							256	256			
100103585	CONROE	TX		06/30/2085		582,451							583	583			
100103586	PALM COAST	FL		07/01/2085		450,845							641	641			
100103587	CHINO	CA		07/02/2085		1,947,340							1,030	1,030			
100103588	DALLAS	TX		07/03/2085		406,966							239	239			
100103590	LEMONT	IL		07/04/2085		1,557,150							1,425	1,425			
100103591	OCALA	FL		07/05/2085		302,849							576	576			
100103592	NAPLES	FL		07/06/2085		962,296							535	535			
100103593	DALLAS	TX		07/07/2085		431,245							253	253			
100103594	BALTIMORE	MD		07/08/2085		318,364							386	386			
100103595	RIVERSIDE	CA		07/09/2085		572,344							1,828	1,828			
100103596	GREENSBORO	GA		07/10/2085		926,766							807	807			
100103597	VIENNA	VA		07/11/2085		3,658,607							10,600	10,600			
100103598	BURBANK	IL		07/12/2085		493,829							1,790	1,790			
100103600	BAKERSFIELD	CA		07/13/2085		628,615							462	462			
100103604	OAKLAND	CA		07/14/2085		1,125,982							673	673			
100103605	KATY	TX		07/15/2085		543,314							4,335	4,335			
100103606	TEMPLE HILLS	MD		07/16/2085		552,014							243	243			
100103608	REISTERSTOWN	MD		07/17/2085		549,903							648	648			
100103609	BURBANK	IL		07/18/2085		547,051							345	345			
100103610	HOUSTON	TX		07/19/2085		375,174							413	413			
100103611	RANDALLSTOWN	MD		07/20/2085		419,382							309	309			
100103612	BALTIMORE	MD		07/21/2085		571,263							321	321			
100103613	HOUSTON	TX		07/22/2085		335,107							336	336			
100103614	ORLANDO	FL		07/23/2085		418,519							301	301			
100103615	MONROVIA	MD		07/24/2085		940,613							1,900	1,900			
100103616	PALMDALE	CA		07/25/2085		647,116							442	442			
100103617	ALEXANDRIA	VA		07/26/2085		348,168							332	332			
100103618	CHARLOTTE	NC		07/27/2085		645,483							441	441			
100103621	DALLAS	TX		07/28/2085		1,635,684							1,172	1,172			
100103623	CLERMONT	FL		07/29/2085		760,771							446	446			
100103624	LAS VEGAS	NV		07/30/2085		497,320							340	340			
100103625	VALRICO	FL		07/31/2085		892,004							11,665	11,665			
100103626	PALMDALE	CA		08/01/2085		658,800							540	540			
100103627	OCALA	FL		08/02/2085		362,850							295	295			
100103628	MCHENRY	IL		08/03/2085		238,169							165	165			
100103630	PLANO	TX		08/04/2085		628,763							619	619			
100103631	LOS BANOS	CA		08/05/2085		653,508							496	496			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103633	MIRAMAR	FL		08/06/2085		3,452,152							1,924	1,924			
100103634	LOS ANGELES	CA		08/07/2085		1,169,962							669	669			
100103636	CASTAIC	CA		08/08/2085		1,753,707							1,003	1,003			
100103637	MIAMI	FL		08/09/2085		1,998,616							1,295	1,295			
100103639	CALIFORNIA CITY	CA		08/10/2085		203,694							306	306			
100103640	SIMI VALLEY	CA		08/11/2085		1,313,355							101,572	101,572			
100103641	CALIFORNIA CITY	CA		08/12/2085		195,207							293	293			
100103642	TEMPE	AZ		08/13/2085		374,100							226	226			
100103644	HAMPTON	GA		08/14/2085		452,483							409	409			
100103645	SAN ANTONIO	TX		08/15/2085		430,532							589	589			
100103646	CHOWCHILLA	CA		08/16/2085		928,910							2,151	2,151			
100103648	CALIFORNIA CITY	CA		08/17/2085		276,685							415	415			
100103649	HOUSTON	TX		08/18/2085		688,390							605	605			
100103651	KATY	TX		08/19/2085		969,840							543	543			
100103653	MISSION	TX		08/20/2085		386,587							307	307			
100103654	COLLEGE STATION	TX		08/21/2085		344,062							129	129			
100103655	PENSACOLA	FL		08/22/2085		940,581							643	643			
100103656	FARR WEST	UT		08/23/2085		1,229,867							1,331	1,331			
100103657	BEND	OR		08/24/2085		1,068,347							827	827			
100103658	KENNESAW	GA		08/25/2085		1,673,261							1,889	1,889			
100103659	SPARTANBURG	SC		08/26/2085		509,919							3,799	3,799			
100103660	CASTAIC	CA		08/27/2085		2,279,577							3,120	3,120			
100103662	PALMDALE	CA		08/28/2085		995,840							553	553			
100103663	TERRELL	TX		08/29/2085		1,883,156							1,422	1,422			
100103664	LAKE JACKSON	TX		08/30/2085		432,948							352	352			
100103665	RANCHO CUCAMONGA	CA		08/31/2085		2,645,834							2,055	2,055			
100103667	ALBANY	OR		09/01/2085		444,368							566	566			
100103668	BRASELTON	GA		09/02/2085		2,994,608							2,695	2,695			
100103669	NEWBERRY SPRINGS	CA		09/03/2085		264,962							271	271			
100103671	SAINT PETERSBURG	FL		09/04/2085		433,917							403	403			
100103672	WHITTIER	CA		09/05/2085		1,689,112							963	963			
100103673	BROOKFIELD	CT		09/06/2085		551,370							315	315			
100103674	ALPHARETTA	GA		09/07/2085		2,068,179							911	911			
100103675	DORAL	FL		09/08/2085		621,513							987	987			
100103676	MIRAMAR BEACH	FL		09/09/2085		2,223,271							1,865	1,865			
100103677	PERRIS	CA		09/10/2085		1,935,716							1,161	1,161			
100103679	FAIRFIELD	CT		09/11/2085		557,819							877	877			
100103680	VICTORVILLE	CA		09/12/2085		670,856							384	384			
100103681	LOS ANGELES	CA		09/13/2085		1,005,783							1,108	1,108			
100103682	SCOTTSDALE	AZ		09/14/2085		297,700							1,000	1,000			
100103683	NAUGATUCK	CT		09/15/2085		908,655							1,115	1,115			
100103684	ROSEVILLE	CA		09/16/2085		971,385							615	615			
100103685	TULSA	OK		09/17/2085		582,230							323	323			
100103686	FREDERICK	MD		09/18/2085		218,152							1,048	1,048			
100103688	GARLAND	TX		09/19/2085		335,541							229	229			
100103690	BIG BEAR LAKE	CA		09/20/2085		340,860							390	390			
100103691	HALETHORPE	MD		09/21/2085		534,482							384	384			
100103692	ANSONIA	CT		09/22/2085		581,127							1,191	1,191			
100103693	AZLE	TX		09/23/2085		398,703							488	488			
100103694	DALLAS	TX		09/24/2085		414,864							568	568			
100103695	TORRANCE	CA		09/25/2085		1,608,014							993	993			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103696	AZLE	TX		09/26/2085		398,703							488	488			
100103697	EASTON	MD		09/27/2085		595,875							277	277			
100103698	KAILUA KONA	HI		09/28/2085		1,197,955							1,023	1,023			
100103699	TALLAHASSEE	FL		09/29/2085		246,746							127	127			
100103700	ARLINGTON	VA		09/30/2085		114,709							41	41			
100103701	LEANDER	TX		10/01/2085		1,375,864							1,037	1,037			
100103702	MILWAUKEE	WI		10/02/2085		413,585							208	208			
100103703	WHITTIER	CA		10/03/2085		1,077,609							1,195	1,195			
100103705	HOUSTON	TX		10/04/2085		550,771							330	330			
100103707	INDIO	CA		10/05/2085		1,257,063							568	568			
100103708	OKLAHOMA CITY	OK		10/06/2085		492,420							1,290	1,290			
100103709	BOWIE	MD		10/07/2085		624,418							1,684	1,684			
100103710	BIG BEAR LAKE	CA		10/08/2085		623,305							347	347			
100103711	NORTH CHARLESTON	SC		10/09/2085		303,644							178	178			
100103712	RANCHO CUCAMONGA	CA		10/10/2085		1,750,196							902	902			
100103713	BELTON	MO		10/11/2085		516,660							420	420			
100103714	PLUMAS LAKE	CA		10/12/2085		349,459							270	270			
100103715	TRACY	CA		10/13/2085		1,617,013							996	996			
100103716	SILVER SPRING	MD		10/14/2085		607,042							321	321			
100103717	BLUFFTON	SC		10/15/2085		561,656							347	347			
100103718	HAGERSTOWN	MD		10/16/2085		1,096,173							609	609			
100103719	HUMBLE	TX		10/17/2085		440,489							256	256			
100103720	TAMPA	FL		10/18/2085		571,119							733	733			
100103721	GUSTINE	CA		10/19/2085		910,121							626	626			
100103723	RIALTO	CA		10/20/2085		747,667							417	417			
100103724	CHARLOTTE HALL	MD		10/21/2085		850,255							578	578			
100103726	LOS ANGELES	CA		10/22/2085		799,735							633	633			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		10/23/2085		1,979,101							1,300	1,300			
100103728	ROCKWALL	TX		10/24/2085		1,872,122							965	965			
100103729	DOWNEY	CA		10/25/2085		964,031							985	985			
100103730	FREDERICK	MD		10/26/2085		618,256							472	472			
100103731	SALEM	OR		10/27/2085		519,518							241	241			
100103732	DOUGLASVILLE	GA		10/28/2085		405,014							493	493			
100103733	LITTLE FALLS	NJ		10/29/2085		781,107							447	447			
100103734	FRISCO	TX		10/30/2085		2,344,682							1,157	1,157			
100103735	ROUND LAKE	IL		10/31/2085		475,276							362	362			
100103736	TROPHY CLUB	TX		11/01/2085		568,822							589	589			
100103737	STERLING HEIGHTS	MI		11/02/2085		911,446							577	577			
100103738	CORONA	CA		11/03/2085		864,337							482	482			
100103739	PONTE VEDRA	FL		11/04/2085		1,867,452							1,276	1,276			
100103740	LOMPOC	CA		11/05/2085		635,903							799	799			
100103742	SAN DIEGO	CA		11/06/2085		1,314,985							877	877			
100103743	CAMARILLO	CA		11/07/2085		763,875							563	563			
100103744	NEW CARROLLTON	MD		11/08/2085		755,245							421	421			
100103745	GRIFFIN	GA		11/09/2085		570,268							251	251			
100103747	MARINA DEL REY	CA		11/10/2085		886,197							902	902			
100103750	CRYSTAL	MN		11/11/2085		592,509							541	541			
100103751	SURFSIDE	FL		11/12/2085		11,493,197							6,725	6,725			
100103753	MIAMI	FL		11/13/2085		2,932,800							1,813	1,813			
100103754	APPLE VALLEY	CA		11/14/2085		1,189,363							4,380	4,380			
100103755	LAKE WORTH	FL		11/15/2085		1,157,619							877	877			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103756	MAHWAH	NJ		11/16/2085		5,743,614							3,301	3,301			
100103759	KISSIMMEE	FL		11/17/2085		1,720,600							1,041	1,041			
100103761	CONWAY	AR		11/18/2085		271,036							164	164			
100103762	SAN ANTONIO	TX		11/19/2085		749,802							1,654	1,654			
100103763	REISTERSTOWN	MD		11/20/2085		465,975							11,412	11,412			
100103765	LANSDALE	PA		11/21/2085		3,231,215							2,204	2,204			
100103767	TAMPA	FL		11/22/2085		344,587							257	257			
100103768	DAVENPORT	FL		11/23/2085		1,683,770							936	936			
100103770	KEY LARGO	FL		11/24/2085		5,046,013							4,746	4,746			
100103771	MIAMI	FL		11/25/2085		1,040,355							734	734			
100103772	SANTA ANA	CA		11/26/2085		1,638,477							1,009	1,009			
100103773	MANTEO	NC		11/27/2085		1,662,797							1,380	1,380			
100103775	KISSIMMEE	FL		11/28/2085		446,892							554	554			
100103776	NORWALK	CT		11/29/2085		2,640,966							2,078	2,078			
100103778	PORT SAINT LUCIE	FL		11/30/2085		399,020							369	369			
100103779	WEST PALM BEACH	FL		12/01/2085		3,112,741							1,821	1,821			
100103780	JUPITER	FL		12/02/2085		2,562,247							1,918	1,918			
100103782	CULVER CITY	CA		12/03/2085		1,608,071							2,215	2,215			
100103784	RUSKIN	FL		12/04/2085		159,653							347	347			
100103785	ATLANTA	GA		12/05/2085		192,000							500	500			
100103786	BARNEGAT	NJ		12/06/2085		220,040							460	460			
100103787	KANSAS CITY	MO		12/07/2085		132,694							306	306			
100103788	WEST HAVEN	CT		12/08/2085		449,210							790	790			
100103789	HOLBROOK	NY		12/09/2085		296,358							642	642			
100103790	LANSING	IL		12/10/2085		139,719							281	281			
100103791	BRONX	NY		12/11/2085		411,762							738	738			
100103792	BROOKLYN	NY		12/12/2085		1,249,067							2,716	2,716			
100103793	WATERBURY	CT		12/13/2085		190,906							344	344			
100103794	WALDORF	MD		12/14/2085		236,521							479	479			
100103795	WALDEN	NY		12/15/2085		239,404							596	596			
100103796	WINSTON SALEM	NC		12/16/2085		122,235							265	265			
100103797	CLEVELAND	OH		12/17/2085		228,953							323	323			
100103798	HIGH POINT	NC		12/18/2085		293,017							328	328			
100103799	SAN ANTONIO	TX		12/19/2085		82,427							173	173			
100103800	DETROIT	MI		12/20/2085		117,510							240	240			
100103801	MIDLAND	MI		12/21/2085		127,984							266	266			
100103802	JERSEY CITY	NJ		12/22/2085		690,360							1,940	1,940			
100103803	IRWIN	PA		12/23/2085		139,693							307	307			
100103804	GRAND RAPIDS	MI		12/24/2085		136,218							282	282			
100103805	BALTIMORE	MD		12/25/2085		192,102							398	398			
100103806	KILLINGLY	CT		12/26/2085		172,170							330	330			
100103807	NORTON SHORES	MI		12/27/2085		151,621							189	189			
100103808	CLEVELAND HEIGHTS	OH		12/28/2085		96,979							221	221			
100103809	COLUMBUS	OH		12/29/2085		220,432							368	368			
100103810	BALTIMORE	MD		12/30/2085		136,208							292	292			
100103811	MOUNT VERNON	NY		12/31/2085		673,562							1,438	1,438			
100103812	BROWNS MILLS	NJ		01/01/2086		211,812							438	438			
100103813	MOUNT VERNON	NY		01/02/2086		696,043							1,457	1,457			
100103814	CINCINNATI	OH		01/03/2086		255,512							488	488			
100103815	MAPLE HEIGHTS	OH		01/04/2086		194,417							292	292			
100103816	CHICAGO	IL		01/05/2086		202,113							387	387			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103817	LANSING	IL		01/06/2086		141,092							308	308			
100103818	BRIDGEVIEW	IL		01/07/2086		226,176							824	824			
100103819	CHICAGO	IL		01/08/2086		216,569							431	431			
100103820	JOLIET	IL		01/09/2086		116,754							246	246			
100103821	CHICAGO	IL		01/10/2086		220,836							414	414			
100103822	MEMPHIS	TN		01/11/2086		163,152							348	348			
100103823	CHICAGO	IL		01/12/2086		272,510							490	490			
100103824	CHICAGO	IL		01/13/2086		202,095							405	405			
100103825	NEW CITY	NY		01/14/2086		422,188							927	927			
100103826	PITTSTON	PA		01/15/2086		147,909							291	291			
100103827	MAPLE HEIGHTS	OH		01/16/2086		86,280							170	170			
100103828	SALINA	NY		01/17/2086		160,917							333	333			
100103829	GARFIELD HEIGHTS	OH		01/18/2086		82,339							161	161			
100103830	CLEVELAND	OH		01/19/2086		87,338							162	162			
100103831	COATESVILLE	PA		01/20/2086		148,940							310	310			
100103832	ALBEMARLE	NC		01/21/2086		83,041							159	159			
100103833	CLEVELAND	OH		01/22/2086		85,242							158	158			
100103834	BUFFALO	NY		01/23/2086		92,225							175	175			
100103836	WESTCHESTER	IL		01/24/2086		223,499							501	501			
100103837	SOUTH BEND	IN		01/25/2086		81,745							155	155			
100103838	BALTIMORE	MD		01/26/2086		269,231							769	769			
100103839	TAMPA	FL		01/27/2086		157,142							358	358			
100103840	PITTSFIELD	MA		01/28/2086		320,974							776	776			
100103841	PAINESVILLE	OH		01/29/2086		102,557							193	193			
100103842	CHICAGO	IL		01/30/2086		220,068							432	432			
100103843	GLENDALE HEIGHTS	IL		01/31/2086		220,529							471	471			
100103844	MIAMI BEACH	FL		02/01/2086		152,391							359	359			
100103845	ROOSEVELT	NY		02/02/2086		377,145							855	855			
100103846	PHILADELPHIA	PA		02/03/2086		119,760							240	240			
100103847	CLEVELAND	OH		02/04/2086		77,850							150	150			
100103848	PLEASANT VALLEY	NY		02/05/2086		205,829							421	421			
100103849	NYACK	NY		02/06/2086		632,463							1,287	1,287			
100103850	KANSAS CITY	MO		02/07/2086		131,273							327	327			
100103851	SUMMERVILLE	SC		02/08/2086		204,295							455	455			
100103852	JOLIET	IL		02/09/2086		142,136							864	864			
100103853	POUGHKEEPSIE	NY		02/10/2086		174,606							394	394			
100103854	HAVERSTRAW	NY		02/11/2086		261,871							629	629			
100103855	MACON	GA		02/12/2086		247,365							318	318			
100103856	GRAND RAPIDS	MI		02/13/2086		373,400							500	500			
100103857	EASTON	PA		02/14/2086		126,945							255	255			
100103858	HUNTINGTON STATION	NY		02/15/2086		402,225							775	775			
100103859	PHILADELPHIA	PA		02/16/2086		194,568							432	432			
100103860	VERO BEACH	FL		02/17/2086		251,434							566	566			
100103861	PHILADELPHIA	PA		02/18/2086		178,903							347	347			
100103862	ST PETERSBURG	FL		02/19/2086		398,894							553	553			
100103863	PATERSON	NJ		02/20/2086		266,919							581	581			
100103864	BRONX	NY		02/21/2086		1,458,955							1,773	1,773			
100103865	DAYTON	OH		02/22/2086		110,222							278	278			
100103866	YONKERS	NY		02/23/2086		503,128							872	872			
100103867	BROOKLYN	NY		02/24/2086		498,510							990	990			
100103868	BROOKLYN	NY		02/25/2086		771,606							947	947			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103869	MARION	OH		02/26/2086		165,205							198	198			
100103870	SOUTH BOSTON	VA		02/27/2086		105,074							226	226			
100103871	PATCHOGUE	NY		02/28/2086		305,382							618	618			
100103872	MONTICELLO	NY		03/01/2086		149,687							313	313			
100103873	BRONX	NY		03/02/2086		139,699							301	301			
100103874	SOUTH ORANGE	NJ		03/03/2086		1,286,839							2,721	2,721			
100103875	EWING	NJ		03/04/2086		187,141							359	359			
100103877	LINDENHURST	NY		03/05/2086		947,083							1,458	1,458			
100103878	COPIAGUE	NY		03/06/2086		977,211							1,394	1,394			
100103879	ANDERSON	SC		03/07/2086		259,656							372	372			
100103880	LINDENHURST	NY		03/08/2086		1,009,211							1,645	1,645			
100103881	LINDENHURST	NY		03/09/2086		1,069,151							1,675	1,675			
100103882	IRVINGTON	NJ		03/10/2086		223,209							441	441			
100103883	COPIAGUE	NY		03/11/2086		936,807							2,846	2,846			
100103884	NORTH CHICAGO	IL		03/12/2086		179,655							345	345			
100103885	JACKSONVILLE	FL		03/13/2086		97,812							188	188			
100103886	SHIRLEY	NY		03/14/2086		345,070							1,430	1,430			
100103887	DETROIT	MI		03/15/2086		113,749							251	251			
100107780	FOLEY	AL		03/16/2086		721,311							843	843			
100107781	PORT SAINT JOE	FL		03/17/2086		1,419,076							1,659	1,659			
100107782	MILLVILLE	DE		03/18/2086		689,709							1,683	1,683			
100107783	NORTH LAS VEGAS	NV		03/19/2086		750,022							5,825	5,825			
100107784	PORT SAINT JOE	FL		03/20/2086		1,202,363							1,405	1,405			
100107785	LOCUST	NC		03/21/2086		832,754							973	973			
100107786	LAS VEGAS	NV		03/22/2086		696,730							816	816			
100107787	LEWES	DE		03/23/2086		1,206,394							1,585	1,585			
100107788	PORT SAINT LUCIE	FL		03/24/2086		560,781							808	808			
100107789	PORT SAINT JOE	FL		03/25/2086		849,132							4,090	4,090			
100107790	LAS VEGAS	NV		03/26/2086		1,185,523							1,233	1,233			
100107791	WILLIS	TX		03/27/2086		1,278,161							1,452	1,452			
100107792	MYRTLE BEACH	SC		03/28/2086		732,537							858	858			
100107793	HENDERSON	NV		03/29/2086		1,295,648							1,512	1,512			
100107794	LONGS	SC		03/30/2086		894,514							1,097	1,097			
100107795	FRANKLIN	VA		03/31/2086		764,429							889	889			
100107796	HOMESTEAD	FL		04/01/2086		385,955							824	824			
100107797	SAINT AUGUSTINE	FL		04/02/2086		789,349							845	845			
100107798	PRESCOTT	AZ		04/03/2086		1,479,428							1,242	1,242			
100107799	PALM BAY	FL		04/04/2086		865,021							880	880			
100107800	SAINT JOHNS	FL		04/05/2086		820,200							835	835			
100107801	LAS VEGAS	NV		04/06/2086		985,946							1,050	1,050			
100107802	MESA	AZ		04/07/2086		1,635,707							2,020	2,020			
100107803	PORT SAINT JOE	FL		04/08/2086		1,007,892							1,026	1,026			
100107804	MIMS	FL		04/09/2086		511,462							798	798			
100107805	MILLVILLE	DE		04/10/2086		836,044							985	985			
100107806	DAVENPORT	FL		04/11/2086		876,339							892	892			
100107807	JURUPA VALLEY	CA		04/12/2086		1,281,653							1,076	1,076			
100107808	PALM BAY	FL		04/13/2086		841,795							1,424	1,424			
100107809	HARRISON	TN		04/14/2086		1,053,660							4,394	4,394			
100107810	BRADENTON	FL		04/15/2086		1,950,139							1,470	1,470			
100107811	OCEAN CITY	MD		04/16/2086		1,075,411							923	923			
100107812	WIMAUMA	FL		04/17/2086		922,079							824	824			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107813	PERRIS	CA		04/18/2086		508,036							682	682			
100107814	PUNTA GORDA	FL		04/19/2086		1,099,533							899	899			
100107815	THE VILLAGES	FL		04/20/2086		778,812							654	654			
100107816	OCEAN CITY	MD		04/21/2086		895,986							807	807			
100107817	SAN DIEGO	CA		04/22/2086		2,868,503							1,935	1,935			
100107818	GOLD CANYON	AZ		04/23/2086		855,952							514	514			
100107819	ATLANTA	GA		04/24/2086		7,017,690							3,970	3,970			
100107820	NICEVILLE	FL		04/25/2086		2,511,248							3,291	3,291			
100107821	INDIO	CA		04/26/2086		1,120,195							602	602			
100107822	PEORIA	AZ		04/27/2086		1,121,513							885	885			
100107825	MANSFIELD	TX		04/28/2086		1,348,068							635	635			
100107826	GLEN BURNIE	MD		04/29/2086		901,640							1,203	1,203			
100107828	JUPITER	FL		04/30/2086		767,051							316	316			
100107829	ZEPHYRHILLS	FL		05/01/2086		178,795							203	203			
100107830	LAKE WORTH BEACH	FL		05/02/2086		1,277,620							527	527			
100107831	LAKE WORTH	FL		05/03/2086		411,364							386	386			
100107832	PARKLAND	FL		05/04/2086		2,045,026							2,012	2,012			
100107833	ROME	GA		05/05/2086		370,748							167	167			
100107834	PLACIDA	FL		05/06/2086		2,993,248							1,361	1,361			
100107835	SUNRISE	FL		05/07/2086		299,619							127	127			
100107836	ALSIP	IL		05/08/2086		449,494							253	253			
100107837	GLENDORA	CA		05/09/2086		659,017							491	491			
100107838	SPRING HILL	TN		05/10/2086		798,895							552	552			
100107839	ALTADENA	CA		05/11/2086		2,935,166							2,417	2,417			
100107840	AGOURA HILLS	CA		05/12/2086		971,853							1,049	1,049			
100107841	LOS ANGELES	CA		05/13/2086		3,053,144							2,285	2,285			
100107842	BURBANK	CA		05/14/2086		3,503,432							2,484	2,484			
100107843	LAKEWOOD	CO		05/15/2086		2,469,173							1,942	1,942			
100107844	GLENDALE	CA		05/16/2086		2,830,107							4,947	4,947			
100107845	BEAVERTON	OR		05/17/2086		1,142,181							773	773			
100107846	BEAVERTON	OR		05/18/2086		990,446							1,051	1,051			
100107847	ARVADA	CO		05/19/2086		1,560,158							1,197	1,197			
100107848	MIAMI	FL		05/20/2086		1,197,978							1,011	1,011			
100107849	GRAND PRAIRIE	TX		05/21/2086		649,102							449	449			
100107850	TAMPA	FL		05/22/2086		552,849							576	576			
100107852	TACOMA	WA		05/23/2086		1,003,465							512	512			
100107853	REDWOOD CITY	CA		05/24/2086		1,597,496							1,252	1,252			
100107854	WOODLAND	CA		05/25/2086		2,795,831							2,084	2,084			
100107855	WEATHERFORD	TX		05/26/2086		1,230,255							872	872			
100107856	NAPA	CA		05/27/2086		443,500							250	250			
100107857	ROUND ROCK	TX		05/28/2086		594,313							344	344			
100107858	SAN MARCOS	CA		05/29/2086		2,200,554							1,857	1,857			
100107859	WEST HOLLYWOOD	CA		05/30/2086		1,645,546							1,227	1,227			
100107860	BRASELTON	GA		05/31/2086		2,050,026							987	987			
100107861	SIMONTON	TX		06/01/2086		437,227							261	261			
100107863	ROSHARON	TX		06/02/2086		823,188							812	812			
100107865	MIAMI	FL		06/03/2086		1,607,720							1,140	1,140			
100107866	SAN DIEGO	CA		06/04/2086		999,138							861	861			
100107868	LEAGUE CITY	TX		06/05/2086		629,484							258	258			
100107870	KAILUA KONA	HI		06/06/2086		3,175,570							2,615	2,615			
100107872	MELISSA	TX		06/07/2086		543,962							269	269			

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100107874	LOS ANGELES	CA		06/08/2086		4,481,667							3,111	3,111			
100107876	KELLER	TX		06/09/2086		1,055,845							827	827			
100107877	LOS ANGELES	CA		06/10/2086		2,130,404							1,798	1,798			
100107878	KAILUA KONA	HI		06/11/2086		968,588							706	706			
100107879	VINEYARD	UT		06/12/2086		1,648,243							3,878	3,878			
100107880	MIAMI	FL		06/13/2086		402,592							1,104	1,104			
100107881	FRESNO	CA		06/14/2086		1,713,374							3,313	3,313			
100107883	ELWOOD	UT		06/15/2086		1,094,327							837	837			
100107884	MIAMI BEACH	FL		06/16/2086		499,198							402	402			
100107885	COVINGTON	GA		06/17/2086		557,515							443	443			
100107889	DESERT HOT SPRINGS	CA		06/18/2086		516,729							385	385			
100107890	MOUNT PLEASANT	SC		06/19/2086		394,720							240	240			
100107891	LUDLOW FALLS	OH		06/20/2086		647,326							337	337			
100107892	SEATTLE	WA		06/21/2086		1,155,144							928	928			
100107893	GALVESTON	TX		06/22/2086		777,842							83,579	83,579			
100107894	ESCONDIDO	CA		06/23/2086		499,610							390	390			
100107895	KIRKWOOD	CA		06/24/2086		964,525							737	737			
100107896	BUCKEYE	AZ		06/25/2086		529,141							403	403			
100107897	LIVONIA	MI		06/26/2086		299,606							197	197			
100107898	CHARLOTTE	NC		06/27/2086		2,377,390							1,305	1,305			
100107899	CONROE	TX		06/28/2086		785,198							1,517	1,517			
100107901	ARGYLE	TX		06/29/2086		2,546,978							1,511	1,511			
100107902	VACAVILLE	CA		06/30/2086		835,523							639	639			
100107904	EL PASO	TX		07/01/2086		436,761							1,885	1,885			
100107905	LEONARD	TX		07/02/2086		763,996							502	502			
100107906	LOS ANGELES	CA		07/03/2086		1,604,547							977	977			
100107907	AUSTIN	TX		07/04/2086		822,803							598	598			
100107908	VILLA PARK	CA		07/05/2086		2,777,893							3,053	3,053			
100107909	HALEIWA	HI		07/06/2086		4,724,213							5,893	5,893			
100107911	KALISPELL	MT		07/07/2086		849,582							418	418			
100107915	NAPLES	FL		07/08/2086		1,497,929							1,036	1,036			
100107916	ELIZABETH	NJ		07/09/2086		823,944							528	528			
100107919	HICKORY	NC		07/10/2086		235,748							126	126			
100107923	WARDENSVILLE	WV		07/11/2086		391,592							204	204			
100107925	NEWARK	NJ		07/12/2086		838,897							551	551			
100107927	LINDEN	NJ		07/13/2086		149,911							89	89			
100107928	ANAHOLA	HI		07/14/2086		3,347,882							2,559	2,559			
100107931	SENECA	SC		07/15/2086		391,485							257	257			
100107932	MARATHON	FL		07/16/2086		1,122,480							1,260	1,260			
100107934	LAKE HAVASU CITY	AZ		07/17/2086		367,053							223	223			
100107935	DACULA	GA		07/18/2086		826,762							5,246	5,246			
100107937	CHICAGO	IL		07/19/2086		434,510							245	245			
100107938	GAINESVILLE	FL		07/20/2086		898,906							547	547			
100107944	SAN LEANDRO	CA		07/21/2086		1,569,419							1,005	1,005			
100107946	LARGO	FL		07/22/2086		786,327							586	586			
100107950	LA VERKIN	UT		07/23/2086		1,374,750							1,125	1,125			
100107951	POMPANO BEACH	FL		07/24/2086		281,100							150	150			
100107952	CIBOLO	TX		07/25/2086		412,787							404	404			
100107953	LAUDERHILL	FL		07/26/2086		224,789							155	155			
100107954	LONG BEACH	CA		07/27/2086		1,202,162							919	919			
100107955	SEABROOK ISLAND	SC		07/28/2086		778,809							595	595			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107956	SAINT PETERSBURG	FL		07/29/2086		319,547							227	227			
100107957	JOSHUA TREE	CA		07/30/2086		1,130,855							822	822			
100107958	LAKE GENEVA	WI		07/31/2086		503,535							565	565			
100107959	ZACHARY	LA		08/01/2086		202,054							223	223			
100107960	ATLANTA	GA		08/02/2086		479,460							270	270			
100107961	VANCOUVER	WA		08/03/2086		405,778							222	222			
100107963	STROUDSBURG	PA		08/04/2086		528,699							401	401			
100107964	CORAL SPRINGS	FL		08/05/2086		269,688							156	156			
100107966	LA MIRADA	CA		08/06/2086		1,593,882							1,037	1,037			
100107967	BELLFLOWER	CA		08/07/2086		1,254,579							17,299	17,299			
100107968	SARASOTA	FL		08/08/2086		3,513,720							2,101	2,101			
100107969	EAST HAMPTON	NY		08/09/2086		748,018							998	998			
100107970	MILWAUKIE	OR		08/10/2086		682,628							367	367			
100107971	LAKELAND	FL		08/11/2086		887,657							575	575			
100107972	BAYFIELD	CO		08/12/2086		628,691							438	438			
100107975	BRADENTON	FL		08/13/2086		290,079							365	365			
100107976	HAWTHORNE	CA		08/14/2086		2,644,412							2,536	2,536			
100107979	PIGEON FORGE	TN		08/15/2086		991,055							723	723			
100107981	SENOIA	GA		08/16/2086		798,021							662	662			
100107982	CHARLOTTE	NC		08/17/2086		824,648							617	617			
100107988	FREDERICKSBURG	VA		08/18/2086		920,375							673	673			
100107990	NEW BEDFORD	MA		08/19/2086		784,109							806	806			
100107991	HENDERSON	NV		08/20/2086		747,131							719	719			
100107992	CHOWCHILLA	CA		08/21/2086		832,764							742	742			
100107993	KEY COLONY BEACH	FL		08/22/2086		1,748,125							1,723	1,723			
100107995	CLERMONT	FL		08/23/2086		777,005							763	763			
100107996	SHIP BOTTOM	NJ		08/24/2086		1,144,446							1,018	1,018			
100107997	JACKSON	NJ		08/25/2086		1,461,964							1,075	1,075			
100108002	MC KINNEY	TX		08/26/2086		996,484							1,213	1,213			
100108003	WEATHERFORD	TX		08/27/2086		508,185							683	683			
100108004	CHICAGO	IL		08/28/2086		841,272							772	772			
100108005	CHULA VISTA	CA		08/29/2086		1,506,592							1,494	1,494			
100108010	FRESNO	CA		08/30/2086		1,067,772							1,059	1,059			
100108011	DESTIN	FL		08/31/2086		1,013,845							1,185	1,185			
100108012	ATLANTA	GA		09/01/2086		582,708							862	862			
100108014	KENNESAW	GA		09/02/2086		841,284							618	618			
100108015	INDIO	CA		09/03/2086		1,744,185							1,572	1,572			
100108019	KISSIMMEE	FL		09/04/2086		779,056							793	793			
100108020	LAS VEGAS	NV		09/05/2086		582,225							426	426			
100108023	NAPLES	FL		09/06/2086		1,090,557							1,474	1,474			
100108025	GROVELAND	FL		09/07/2086		758,320							749	749			
100108026	FLOWER MOUND	TX		09/08/2086		959,371							1,176	1,176			
100108027	IRVINE	CA		09/09/2086		2,040,868							1,657	1,657			
100108028	JACKSON TOWNSHIP	NJ		09/10/2086		597,593							905	905			
100108031	VISALIA	CA		09/11/2086		863,589							667	667			
100108032	DURHAM	NC		09/12/2086		788,897							778	778			
100108033	MESA	AZ		09/13/2086		993,517							3,715	3,715			
100108034	KYLE	TX		09/14/2086		568,483							507	507			
100108035	MESA	AZ		09/15/2086		1,177,952							2,834	2,834			
100108036	LIGHTHOUSE POINT	FL		09/16/2086		1,848,432							1,359	1,359			
100108037	NEW ORLEANS	LA		09/17/2086		950,117							977	977			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108040	LOGANVILLE	GA		09/18/2086		786,304							852	852			
100108042	BROKEN BOW	OK		09/19/2086		2,172,232							1,597	1,597			
100108043	SCOTTSDALE	AZ		09/20/2086		1,050,092							1,858	1,858			
100108044	LACEY	WA		09/21/2086		1,045,537							1,081	1,081			
100108045	MANASSAS PARK	VA		09/22/2086		706,228							632	632			
100108049	VERO BEACH	FL		09/23/2086		813,615							598	598			
100108051	MONTVALE	NJ		09/24/2086		478,017							504,168	504,168			
100108052	ATLANTA	GA		09/25/2086		877,850							1,835	1,835			
100108053	CHULA VISTA	CA		09/26/2086		1,539,806							1,659	1,659			
100108055	MESA	AZ		09/27/2086		857,465							1,068	1,068			
100108056	ST AUGUSTINE	FL		09/28/2086		1,411,230							1,530	1,530			
100108057	GRAND PRAIRIE	TX		09/29/2086		546,875							313	313			
100108059	SANTA ANA	CA		09/30/2086		1,278,657							671	671			
100108060	MISSOURI CITY	TX		10/01/2086		879,169							416	416			
100108062	DECATUR	GA		10/02/2086		2,989,650							5,174	5,174			
100108063	BOERNE	TX		10/03/2086		559,410							295	295			
100108064	HOUSTON	TX		10/04/2086		134,446							104	104			
100108066	MEMPHIS	TN		10/05/2086		350,515							242	242			
100108067	TAMPA	FL		10/06/2086		412,705							258	258			
100108068	HOUSTON	TX		10/07/2086		124,858							142	142			
100108069	MANOR	TX		10/08/2086		221,236							264	264			
100108070	SEASIDE PARK	NJ		10/09/2086		294,350							170	170			
100108071	DOWNEY	CA		10/10/2086		2,124,732							1,634	1,634			
100108072	NEW BEDFORD	MA		10/11/2086		233,674							126	126			
100108073	YORBA LINDA	CA		10/12/2086		228,621							191	191			
100108074	OAK HILLS	CA		10/13/2086		1,272,991							674	674			
100108076	HOUSTON	TX		10/14/2086		140,862							138	138			
100108077	SONORA	CA		10/15/2086		292,322							178	178			
100108079	NAPA	CA		10/16/2086		219,839							161	161			
100108080	SURFSIDE BEACH	SC		10/17/2086		2,505,820							1,303	1,303			
100108081	APPLE VALLEY	CA		10/18/2086		374,919							81	81			
100108082	HOUSTON	TX		10/19/2086		141,709							1,291	1,291			
100108083	CHICAGO	IL		10/20/2086		738,925							287	287			
100108084	COCONUT CREEK	FL		10/21/2086		1,238,402							799	799			
100108085	PALM DESERT	CA		10/22/2086		530,069							14,788	14,788			
100108086	TAMPA	FL		10/23/2086		223,887							113	113			
100108088	DOYLESTOWN	PA		10/24/2086		278,838							162	162			
100108089	HUNTINGTON BEACH	CA		10/25/2086		679,438							562	562			
100108090	LA PUENTE	CA		10/26/2086		527,417							583	583			
100108093	TAMPA	FL		10/27/2086		217,863							137	137			
100108094	TAMPA	FL		10/28/2086		265,664							336	336			
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		10/29/2086		661,705							695	695			
100108096	LA MIRADA	CA		10/30/2086		579,342							658	658			
100108097	RIVERDALE	GA		10/31/2086		344,583							259	259			
100108098	SUN PRAIRIE	WI		11/01/2086		519,513							2,487	2,487			
100108099	HOUSTON	TX		11/02/2086		151,832							85	85			
100108102	NASHVILLE	TN		11/03/2086		579,955							524	524			
100108103	SILVER SPRING	MD		11/04/2086		723,978							411	411			
100108104	HOUSTON	TX		11/05/2086		225,656							2,644	2,644			
100108105	JARRELL	TX		11/06/2086		326,006							195	195			
100108106	LEAGUE CITY	TX		11/07/2086		229,851							149	149			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108107	MAYWOOD	IL		11/08/2086		506,190							1,055	1,055			
100108108	MURRELLS INLET	SC		11/09/2086		729,877							561	561			
100108109	FALLS CHURCH	VA		11/10/2086		523,956							1,044	1,044			
100108110	BATTLE CREEK	MI		11/11/2086		370,631							185	185			
100108111	PASADENA	TX		11/12/2086		191,538							212	212			
100108112	GALVESTON	TX		11/13/2086		666,362							419	419			
100108113	ASHLAND	VA		11/14/2086		263,850							150	150			
100108114	BETHLEHEM	CT		11/15/2086		280,367							133	133			
100108116	BLOOMINGTON	CA		11/16/2086		628,954							351	351			
100108118	SMYRNA	GA		11/17/2086		124,906							94	94			
100108119	WOODSTOCK	GA		11/18/2086		224,341							659	659			
100108120	LA MIRADA	CA		11/19/2086		975,972							528	528			
100108121	STONE MOUNTAIN	GA		11/20/2086		201,227							273	273			
100108123	SAN BERNARDINO	CA		11/21/2086		279,666							334	334			
100108124	LANCASTER	CA		11/22/2086		780,947							353	353			
100108125	COCOA	FL		11/23/2086		238,849							351	351			
100108126	JACKSONVILLE	FL		11/24/2086		393,962							1,269	1,269			
100108127	TAYLOR	TX		11/25/2086		120,117							133	133			
100108128	PEORIA	AZ		11/26/2086		599,337							332	332			
100108129	BARSTOW	CA		11/27/2086		159,809							191	191			
100108130	GARLAND	TX		11/28/2086		386,358							215	215			
100108131	OCOEE	FL		11/29/2086		292,280							220	220			
100108132	LAKEWOOD	CA		11/30/2086		568,621							629	629			
100108133	RIVERSIDE	CA		12/01/2086		879,234							1,444	1,444			
100108134	INDIO	CA		12/02/2086		458,610							197	197			
100108135	HOLIDAY	FL		12/03/2086		211,793							207	207			
100108136	VENTURA	CA		12/04/2086		551,599							4,201	4,201			
100108137	CHICAGO	IL		12/05/2086		764,155							427	427			
100108138	WILMINGTON	MA		12/06/2086		1,390,462							769	769			
100108140	CHARLOTTE	NC		12/07/2086		908,174							613	613			
100108141	WINCHESTER	KY		12/08/2086		127,454							46	46			
100108142	ANAHEIM	CA		12/09/2086		2,803,788							606	606			
100108143	MIDLAND	TX		12/10/2086		423,571							429	429			
100108144	DENVER	CO		12/11/2086		299,666							167	167			
100108145	MILWAUKEE	WI		12/12/2086		316,822							228	228			
100108146	LAS VEGAS	NV		12/13/2086		629,129							292	292			
100108147	NEW MILFORD	NJ		12/14/2086		894,598							902	902			
100108148	ANTIOCH	CA		12/15/2086		459,322							678	678			
100108149	ARLINGTON	VA		12/16/2086		239,735							265	265			
100108150	PHOENIX	AZ		12/17/2086		373,808							192	192			
100108151	WAIALUA	HI		12/18/2086		2,598,336							1,664	1,664			
100108152	BUENA PARK	CA		12/19/2086		1,261,781							746	746			
100108153	MORENO VALLEY	CA		12/20/2086		1,004,772							479	479			
100108154	ATLANTA	GA		12/21/2086		271,815							185	185			
100108156	TIGARD	OR		12/22/2086		1,347,873							713	713			
100108157	BRISTOL	CT		12/23/2086		477,871							264	264			
100108159	NOLANVILLE	TX		12/24/2086		201,413							87	87			
100108160	PORT SAINT LUCIE	FL		12/25/2086		219,858							142	142			
100108161	COLLEGE PARK	MD		12/26/2086		283,739							132	132			
100108162	OAKLAND	CA		12/27/2086		1,001,538							731	731			
100108164	RENO	NV		12/28/2086		434,297							236	236			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108165	FORT PIERCE	FL		12/29/2086		678,131							434	434			
100108166	SAN BERNARDINO	CA		12/30/2086		390,789							211	211			
100108168	RENO	NV		12/31/2086		395,118							336	336			
100108169	MESA	AZ		01/01/2087		377,816							184	184			
100108171	GALVESTON	TX		01/02/2087		401,096							252	252			
100108172	COCOA	FL		01/03/2087		178,629							121	121			
100108174	BORON	CA		01/04/2087		112,398							52	52			
100108175	PLACENTIA	CA		01/05/2087		746,308							892	892			
100108176	FITCHBURG	MA		01/06/2087		223,897							103	103			
100108177	BOWIE	MD		01/07/2087		307,160							340	340			
100108178	LANCASTER	CA		01/08/2087		599,375							312	312			
100108179	ATHENS	GA		01/09/2087		571,984							408	408			
100108180	ROSEDALE	MD		01/10/2087		598,952							352	352			
100108181	CAPE MAY COURT HOUSE	NJ		01/11/2087		599,187							407	407			
100108183	RICHMOND	VA		01/12/2087		239,024							1,526	1,526			
100108184	FRISCO	TX		01/13/2087		1,998,045							977	977			
100108185	CAVE CREEK	AZ		01/14/2087		1,066,328							172	172			
100108186	HARVEY	LA		01/15/2087		223,044							156	156			
100108188	WORCESTER	MA		01/16/2087		295,012							1,238	1,238			
100108190	OVERLAND PARK	KS		01/17/2087		419,445							278	278			
100108191	GARNER	NC		01/18/2087		435,705							295	295			
100108192	SEBRING	FL		01/19/2087		357,949							275	275			
100108193	LOS ANGELES	CA		01/20/2087		348,562							188	188			
100108194	PLANTATION	FL		01/21/2087		142,606							394	394			
100108195	MISSION	TX		01/22/2087		334,544							206	206			
100108198	ANTIOCH	CA		01/23/2087		519,712							288	288			
100108199	DAVENPORT	FL		01/24/2087		407,808							192	192			
100108200	BALTIMORE	MD		01/25/2087		173,752							248	248			
100108201	PARKLAND	FL		01/26/2087		880,103							1,072	1,072			
100108202	HOLLISTER	CA		01/27/2087		1,393,815							593	593			
100108203	BROCKTON	MA		01/28/2087		455,789							211	211			
100108205	SILVER SPRING	MD		01/29/2087		316,485							158	158			
100108206	MANASSAS	VA		01/30/2087		986,615							2,692	2,692			
100108207	MENIFEE	CA		01/31/2087		1,816,223							889	889			
100108208	LAS VEGAS	NV		02/01/2087		591,311							344	344			
100108209	ORLANDO	FL		02/02/2087		352,168							257	257			
100108210	ALEXANDRIA	VA		02/03/2087		439,756							244	244			
100108212	WICHITA	KS		02/04/2087		609,539							481	481			
100108213	MISSION VIEJO	CA		02/05/2087		1,078,608							1,392	1,392			
100108214	SILVER SPRING	MD		02/06/2087		231,890							110	110			
100108215	GARLAND	TX		02/07/2087		248,636							164	164			
100108216	OAKLAND	CA		02/08/2087		1,246,621							690	690			
100108217	NEW CARROLLTON	MD		02/09/2087		311,840							160	160			
100108218	EAST HAVEN	CT		02/10/2087		234,067							333	333			
100108219	JURUPA VALLEY	CA		02/11/2087		783,140							430	430			
100108220	ATWATER	CA		02/12/2087		188,286							214	214			
100108221	SIMI VALLEY	CA		02/13/2087		752,122							553	553			
100108222	TINLEY PARK	IL		02/14/2087		494,417							493	493			
100108223	MESQUITE	TX		02/15/2087		1,115,000							500	500			
100108224	ELLIJAY	GA		02/16/2087		1,039,049							2,725	2,725			
100108225	CUTLER BAY	FL		02/17/2087		1,011,971							529	529			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108226	SLIDELL	LA		02/18/2087		256,212							328	328			
100108227	MIAMI	FL		02/19/2087		641,723							139	139			
100108229	WINDSOR	CO		02/20/2087		465,816							257	257			
100108230	JACKSONVILLE	FL		02/21/2087		375,505							415	415			
100108231	MORTON GROVE	IL		02/22/2087		728,078							461	461			
100108232	PORTLAND	OR		02/23/2087		288,223							152	152			
100108233	LOS ANGELES	CA		02/24/2087		1,238,971							1,029	1,029			
100108234	PALERMO	CA		02/25/2087		473,564							218	218			
100108235	BELTSVILLE	MD		02/26/2087		343,833							167	167			
100108236	RIALTO	CA		02/27/2087		674,395							605	605			
100108237	HENDERSON	NV		02/28/2087		1,159,542							729	729			
100108238	HOUMA	LA		03/01/2087		344,505							247	247			
100108239	HERALD	CA		03/02/2087		566,547							453	453			
100108240	REUNION	FL		03/03/2087		908,707							397	397			
100108241	SAN BERNARDINO	CA		03/04/2087		471,864							636	636			
100108242	PORTLAND	OR		03/05/2087		294,145							155	155			
100108243	SAUGUS	MA		03/06/2087		179,766							234	234			
100108245	DAVENPORT	FL		03/07/2087		506,099							344	344			
100108246	HYATTSVILLE	MD		03/08/2087		577,468							266	266			
100108247	WALDORF	MD		03/09/2087		511,254							158	158			
100108248	LOS ANGELES	CA		03/10/2087		1,439,222							778	778			
100108249	NORTH LAS VEGAS	NV		03/11/2087		288,840							160	160			
100108250	FALL RIVER	MA		03/12/2087		476,389							5,211	5,211			
100108252	KATY	TX		03/13/2087		443,641							359	359			
100108253	LANCASTER	CA		03/14/2087		399,714							286	286			
100108254	MERRILLVILLE	IN		03/15/2087		162,671							229	229			
100108255	STOCKBRIDGE	GA		03/16/2087		598,658							292	292			
100108256	ROSENBERG	TX		03/17/2087		413,804							196	196			
100108259	YORKVILLE	IL		03/18/2087		305,706							686	686			
100108260	PHOENIX	AZ		03/19/2087		947,226							1,387	1,387			
100108261	KENNESAW	GA		03/20/2087		271,815							185	185			
100108263	KATY	TX		03/21/2087		229,444							156	156			
100108264	EAGLE MOUNTAIN	UT		03/22/2087		375,629							371	371			
100108265	TORRANCE	CA		03/23/2087		1,334,322							839	839			
100108267	MALDEN	MA		03/24/2087		174,875							125	125			
100108268	BALTIMORE	MD		03/25/2087		201,630							120	120			
100108269	MIAMI GARDENS	FL		03/26/2087		440,602							398	398			
100108270	MALIBU	CA		03/27/2087		2,377,302							2,698	2,698			
100108272	LAKEWOOD	CA		03/28/2087		782,135							865	865			
100108273	POMPANO BEACH	FL		03/29/2087		307,555							145	145			
100108274	THOUSAND OAKS	CA		03/30/2087		976,355							1,145	1,145			
100108275	MANTECA	CA		03/31/2087		462,641							859	859			
100108276	HUDSON	FL		04/01/2087		326,095							155	155			
100108277	EATONTON	GA		04/02/2087		3,969,371							2,815	2,815			
100108278	HAGERSTOWN	MD		04/03/2087		149,915							85	85			
100108279	WILLIS	TX		04/04/2087		167,907							93	93			
100108280	NAVARRE	FL		04/05/2087		561,862							319	319			
100108282	WOODBURN	OR		04/06/2087		220,893							104	104			
100108283	NEW BRAUNFELS	TX		04/07/2087		782,227							387	387			
100108284	FULLERTON	CA		04/08/2087		678,623							877	877			
100108285	BEAVERTON	OR		04/09/2087		369,994							806	806			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108286	ONTARIO	CA		04/10/2087		880,664							818	818			
100108287	HYATTSVILLE	MD		04/11/2087		375,701							299	299			
100108288	OXNARD	CA		04/12/2087		1,239,823							2,177	2,177			
100108289	LINDALE	TX		04/13/2087		447,790							355	355			
100108291	BALTIMORE	MD		04/14/2087		275,862							138	138			
100108293	CINCINNATI	OH		04/15/2087		207,888							112	112			
100108295	HESPERIA	CA		04/16/2087		343,728							272	272			
100108296	DOWNEY	CA		04/17/2087		2,157,793							1,104	1,104			
100108297	SANDY	OR		04/18/2087		149,882							118	118			
100108298	MANASSAS	VA		04/19/2087		559,314							343	343			
100108299	TEMPE	AZ		04/20/2087		399,444							556	556			
100108301	LAUREL	MD		04/21/2087		636,954							273	273			
100108302	ROSEVILLE	CA		04/22/2087		1,402,186							596	596			
100108303	KISSIMMEE	FL		04/23/2087		205,487							113	113			
100108305	LAS VEGAS	NV		04/24/2087		6,989,510							5,245	5,245			
100108306	AMELIA	OH		04/25/2087		215,853							147	147			
100108307	OAKLAND	CA		04/26/2087		559,068							932	932			
100108309	FLORISSANT	MO		04/27/2087		169,398							202	202			
100108311	LOS ANGELES	CA		04/28/2087		644,720							280	280			
100108312	LAS VEGAS	NV		04/29/2087		1,799,002							998	998			
100108314	LAS VEGAS	NV		04/30/2087		618,585							1,415	1,415			
100108315	HENDERSON	NV		05/01/2087		153,232							518	518			
100108316	LOS ANGELES	CA		05/02/2087		2,544,488							2,006	2,006			
100108317	BALTIMORE	MD		05/03/2087		345,323							239	239			
100108318	SAN JACINTO	CA		05/04/2087		753,610							695	695			
100108319	LAS VEGAS	NV		05/05/2087		629,651							349	349			
100108320	THONOTOSASSA	FL		05/06/2087		518,342							1,629	1,629			
100108323	DOUGLASVILLE	GA		05/07/2087		474,289							1,256	1,256			
100108324	FRESNO	CA		05/08/2087		338,598							201	201			
100108325	AMERICAN CANYON	CA		05/09/2087		709,380							1,020	1,020			
100108326	BROOKLYN	NY		05/10/2087		647,499							2,501	2,501			
100108329	RICHMOND	VA		05/11/2087		347,071							679	679			
100108330	CHERRY HILL	NJ		05/12/2087		284,323							677	677			
100108331	SELDEN	NY		05/13/2087		408,666							834	834			
100108333	Newark	NJ		05/14/2087		494,139							861	861			
100108334	INDIANAPOLIS	IN		05/15/2087		86,472							266	266			
100108335	KANSAS CITY	MO		05/16/2087		179,596							404	404			
100108336	KINGSTON	PA		05/17/2087		217,130							370	370			
100108337	CHICAGO	IL		05/18/2087		981,410							1,295	1,295			
100108338	BRIDGETON	NJ		05/19/2087		103,830							170	170			
100108339	BRIDGETON	NJ		05/20/2087		103,830							170	170			
100108340	BRIDGEPORT	CT		05/21/2087		174,678							322	322			
100108341	MASURY	OH		05/22/2087		168,584							208	208			
100108342	EAST STROUDSBURG	PA		05/23/2087		148,568							282	282			
100108343	KINGSTON	PA		05/24/2087		114,533							217	217			
100108344	JACKSONVILLE	FL		05/25/2087		208,395							302	302			
100108345	HENDERSON	NV		05/26/2087		350,553							772	772			
100108346	BARNEGAT	NJ		05/27/2087		220,035							465	465			
100108347	KANSAS CITY	MO		05/28/2087		172,109							391	391			
100108348	DETROIT	MI		05/29/2087		129,507							243	243			
100108349	CANTON	MA		05/30/2087		389,097							903	903			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108350	FLORENCE	NJ		05/31/2087		130,427							253	253			
100108351	BENSENVILLE	IL		06/01/2087		190,878							372	372			
100108352	PLAINFIELD	NJ		06/02/2087		398,145							855	855			
100108353	JOHNSON CITY	NY		06/03/2087		98,839							161	161			
100108354	NORTH CHARLESTON	SC		06/04/2087		215,135							465	465			
100108355	KANSAS CITY	MO		06/05/2087		150,627							373	373			
100108356	CHICAGO	IL		06/06/2087		79,053							147	147			
100108357	MASTIC BEACH	NY		06/07/2087		314,431							569	569			
100108358	AKRON	OH		06/08/2087		97,310							190	190			
100108359	AKRON	OH		06/09/2087		93,566							184	184			
100108360	AKRON	OH		06/10/2087		89,812							188	188			
100108361	AKRON	OH		06/11/2087		110,756							244	244			
100108362	HICKSVILLE	NY		06/12/2087		279,403							597	597			
100108363	CENTRALIA	WA		06/13/2087		269,501							499	499			
100108365	RIVERHEAD	NY		06/14/2087		229,518							482	482			
100108366	MONTICELLO	NY		06/15/2087		190,829							421	421			
100108367	HOLYOKE	MA		06/16/2087		243,996							504	504			
100108369	NEW PORT RICHEY	FL		06/17/2087		199,573							427	427			
100108370	AURORA	IL		06/18/2087		186,817							383	383			
100108371	BUFFALO	NY		06/19/2087		90,132							168	168			
100108372	PHILA	PA		06/20/2087		188,601							399	399			
100108373	BALTIMORE	MD		06/21/2087		179,501							249	249			
100108374	COVINGTON	KY		06/22/2087		235,812							438	438			
100108375	CALUMET CITY	IL		06/23/2087		150,208							292	292			
100108376	MONTICELLO	NY		06/24/2087		231,892							508	508			
100108377	BROOKLYN	NY		06/25/2087		448,851							1,149	1,149			
100108378	BRONX	NY		06/26/2087		558,975							1,025	1,025			
100108379	CAPE CORAL	FL		06/27/2087		175,593							407	407			
100108380	BARNEGAT	NJ		06/28/2087		220,040							460	460			
100108381	DOVER TOWNSHIP	NJ		06/29/2087		299,371							629	629			
100108382	PHILADELPHIA	PA		06/30/2087		153,725							275	275			
100108383	TUCKERTON	NJ		07/01/2087		160,681							319	319			
100108384	COLUMBUS	OH		07/02/2087		126,352							248	248			
100108385	COVINGTON	KY		07/03/2087		141,675							305	305			
100108386	LOGAN TOWNSHIP	NJ		07/04/2087		370,150							850	850			
100108387	BALTIMORE	MD		07/05/2087		239,294							353	353			
100108388	JACKSONVILLE	FL		07/06/2087		448,674							663	663			
100108389	TROY	NY		07/07/2087		132,315							285	285			
100108390	PHILADELPHIA	PA		07/08/2087		204,370							1,880	1,880			
100108391	BRIDGETON	NJ		07/09/2087		116,018							232	232			
100108392	BELLEVILLE	NJ		07/10/2087		338,441							709	709			
100108393	ASHEVILLE	NC		07/11/2087		375,127							773	773			
100108394	TROY	NY		07/12/2087		75,905							145	145			
100108395	NEWBURGH	NY		07/13/2087		399,122							878	878			
100108396	BAYVILLE	NJ		07/14/2087		275,840							660	660			
100108397	CHICAGO	IL		07/15/2087		127,234							266	266			
100108399	IRVINGTON	NJ		07/16/2087		387,283							717	717			
100108400	LITTLE ROCK	AR		07/17/2087		88,399							151	151			
100108401	CLEVELAND	OH		07/18/2087		82,365							135	135			
100108402	INDIANAPOLIS	IN		07/19/2087		160,389							205	205			
100108403	BAYTOWN	TX		07/20/2087		331,791							709	709			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108404	YONKERS	NY		07/21/2087		636,171							1,329	1,329			
100108405	BALTIMORE	MD		07/22/2087		103,797							203	203			
100108406	GARY	IN		07/23/2087		104,806							194	194			
100108407	KILLEEN	TX		07/24/2087		125,536							264	264			
100108408	YONKERS	NY		07/25/2087		729,723							1,527	1,527			
100108409	BALTIMORE	MD		07/26/2087		103,793							207	207			
100108410	BALTIMORE	MD		07/27/2087		103,793							207	207			
100108411	TRENTON	NJ		07/28/2087		97,317							183	183			
100108412	BALTIMORE	MD		07/29/2087		103,797							203	203			
100108413	BALTIMORE	MD		07/30/2087		103,796							204	204			
100108414	BALTIMORE	MD		07/31/2087		103,793							207	207			
100108415	WASHINGTON	DC		08/01/2087		502,137							1,163	1,163			
100108416	WACO	TX		08/02/2087		188,616							384	384			
100108417	NEW HAVEN	CT		08/03/2087		193,070							380	380			
100108418	LAPORTE	IN		08/04/2087		82,351							149	149			
100108419	PHILADELPHIA	PA		08/05/2087		172,160							340	340			
100108420	INDIANAPOLIS	IN		08/06/2087		105,079							221	221			
100108421	PITTSBURGH	PA		08/07/2087		174,677							323	323			
100108422	STATEN ISLAND	NY		08/08/2087		1,029,866							2,134	2,134			
100108423	CLEVELAND	OH		08/09/2087		141,310							290	290			
100108424	HAZEL CREST	IL		08/10/2087		119,762							238	238			
100108425	SCHENECTADY	NY		08/11/2087		168,355							345	345			
100108426	BROOKLYN	NY		08/12/2087		1,123,139							1,861	1,861			
100108427	HAVERSTRAW	NY		08/13/2087		574,791							1,209	1,209			
100108429	BALTIMORE	MD		08/14/2087		108,993							207	207			
100108430	HAVERSTRAW	NY		08/15/2087		333,057							693	693			
100108431	HAVERSTRAW	NY		08/16/2087		411,656							844	844			
100108432	LAKE WALES	FL		08/17/2087		145,948							302	302			
100108434	HAVERSTRAW	NY		08/18/2087		478,987							1,013	1,013			
100108435	BURBANK	CA		08/19/2087		648,153							923	923			
100108436	STATESVILLE	NC		08/20/2087		573,306							648	648			
100108437	MILWAUKEE	WI		08/21/2087		78,621							129	129			
100108438	DETROIT	MI		08/22/2087		292,792							604	604			
100108439	SYRACUSE	NY		08/23/2087		244,283							358	358			
100108440	DEEPWATER	NJ		08/24/2087		112,242							258	258			
100108441	NEWARK	NJ		08/25/2087		377,155							845	845			
100108442	WOODBURY	NY		08/26/2087		505,182							1,068	1,068			
100108443	WATERBURY	CT		08/27/2087		169,055							345	345			
100108444	WEST BERLIN	NJ		08/28/2087		235,752							498	498			
100108445	BRONX	NY		08/29/2087		622,750							1,250	1,250			
100108446	MOBILE	AL		08/30/2087		81,053							147	147			
100108447	BROOKLYN	NY		08/31/2087		869,760							1,740	1,740			
100108449	LAHAINA	HI		09/01/2087		1,179,132							2,118	2,118			
100108450	BRONX	NY		09/02/2087		137,599							301	301			
100108452	ORANGE	NJ		09/03/2087		252,219							581	581			
100108453	AMITYVILLE	NY		09/04/2087		687,928							1,036	1,036			
100108454	IRVINGTON	NJ		09/05/2087		559,106							447	447			
100108455	LEXINGTON	MA		09/06/2087		390,428							504,339	504,339			
100108456	NORTH CHARLESTON	SC		09/07/2087		214,912							88	88			
100108457	LOS GATOS	CA		09/08/2087		2,094,013							1,502	1,502			
100108458	TWIN FALLS	ID		09/09/2087		1,410,159							907	907			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100108459	PIEDMONT	SC		09/10/2087		278,687							2,301	2,301			
100108460	FAIRHOPE	AL		09/11/2087		592,903							474	474			
100108461	S LAKE TAHOE	CA		09/12/2087		2,155,161							1,618	1,618			
100108462	GILBERT	AZ		09/13/2087		1,285,255							918	918			
100108463	AUSTIN	TX		09/14/2087		1,676,763							1,079	1,079			
100108464	NORTH PORT	FL		09/15/2087		612,958							5,521	5,521			
100108465	DEL MAR	CA		09/16/2087		4,490,167							3,278	3,278			
100108467	ENNIS	TX		09/17/2087		279,524							252	252			
100108468	CLOVIS	CA		09/18/2087		1,158,025							908	908			
100108469	PHILADELPHIA	PA		09/19/2087		830,635							622	622			
100108470	COCONUT CREEK	FL		09/20/2087		629,544							152	152			
100108471	FORT LAUDERDALE	FL		09/21/2087		2,981,035							2,366	2,366			
100108472	PALM BEACH GARDENS	FL		09/22/2087		1,399,896							1,105	1,105			
100108473	RIVERSIDE	CA		09/23/2087		2,234,458							1,853	1,853			
100108474	RIDGEFIELD PARK	NJ		09/24/2087		1,399,866							881	881			
100108475	LINDEN	NJ		09/25/2087		798,379							542	542			
100108476	MADISON	CT		09/26/2087		615,289							356	356			
100108477	LOWELL	MA		09/27/2087		731,573							1,481	1,481			
100108478	KISSIMMEE	FL		09/28/2087		1,309,804							606	606			
100108480	SARASOTA	FL		09/29/2087		3,085,839							2,081	2,081			
100108482	SOMERSET	NJ		09/30/2087		1,179,446							601	601			
100108483	COACHELLA	CA		10/01/2087		788,478							509	509			
100108484	WESTBURY	NY		10/02/2087		723,361							615	615			
100108485	HOUSTON	TX		10/03/2087		1,062,288							573	573			
100108486	PORT HUENEME	CA		10/04/2087		943,060							641	641			
100108487	WOODLAND HILLS	CA		10/05/2087		2,993,255							2,248	2,248			
100108488	TAMPA	FL		10/06/2087		761,585							388	388			
100108489	SARASOTA	FL		10/07/2087		3,085,839							2,081	2,081			
100108490	BRUNSWICK	GA		10/08/2087		694,401							533	533			
100108491	BALTIMORE	MD		10/09/2087		199,862							69	69			
100108492	KISSIMMEE	FL		10/10/2087		754,413							794	794			
100108493	SAN JOSE	CA		10/11/2087		3,184,183							2,606	2,606			
100108494	ENCINO	CA		10/12/2087		4,121,973							3,009	3,009			
100108495	RIVIERA BEACH	FL		10/13/2087		1,030,454							715	715			
100108496	PEMBROKE PINES	FL		10/14/2087		810,632							684	684			
100108497	HUNTINGTON BEACH	CA		10/15/2087		1,244,805							798	798			
100108498	FREDERICK	MD		10/16/2087		1,276,000							400	400			
100108499	FRESNO	CA		10/17/2087		917,895							8,972	8,972			
100108500	MIAMI	FL		10/18/2087		1,141,471							862	862			
100108501	CEDAR GLEN	CA		10/19/2087		880,419							697	697			
100108502	CEDAR GLEN	CA		10/20/2087		1,136,410							900	900			
100108503	YUCCA VALLEY	CA		10/21/2087		597,102							350	350			
100108507	LAKE HAVASU CITY	AZ		10/22/2087		495,990							338	338			
100108509	LUXEMBOURG	LUX		10/23/2087		150,841							793	793	22		22
100108510	LUXEMBOURG	LUX		10/24/2087		252,000							8	8	8		8
100108511	LUXEMBOURG	LUX		10/25/2087		502,800							(10)	(10)	(10)		(10)
100108512	LUXEMBOURG	LUX		10/26/2087		1,498,993							1,493	1,493	22		22
100108513	LUXEMBOURG	LUX		10/27/2087		1,344,000							(36)	(36)	(36)		(36)
100108514	LUXEMBOURG	LUX		10/28/2087		445,200							(4)	(4)	(4)		(4)
100108515	LUXEMBOURG	LUX		10/29/2087		1,730,400							71	71	71		71
100108516	LUXEMBOURG	LUX		10/30/2087		531,000							20	20	20		20

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100108517	LUXEMBOURG	LUX		10/31/2087		34,726							183	183	4		4
100108518	LUXEMBOURG	LUX		11/01/2087		960,000							36	36	36		36
100108519	LUXEMBOURG	LUX		11/02/2087		960,000							36	36	36		36
100108520	LUXEMBOURG	LUX		11/03/2087		842,400							42	42	42		42
100108521	LUXEMBOURG	LUX		11/04/2087		1,924,800							(67)	(67)	(67)		(67)
100108522	LUXEMBOURG	LUX		11/05/2087		1,334,400							31	31	31		31
100108523	LUXEMBOURG	LUX		11/06/2087		247,200							6	6	6		6
100108524	LUXEMBOURG	LUX		11/07/2087		252,000							17	17	17		17
100108525	LUXEMBOURG	LUX		11/08/2087		849,600							(2)	(2)	(2)		(2)
100108526	LUXEMBOURG	LUX		11/09/2087		252,000							(5)	(5)	(5)		(5)
100108527	LUXEMBOURG	LUX		11/10/2087		300,000							14	14	14		14
100108528	LUXEMBOURG	LUX		11/11/2087		300,000							(1)	(1)	(1)		(1)
100108529	LUXEMBOURG	LUX		11/12/2087		504,000							1	1	1		1
100108530	LUXEMBOURG	LUX		11/13/2087		32,964							174	174	3		3
100108531	LUXEMBOURG	LUX		11/14/2087		351,000							21	21	21		21
100108532	LUXEMBOURG	LUX		11/15/2087		22,961							121	121	3		3
100108533	LUXEMBOURG	LUX		11/16/2087		546,000							6	6	6		6
100108534	LUXEMBOURG	LUX		11/17/2087		351,000							1	1	1		1
100108535	LUXEMBOURG	LUX		11/18/2087		907,200							(7)	(7)	(7)		(7)
100108536	LUXEMBOURG	LUX		11/19/2087		483,600							(16)	(16)	(16)		(16)
100108537	LUXEMBOURG	LUX		11/20/2087		450,000							18	18	18		18
100108538	LUXEMBOURG	LUX		11/21/2087		5,061,240							336	336	336		336
100108539	LUXEMBOURG	LUX		11/22/2087		4,708,260							312	312	312		312
100108540	LUXEMBOURG	LUX		11/23/2087		5,755,500							382	382	382		382
100108541	LUXEMBOURG	LUX		11/24/2087		4,695,533							312	312	312		312
100108542	LUXEMBOURG	LUX		11/25/2087		2,449,908							163	163	163		163
100108543	LUXEMBOURG	LUX		11/26/2087		5,616,180							373	373	373		373
100108544	LUXEMBOURG	LUX		11/27/2087		4,884,379							324	324	324		324
100108545	LUXEMBOURG	LUX		11/28/2087		2,349,000							156	156	156		156
100108546	LUXEMBOURG	LUX		11/29/2087		434,400							14	14	14		14
100108547	LUXEMBOURG	LUX		11/30/2087		678,600							37	37	37		37
100108548	LUXEMBOURG	LUX		12/01/2087		688,800							38	38	38		38
100108549	LUXEMBOURG	LUX		12/02/2087		780,000							37	37	37		37
100108550	LUXEMBOURG	LUX		12/03/2087		666,000							23	23	23		23
100108551	LUXEMBOURG	LUX		12/04/2087		43,782							226	226	5		5
100108888	LAKESIDE	CA		12/05/2087		1,720,083							1,233	1,233			
100108889	ESTERO	FL		12/06/2087		1,049,775							1,833	1,833			
100108890	PORT SAINT LUCIE	FL		12/07/2087		558,557							543	543			
100108891	MARICOPA	AZ		12/08/2087		1,556,310							1,027	1,027			
100108892	FERNANDINA BEACH	FL		12/09/2087		3,441,467							2,844	2,844			
100108893	HOUSTON	TX		12/10/2087		2,552,374							2,575	2,575			
100108894	SACRAMENTO	CA		12/11/2087		1,143,397							368	368			
100108895	WOODLAND HILLS	CA		12/12/2087		2,818,895							(1,232)	(1,232)			
100108896	PFLUGERVILLE	TX		12/13/2087		769,730							1,885	1,885			
100108897	LAKESIDE	CA		12/14/2087		1,635,510							830	830			
100108898	TRACY	CA		12/15/2087		1,724,438							2,359	2,359			
100108899	LAKE ELSINORE	CA		12/16/2087		1,590,036							988	988			
100108901	MOORESVILLE	NC		12/17/2087		2,379,898							2,701	2,701			
100108902	RENTON	WA		12/18/2087		2,448,048							1,184	1,184			
100108903	COSTA MESA	CA		12/19/2087		2,993,466							2,078	2,078			
100108904	SICKLERVILLE	NJ		12/20/2087		1,172,659							614	614			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108905	MONROE TOWNSHIP	NJ		12/21/2087		1,017,164							1,418	1,418			
100108906	OCALA	FL		12/22/2087		1,158,998							867	867			
100108907	CELEBRATION	FL		12/23/2087		2,575,397							1,534	1,534			
100108908	KIOWA	CO		12/24/2087		1,596,576							1,712	1,712			
100108909	WHITTIER	CA		12/25/2087		3,142,398							2,534	2,534			
100108910	EAST STROUDSBURG	PA		12/26/2087		897,166							945	945			
100108911	WEST PALM BEACH	FL		12/27/2087		1,004,826							1,058	1,058			
100108912	SEDONA	AZ		12/28/2087		2,514,763							1,746	1,746			
100108913	LINDENHURST	IL		12/29/2087		577,792							5,425	5,425			
100108914	TURLOCK	CA		12/30/2087		1,423,343							15,552	15,552			
100108915	KEARNEYSVILLE	WV		12/31/2087		798,116							942	942			
100108916	YORBA LINDA	CA		01/01/2088		5,749,457							3,514	3,514			
100108917	SAN ANTONIO	TX		01/02/2088		943,514							1,996	1,996			
100108918	GALVESTON	TX		01/03/2088		1,497,255							915	915			
100108919	CHARLOTTE	NC		01/04/2088		2,244,832							1,723	1,723			
100108920	FRISCO	TX		01/05/2088		719,307							346	346			
100108921	PORT SAINT JOE	FL		01/06/2088		877,844							550	550			
100108922	RIVERSIDE	CA		01/07/2088		2,942,857							4,648	4,648			
100108923	ODESSA	FL		01/08/2088		1,262,999							2,500	2,500			
100108924	PASADENA	TX		01/09/2088		508,752							624	624			
100108925	ORLANDO	FL		01/10/2088		2,264,472							2,672	2,672			
100108926	RIDGEFIELD	WA		01/11/2088		2,200,964							1,345	1,345			
100108927	VANCOUVER	WA		01/12/2088		1,374,414							862	862			
100108928	VALLEY CENTER	CA		01/13/2088		1,985,501							1,123	1,123			
100108929	SPRING	TX		01/14/2088		1,760,974							1,809	1,809			
100108930	BLAINE	WA		01/15/2088		2,090,957							2,964	2,964			
100108931	BRADENTON	FL		01/16/2088		737,169							415	415			
100108932	RANCHO CUCAMONGA	CA		01/17/2088		1,136,030							1,985	1,985			
100108933	PACIFICA	CA		01/18/2088		2,239,161							1,669	1,669			
100108934	PALM SPRINGS	CA		01/19/2088		1,910,055							2,515	2,515			
100108935	GLENWOOD SPRINGS	CO		01/20/2088		968,508							1,012	1,012			
100108937	SAINT PETERSBURG	FL		01/21/2088		6,818,462							7,179	7,179			
100108938	WOODWAY	TX		01/22/2088		751,512							496	496			
100108939	LOS ANGELES	CA		01/23/2088		3,425,129							2,040	2,040			
100108940	LOS ANGELES	CA		01/24/2088		1,819,412							1,029	1,029			
100108942	DANIA BEACH	FL		01/25/2088		1,797,555							1,223	1,223			
100108943	OCALA	FL		01/26/2088		647,110							297	297			
100108944	WESTMINSTER	MD		01/27/2088		1,163,465							517	517			
100108945	CITRUS HEIGHTS	CA		01/28/2088		345,849							217	217			
100108947	HOUSTON	TX		01/29/2088		853,223							592	592			
100108948	WEST PALM BEACH	FL		01/30/2088		701,630							385	385			
100108949	PILOT POINT	TX		01/31/2088		359,377							208	208			
100108950	BENSENVILLE	IL		02/01/2088		316,410							170	170			
100108951	SAN ANTONIO	TX		02/02/2088		966,356							381	381			
100108954	GLENDALE	AZ		02/03/2088		954,500							583	583			
100108955	MIAMI	FL		02/04/2088		838,254							582	582			
100108956	CINCINNATI	OH		02/05/2088		481,925							358	358			
100108957	KILLEEN	TX		02/06/2088		387,789							237	237			
100108960	LEXINGTON	NC		02/07/2088		262,197							152	152			
100108961	MCALLEN	TX		02/08/2088		1,228,181							602	602			
100108962	MIAMI	FL		02/09/2088		796,342							553	553			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108963	LEXINGTON	NC		02/10/2088		389,538							231	231			
100108964	CHARLOTTE	NC		02/11/2088		583,784							405	405			
100108965	PHILADELPHIA	PA		02/12/2088		212,382							209	209			
100108966	LEXINGTON	NC		02/13/2088		215,158							121	121			
100108967	CAMERON	NC		02/14/2088		592,469							510	510			
100108968	PISCATAWAY	NJ		02/15/2088		778,678							441	441			
100108971	UNIVERSITY HEIGHTS	OH		02/16/2088		341,175							275	275			
100108972	MEMPHIS	TN		02/17/2088		303,134							205	205			
100108973	PASSAIC	NJ		02/18/2088		718,800							600	600			
100108975	COLORADO SPRINGS	CO		02/19/2088		840,784							614	614			
100108976	DANVILLE	KY		02/20/2088		299,187							271	271			
100108977	APTOS	CA		02/21/2088		449,017							328	328			
100108978	WINTER GARDEN	FL		02/22/2088		363,224							259	259			
100108979	DAVENPORT	FL		02/23/2088		682,841							386	386			
100108980	KALAMA	WA		02/24/2088		1,339,111							930	930			
100108981	MAMMOTH LAKES	CA		02/25/2088		958,005							665	665			
100108982	MIAMI GARDENS	FL		02/26/2088		1,010,740							587	587			
100108983	LUBBOCK	TX		02/27/2088		283,088							238	238			
100108984	LEICESTER	NC		02/28/2088		1,313,583							889	889			
100108985	MANALAPAN	NJ		02/29/2088		372,285							905	905			
100108986	CHARLOTTE	NC		03/01/2088		614,172							414	414			
100108987	KILLEEN	TX		03/02/2088		310,050							150	150			
100108988	SUPPLY	NC		03/03/2088		1,095,990							670	670			
100108989	TUCSON	AZ		03/04/2088		598,545							385	385			
100108990	MALIBU	CA		03/05/2088		5,097,728							6,136	6,136			
100108991	VACAVILLE	CA		03/06/2088		1,496,883							1,039	1,039			
100108993	WINTER PARK	FL		03/07/2088		627,025							362	362			
100108994	FERRIS	TX		03/08/2088		1,292,612							1,121	1,121			
100108995	WILLIAMS	AZ		03/09/2088		1,346,682							1,106	1,106			
100108997	LEHIGH ACRES	FL		03/10/2088		572,778							324	324			
100108998	MIAMI SHORES	FL		03/11/2088		1,842,397							868	868			
100109000	ROSELLE	IL		03/12/2088		1,011,976							4,399	4,399			
100109001	LAKE ARROWHEAD	CA		03/13/2088		421,367							1,633	1,633			
100109002	KISSIMMEE	FL		03/14/2088		538,151							616	616			
100109003	ALPINE	CA		03/15/2088		299,422							193	193			
100109004	SAINT LOUIS	MO		03/16/2088		629,201							266	266			
100109005	MIDDLETOWN	CT		03/17/2088		479,596							202	202			
100109006	PANAMA CITY	FL		03/18/2088		598,610							320	320			
100109009	LOS ANGELES	CA		03/19/2088		3,981,409							2,764	2,764			
100109010	FORT WORTH	TX		03/20/2088		1,084,490							504	504			
100109011	GRAND PRAIRIE	TX		03/21/2088		819,500							583	583			
100109012	BAKERSFIELD	CA		03/22/2088		339,904							1,699	1,699			
100109013	CHICAGO	IL		03/23/2088		1,212,812							1,094	1,094			
100109015	MADERA	CA		03/24/2088		653,087							413	413			
100109016	MOUNT VERNON	WA		03/25/2088		367,080							4,170	4,170			
100109017	ROYSE CITY	TX		03/26/2088		1,603,982							839	839			
100109018	OLNEY	MD		03/27/2088		1,398,043							25,986	25,986			
100109021	CORONA	CA		03/28/2088		715,988							337	337			
100109022	PACOIMA	CA		03/29/2088		381,735							332	332			
100109023	COLTON	CA		03/30/2088		1,149,997							668	668			
100109024	RIVERSIDE	CA		03/31/2088		811,993							804	804			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109025	RIVERSIDE	NJ		04/01/2088		364,389							205	205			
100109026	LAKE STEVENS	WA		04/02/2088		1,144,304							853	853			
100109027	GRESHAM	OR		04/03/2088		791,037							482	482			
100109028	BAKERSFIELD	CA		04/04/2088		934,891							555	555			
100109029	SILVER SPRING	MD		04/05/2088		716,888							1,556	1,556			
100109030	HALLANDALE BEACH	FL		04/06/2088		792,558							612	612			
100109031	REDONDO BEACH	CA		04/07/2088		7,362,190							5,937	5,937			
100109032	WASHINGTON	DC		04/08/2088		9,097,664							7,445	7,445			
100109034	LOGANVILLE	GA		04/09/2088		542,868							566	566			
100109035	BEND	OR		04/10/2088		1,017,826							725	725			
100109036	SANTA MONICA	CA		04/11/2088		7,320,000							88,000	88,000			
100109038	STERLING	VA		04/12/2088		1,375,967							1,012	1,012			
100109039	LAS VEGAS	NV		04/13/2088		1,246,239							587	587			
100109040	MIAMI	FL		04/14/2088		1,914,804							1,954	1,954			
100109041	SUGAR LAND	TX		04/15/2088		820,007							6,164	6,164			
100109042	RANCHO CUCAMONGA	CA		04/16/2088		1,990,065							2,467	2,467			
100109043	WAYNESBORO	VA		04/17/2088		419,082							307	307			
100109044	HARLINGEN	TX		04/18/2088		455,338							331	331			
100109045	LAS VEGAS	NV		04/19/2088		1,077,698							770	770			
100109046	MIAMI BEACH	FL		04/20/2088		2,235,556							2,222	2,222			
100109047	PLANTATION	FL		04/21/2088		897,796							553	553			
100109048	BRADENTON	FL		04/22/2088		1,422,039							1,481	1,481			
100109049	WARREN	MI		04/23/2088		316,152							163	163			
100109051	ATLANTA	GA		04/24/2088		748,964							518	518			
100109052	MACON	GA		04/25/2088		568,983							339	339			
100109054	HEMET	CA		04/26/2088		423,119							295	295			
100109055	UPLAND	CA		04/27/2088		2,876,420							1,790	1,790			
100109058	DALLAS	TX		04/28/2088		1,397,157							951	951			
100109059	KISSIMMEE	FL		04/29/2088		251,450							306	306			
100109063	MIDDLETON	ID		04/30/2088		866,847							9,076	9,076			
100109064	FORT WASHINGTON	MD		05/01/2088		473,383							559	559			
100109065	ORANGE	CA		05/02/2088		772,846							1,154	1,154			
100109066	PLEASANTON	CA		05/03/2088		5,588,092							5,954	5,954			
100109067	FRANKLIN PARK	IL		05/04/2088		520,561							440	440			
100109068	UPPER CHICHESTER	PA		05/05/2088		357,256							249	249			
100109069	BAKERSFIELD	CA		05/06/2088		312,849							375	375			
100109070	KISSIMMEE	FL		05/07/2088		425,441							280	280			
100109071	LAYTONVILLE	CA		05/08/2088		775,770							639	639			
100109072	METAIRIE	LA		05/09/2088		453,846							577	577			
100109073	MARICOPA	AZ		05/10/2088		535,028							478	478			
100109074	MARRERO	LA		05/11/2088		636,859							770	770			
100109075	SARASOTA	FL		05/12/2088		1,076,911							745	745			
100109076	SOUTHWEST RANCHES	FL		05/13/2088		6,872,901							3,085	3,085			
100109077	WILMINGTON	DE		05/14/2088		331,980							520	520			
100109078	WINCHESTER	VA		05/15/2088		202,864							336	336			
100109079	TERRELL	TX		05/16/2088		343,916							292	292			
100109081	WEST SACRAMENTO	CA		05/17/2088		899,532							734	734			
100109082	DEERFIELD BEACH	FL		05/18/2088		460,690							560	560			
100109083	KISSIMMEE	FL		05/19/2088		251,661							339	339			
100109084	GATLINBURG	TN		05/20/2088		1,438,044							898	898			
100109085	DENVER	CO		05/21/2088		534,782							609	609			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109086	HIALEAH GARDENS	FL		05/22/2088		335,277							272	272			
100109088	POCONO LAKE	PA		05/23/2088		430,334							662	662			
100109089	CORPUS CHRISTI	TX		05/24/2088		302,429							386	386			
100109090	GALVESTON	TX		05/25/2088		616,391							305	305			
100109091	NORWALK	CT		05/26/2088		1,084,975							1,138	1,138			
100109092	DELRAY BEACH	FL		05/27/2088		643,133							867	867			
100109093	CAIRO	NY		05/28/2088		349,176							412	412			
100109094	RICHARDSON	TX		05/29/2088		990,131							685	685			
100109096	ORANGE	NJ		05/30/2088		907,220							1,140	1,140			
100109097	FRESNO	CA		05/31/2088		415,830							448	448			
100109098	TERRELL	TX		06/01/2088		301,062							269	269			
100109100	TARPON SPRINGS	FL		06/02/2088		568,860							1,140	1,140			
100109103	BAKERSFIELD	CA		06/03/2088		359,518							241	241			
100109105	KISSIMMEE	FL		06/04/2088		337,291							569	569			
100109106	LEESBURG	VA		06/05/2088		652,261							870	870			
100109107	DOWNEY	CA		06/06/2088		2,550,608							4,696	4,696			
100109112	DANBURY	CT		06/07/2088		647,497							942	942			
100109113	GARFIELD	NJ		06/08/2088		974,132							934	934			
100109114	RICHMOND	VA		06/09/2088		252,934							283	283			
100109115	BLAKESLEE	PA		06/10/2088		203,747							253	253			
100109116	GREENVILLE	SC		06/11/2088		127,254							164	164			
100109117	WINDERMERE	FL		06/12/2088		554,287							357	357			
100109119	SUN VALLEY	CA		06/13/2088		1,883,575							3,212	3,212			
100109120	CAPE CORAL	FL		06/14/2088		479,354							323	323			
100109121	DEERFIELD BEACH	FL		06/15/2088		518,781							609	609			
100109122	PLEASANTVILLE	NJ		06/16/2088		211,691							154	154			
100109123	PHILADELPHIA	PA		06/17/2088		599,232							384	384			
100109124	PLEASANTVILLE	NJ		06/18/2088		184,331							134	134			
100109125	NEPTUNE	NJ		06/19/2088		510,041							480	480			
100109126	FRANKLIN	NC		06/20/2088		226,962							213	213			
100109127	SILVER SPRING	MD		06/21/2088		1,357,630							1,185	1,185			
100109128	CYPRESS	TX		06/22/2088		3,053,351							2,586	2,586			
100109130	WILLIMANTIC	CT		06/23/2088		347,808							246	246			
100109131	SPRINGFIELD	MA		06/24/2088		479,248							376	376			
100109132	MAITLAND	FL		06/25/2088		878,623							689	689			
100109133	N LAS VEGAS	NV		06/26/2088		671,550							225	225			
100109134	SAN JOSE	CA		06/27/2088		1,867,352							1,324	1,324			
100109136	WESTMINSTER	CA		06/28/2088		1,303,840							1,080	1,080			
100109137	PALM BAY	FL		06/29/2088		165,283							217	217			
100109138	GLENDALE	CA		06/30/2088		2,196,724							1,638	1,638			
100109139	GARLAND	TX		07/01/2088		276,826							11,587	11,587			
100109140	MIDLAND	TX		07/02/2088		503,355							323	323			
100109141	MIDLAND	TX		07/03/2088		380,424							188	188			
100109142	KATY	TX		07/04/2088		678,038							481	481			
100109144	RICHMOND	TX		07/05/2088		854,448							776	776			
100109145	SNELLVILLE	GA		07/06/2088		615,307							347	347			
100109146	NORTHRIDGE	CA		07/07/2088		1,492,564							1,718	1,718			
100109147	LANCASTER	CA		07/08/2088		830,924							538	538			
100109148	MADEIRA BEACH	FL		07/09/2088		1,647,721							1,139	1,139			
100109149	LODI	CA		07/10/2088		598,128							372	372			
100109150	PONTE VEDRA	FL		07/11/2088		1,308,366							820	820			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109151	FREDERICKSBURG	TX		07/12/2088		961,072							1,064	1,064			
100109153	DALLAS	TX		07/13/2088		946,232							668	668			
100109154	SAINT GEORGE	UT		07/14/2088		174,148							128	128			
100109155	WESTPORT	CT		07/15/2088		719,575							425	425			
100109157	HEBER CITY	UT		07/16/2088		1,594,980							5,510	5,510			
100109159	BAKERSFIELD	CA		07/17/2088		328,182							250	250			
100109160	HILO	HI		07/18/2088		147,106							94	94			
100109161	WHEAT RIDGE	CO		07/19/2088		1,000,000							360,000	360,000			
100109163	OCALA	FL		07/20/2088		331,076							213	213			
100109164	IRVING	TX		07/21/2088		287,700							150	150			
100109165	NEWARK	NJ		07/22/2088		1,118,053							651	651			
100109166	ROSHARON	TX		07/23/2088		399,695							297	297			
100109167	GEORGETOWN	TX		07/24/2088		494,832							368	368			
100109168	PHOENIX	AZ		07/25/2088		463,745							355	355			
100109169	ARLINGTON	TX		07/26/2088		390,759							676	676			
100109170	COLUMBUS	OH		07/27/2088		124,932							68	68			
100109173	MONTGOMERY	TX		07/28/2088		533,728							772	772			
100109174	MORGAN HILL	CA		07/29/2088		197,200							54,000	54,000			
100109176	SANTA CLARITA	CA		07/30/2088		806,672							666	666			
100109177	SANTA CLARITA	CA		07/31/2088		401,162							838	838			
100109179	CELINA	TX		08/01/2088		1,146,979							521	521			
100109181	KATY	TX		08/02/2088		431,703							297	297			
100109182	MESA	AZ		08/03/2088		583,628							372	372			
100109183	PISMO BEACH	CA		08/04/2088		1,319,092							908	908			
100109184	HOUSTON	TX		08/05/2088		399,732							268	268			
100109185	SCOTTSDALE	AZ		08/06/2088		461,641							352	352			
100109186	SANTA CLARITA	CA		08/07/2088		903,295							705	705			
100109188	CHARLOTTE	NC		08/08/2088		296,324							1,176	1,176			
100109189	SAN DIEGO	CA		08/09/2088		659,534							466	466			
100109190	WHITTIER	CA		08/10/2088		606,888							612	612			
100109191	MORENO VALLEY	CA		08/11/2088		462,936							283	283			
100109192	HOUSTON	TX		08/12/2088		297,147							177	177			
100109193	SAN RAFAEL	CA		08/13/2088		394,001							650	650			
100109194	FAIRBURN	GA		08/14/2088		275,109							291	291			
100109195	SANTA MONICA	CA		08/15/2088		1,158,185							910	910			
100109196	FORT LAUDERDALE	FL		08/16/2088		455,331							269	269			
100109197	PALM DESERT	CA		08/17/2088		619,005							499	499			
100109199	WEST PALM BEACH	FL		08/18/2088		269,860							140	140			
100109201	RIVIERA BEACH	FL		08/19/2088		328,316							184	184			
100109203	DENTON	TX		08/20/2088		187,903							97	97			
100109204	LOS ANGELES	CA		08/21/2088		1,996,712							1,649	1,649			
100109206	AUBREY	TX		08/22/2088		1,015,119							631	631			
100109210	MESA	AZ		08/23/2088		387,424							326	326			
100109211	MOUNT PROSPECT	IL		08/24/2088		269,864							136	136			
100109212	TURLOCK	CA		08/25/2088		835,298							702	702			
100109214	EVERETT	WA		08/26/2088		539,568							432	432			
100109215	APOPKA	FL		08/27/2088		615,056							824	824			
100109216	MESA	AZ		08/28/2088		877,045							455	455			
100109217	CORONA	CA		08/29/2088		887,670							694	694			
100109219	DENVER	CO		08/30/2088		446,892							308	308			
100109220	MIAMI	FL		08/31/2088		281,056							194	194			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109221	NORTH MIAMI	FL		09/01/2088		434,463							237	237			
100109222	SAN JOSE	CA		09/02/2088		937,027							473	473			
100109223	HOUSTON	TX		09/03/2088		199,904							96	96			
100109224	YORBA LINDA	CA		09/04/2088		1,213,643							1,357	1,357			
100109225	DALLAS	TX		09/05/2088		746,536							464	464			
100109226	CORONA	CA		09/06/2088		695,509							491	491			
100109227	CHICAGO	IL		09/07/2088		314,745							255	255			
100109228	ALTAMONTE SPRINGS	FL		09/08/2088		315,041							159	159			
100109229	LONG BEACH	CA		09/09/2088		1,197,596							804	804			
100109231	CHICAGO	IL		09/10/2088		183,639							111	111			
100109232	SIERRA VISTA	AZ		09/11/2088		126,665							85	85			
100109233	PHOENIX	AZ		09/12/2088		221,119							131	131			
100109235	CHICAGO	IL		09/13/2088		98,151							153	153			
100109236	DAVENPORT	FL		09/14/2088		226,780							608	608			
100109237	CALUMET CITY	IL		09/15/2088		94,448							52	52			
100109238	MEMPHIS	TN		09/16/2088		99,865							68	68			
100109239	JACKSONVILLE	FL		09/17/2088		207,000							500	500			
100109241	GULF SHORES	AL		09/18/2088		599,475							445	445			
100109242	PALM COAST	FL		09/19/2088		339,143							267	267			
100109243	HOLLYWOOD	FL		09/20/2088		349,788							212	212			
100109244	LOS ANGELES	CA		09/21/2088		199,687							157	157			
100109245	HOLLYWOOD	FL		09/22/2088		315,968							192	192			
100109246	GREENVILLE	SC		09/23/2088		254,665							168	168			
100109247	PITTSBURGH	PA		09/24/2088		123,837							63	63			
100109248	INDEPENDENCE	MO		09/25/2088		163,746							78	78			
100109249	LANESBOROUGH	MA		09/26/2088		554,637							363	363			
100109250	CINCINNATI	OH		09/27/2088		171,801							100	100			
100109251	JACKSONVILLE	FL		09/28/2088		114,627							73	73			
100109252	FORT WORTH	TX		09/29/2088		286,207							218	218			
100109253	PHOENIX	AZ		09/30/2088		273,807							193	193			
100109255	PALM BAY	FL		10/01/2088		346,249							251	251			
100109256	GRANBURY	TX		10/02/2088		139,901							99	99			
100109257	TUCSON	AZ		10/03/2088		318,519							231	231			
100109259	TERRE HAUTE	IN		10/04/2088		99,945							55	55			
100109260	HOLMES BEACH	FL		10/05/2088		749,429							571	571			
100109263	SAINT SIMONS ISLAND	GA		10/06/2088		549,478							522	522			
100109264	SOAP LAKE	WA		10/07/2088		239,300							234	234			
100109266	FRESNO	CA		10/08/2088		142,298							101	101			
100109267	ROCKWALL	TX		10/09/2088		367,184							316	316			
100109268	GREENVILLE	SC		10/10/2088		193,386							114	114			
100109269	GREENVILLE	SC		10/11/2088		140,910							90	90			
100109270	OCALA	FL		10/12/2088		125,787							213	213			
100109273	OAKLAND	CA		10/13/2088		574,604							396	396			
100109275	CHICAGO	IL		10/14/2088		217,404							96	96			
100109277	DAVENPORT	FL		10/15/2088		576,703							400	400			
100109279	LITTLE SILVER	NJ		10/16/2088		305,749							251	251			
100109282	PHILADELPHIA	PA		10/17/2088		307,318							182	182			
100109285	BRIDGEPORT	CT		10/18/2088		258,642							109	109			
100109286	GATLINBURG	TN		10/19/2088		1,436,853							1,052	1,052			
100109287	SEVIERVILLE	TN		10/20/2088		958,401							702	702			
100109288	SARASOTA	FL		10/21/2088		1,334,212							1,138	1,138			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109289	LOS ANGELES	CA		10/22/2088		726,304							598	598			
100109290	JERSEY CITY	NJ		10/23/2088		1,030,979							837	837			
100109291	MAHWAH	NJ		10/24/2088		793,081							641	641			
100109292	PANAMA CITY	FL		10/25/2088		612,005							1,126	1,126			
100109293	BROOKLYN	NY		10/26/2088		2,781,535							2,141	2,141			
100109294	LAWRENCE	MA		10/27/2088		1,010,057							817	817			
100109295	DALLAS	TX		10/28/2088		816,820							729	729			
100109296	MEDICAL LAKE	WA		10/29/2088		524,071							465	465			
100109297	FARMERS BRANCH	TX		10/30/2088		483,179							442	442			
100109298	MCKINNEY	TX		10/31/2088		537,594							503	503			
100109299	ATLANTA	GA		11/01/2088		733,570							715	715			
100109300	FORT LAUDERDALE	FL		11/02/2088		598,912							544	544			
100109301	PUYALLUP	WA		11/03/2088		472,738							422	422			
100109302	LA QUINTA	CA		11/04/2088		1,269,390							1,034	1,034			
100109303	LIBERTY	NY		11/05/2088		568,446							519	519			
100109304	PORT BOLIVAR	TX		11/06/2088		794,416							3,292	3,292			
100109305	NAPLES	FL		11/07/2088		744,031							1,747	1,747			
100109306	NORTH RICHLAND HILLS	TX		11/08/2088		542,749							540	540			
100109307	LAKEWOOD	WA		11/09/2088		998,271							912	912			
100109308	MEMPHIS	TN		11/10/2088		493,553							364	364			
100109309	INDIAN ROCKS BEACH	FL		11/11/2088		817,011							751	751			
100109310	HILLSBORO	OR		11/12/2088		695,598							424	424			
100109311	KEY WEST	FL		11/13/2088		1,941,823							1,556	1,556			
100109312	ROCKVALE	TN		11/14/2088		449,001							385	385			
100109313	PALM COAST	FL		11/15/2088		724,459							997	997			
100109315	HAWLEY	PA		11/16/2088		564,333							424	424			
100109316	SARASOTA	FL		11/17/2088		499,771							18,699	18,699			
100109317	ALEXANDRIA	VA		11/18/2088		448,326							930	930			
100109318	LIBERTY HILL	TX		11/19/2088		482,803							400	400			
100109319	LEBANON	TN		11/20/2088		482,147							403	403			
100109320	LIBERTY HILL	TX		11/21/2088		479,411							397	397			
100109321	GALVESTON	TX		11/22/2088		1,217,225							3,922	3,922			
100109322	SOUTH OGDEN	UT		11/23/2088		922,388							21,909	21,909			
100109323	SAINT LOUIS	MO		11/24/2088		494,690							455	455			
100109324	KATY	TX		11/25/2088		508,857							382	382			
100109325	BONITA SPRINGS	FL		11/26/2088		478,951							351	351			
100109326	NUTLEY	NJ		11/27/2088		897,095							730	730			
100109327	FRISCO	TX		11/28/2088		859,145							1,050	1,050			
100109328	BASTROP	TX		11/29/2088		737,612							601	601			
100109329	CAPE CORAL	FL		11/30/2088		746,335							670	670			
100109330	NEW BRITAIN	CT		12/01/2088		611,702							601	601			
100109331	TUCSON	AZ		12/02/2088		566,416							629	629			
100109332	WASHINGTON	DC		12/03/2088		1,122,212							932	932			
100109333	APEX	NC		12/04/2088		318,889							559	559			
100109334	MIAMI	FL		12/05/2088		862,611							632	632			
100109335	AUSTIN	TX		12/06/2088		565,598							469	469			
100109336	MIDLAND	TX		12/07/2088		558,193							455	455			
100109337	GALLATIN	TN		12/08/2088		478,722							427	427			
100109338	NEW CITY	NY		12/09/2088		1,139,869							932	932			
100109339	COATESVILLE	PA		12/10/2088		685,210							1,749	1,749			
100109340	FONTANA	CA		12/11/2088		499,748							909	909			

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100109341	SANTA MARIA	CA		12/12/2088		814,172							611	611			
100109342	JUPITER	FL		12/13/2088		857,885							422	422			
100109343	SPOKANE	WA		12/14/2088		645,853							540	540			
100109344	ASTORIA	NY		12/15/2088		2,009,142							6,207	6,207			
100109345	EAST BOSTON	MA		12/16/2088		1,646,395							1,206	1,206			
100109346	MELISSA	TX		12/17/2088		578,976							438	438			
100109347	SONOITA	AZ		12/18/2088		654,031							491	491			
100109348	MELISSA	TX		12/19/2088		291,923							441	441			
100109349	HAINES CITY	FL		12/20/2088		784,170							759	759			
100109350	CELINA	TX		12/21/2088		834,120							698	698			
100109351	ENGLEWOOD	CO		12/22/2088		1,172,776							1,187	1,187			
100109352	SCRANTON	PA		12/23/2088		583,550							485	485			
100109353	WEST PALM BEACH	FL		12/24/2088		740,878							543	543			
100109354	VENICE	FL		12/25/2088		905,988							755	755			
100109355	SALT LAKE CITY	UT		12/26/2088		673,330							558	558			
100109356	FAIRFAX	VA		12/27/2088		698,265							580	580			
100109357	CLIFTON	NJ		12/28/2088		336,580							615	615			
100109358	EUSTIS	FL		12/29/2088		504,253							498	498			
100109359	FRESNO	CA		12/30/2088		688,454							517	517			
100109360	WOODLAND PARK	CO		12/31/2088		765,755							844	844			
100109361	MANTECA	CA		01/01/2089		1,449,226							1,061	1,061			
100109362	NAPLES	FL		01/02/2089		1,860,031							1,527	1,527			
100109363	STATEN ISLAND	NY		01/03/2089		639,501							584	584			
100109364	GEORGETOWN	TX		01/04/2089		493,549							485	485			
100109365	PHOENIX	AZ		01/05/2089		1,263,608							1,085	1,085			
100109366	BRADENTON	FL		01/06/2089		598,479							508	508			
100109367	NASHVILLE	TN		01/07/2089		1,608,413							1,366	1,366			
100109368	DAVENPORT	FL		01/08/2089		1,010,035							1,114	1,114			
100109369	NEW ORLEANS	LA		01/09/2089		486,202							434	434			
100109370	DURANGO	CO		01/10/2089		784,487							1,007	1,007			
100109371	ANCHORAGE	AK		01/11/2089		897,719							763	763			
100109372	SEASIDE	OR		01/12/2089		734,488							981	981			
100109373	TUCSON	AZ		01/13/2089		716,834							525	525			
100109374	KISSIMMEE	FL		01/14/2089		514,591							621	621			
100109375	OREM	UT		01/15/2089		456,895							370	370			
100109376	WESLEY CHAPEL	FL		01/16/2089		590,151							780	780			
100109377	MANTECA	CA		01/17/2089		1,009,313							1,065	1,065			
100109378	CONCORD	CA		01/18/2089		1,147,487							1,697	1,697			
100109379	PORT SAINT LUCIE	FL		01/19/2089		980,356							859	859			
100109381	MIRAMAR BEACH	FL		01/20/2089		1,309,632							956	956			
100109384	FORT BRAGG	CA		01/21/2089		639,138							431	431			
100109385	WEST CHESTER	PA		01/22/2089		1,981,274							913	913			
100109391	NEW HAVEN	CT		01/23/2089		650,055							473	473			
100109393	SANTA ROSA BEACH	FL		01/24/2089		1,996,546							1,727	1,727			
100109394	CATHEDRAL CITY	CA		01/25/2089		841,950							482	482			
100109395	LITHONIA	GA		01/26/2089		463,214							263	263			
100109396	HOUSTON	TX		01/27/2089		447,722							278	278			
100109571	GLENDORA	CA		01/28/2089		1,418,702							781	781			
100109572	KELSO	WA		01/29/2089		192,502							125	125			
100109573	LEOMINSTER	MA		01/30/2089		359,763							237	237			
100109574	FRESNO	TX		01/31/2089		247,690							156	156			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109576	JACKSONVILLE	FL		02/01/2089		393,010							240	240			
100109577	SARASOTA	FL		02/02/2089		278,830							170	170			
100109578	CITRUS HEIGHTS	CA		02/03/2089		249,074							926	926			
100109579	MIAMI	FL		02/04/2089		584,634							366	366			
100109581	SALINAS	CA		02/05/2089		581,347							403	403			
100109582	CHARLESTOWN	IN		02/06/2089		310,711							539	539			
100109583	PORTER	TX		02/07/2089		221,108							142	142			
100109584	AURORA	IL		02/08/2089		210,684							116	116			
100109585	SALINAS	CA		02/09/2089		523,887							363	363			
100109587	LA FAYETTE	GA		02/10/2089		263,786							134	134			
100109590	ADELANTO	CA		02/11/2089		194,893							107	107			
100109591	MIAMI	FL		02/12/2089		216,506							294	294			
100109592	DALLAS	TX		02/13/2089		325,017							220	220			
100109593	GREELEY	CO		02/14/2089		215,854							146	146			
100109594	FORT LAUDERDALE	FL		02/15/2089		356,706							148	148			
100109595	NORFOLK	VA		02/16/2089		199,659							92	92			
100109596	BALTIMORE	MD		02/17/2089		209,862							138	138			
100109600	PETERSBURG	VA		02/18/2089		251,008							96	96			
100109601	SAN ANTONIO	TX		02/19/2089		124,916							84	84			
100109605	MIAMI	FL		02/20/2089		692,397							353	353			
100109606	HACIENDA HEIGHTS	CA		02/21/2089		1,007,260							740	740			
100109609	GRANADA HILLS	CA		02/22/2089		845,512							398	398			
100109610	BALTIMORE	MD		02/23/2089		178,382							118	118			
100109611	FORT WORTH	TX		02/24/2089		250,342							408	408			
100109612	GREELEY	CO		02/25/2089		1,214,331							669	669			
100109614	DAVENPORT	FL		02/26/2089		325,266							199	199			
100109615	CHICAGO	IL		02/27/2089		243,827							173	173			
100109617	ROCKVILLE	MD		02/28/2089		487,731							269	269			
100109618	LOS ANGELES	CA		03/01/2089		431,730							270	270			
100109619	PALM BAY	FL		03/02/2089		293,324							139	139			
100109621	RIVERSIDE	CA		03/03/2089		999,324							676	676			
100109622	HOUSTON	TX		03/04/2089		2,426,622							1,689	1,689			
100109623	MIDDLETOWN	OH		03/05/2089		151,817							103	103			
100109626	MAMMOTH LAKES	CA		03/06/2089		1,415,634							366	366			
100109627	COLLIERVILLE	TN		03/07/2089		742,046							409	409			
100109628	WIMAUMA	FL		03/08/2089		221,090							153	153			
100109630	NORTH HOLLYWOOD	CA		03/09/2089		599,643							357	357			
100109631	WRIGHT CITY	MO		03/10/2089		247,287							123	123			
100109632	WHITTIER	CA		03/11/2089		782,497							503	503			
100109633	PLANO	TX		03/12/2089		179,186							70,814	70,814			
100109634	MINERAL WELLS	TX		03/13/2089		122,433							67	67			
100109635	BALTIMORE	MD		03/14/2089		134,326							74	74			
100109636	VERNON	CT		03/15/2089		233,871							129	129			
100109637	FORT LAUDERDALE	FL		03/16/2089		698,925							1,075	1,075			
100109638	DELTONA	FL		03/17/2089		206,667							333	333			
100109639	LAUREL	MD		03/18/2089		279,935							65	65			
100109640	HOLIDAY	FL		03/19/2089		123,417							83	83			
100109641	OAKLAND	CA		03/20/2089		527,614							236	236			
100109642	JURUPA VALLEY	CA		03/21/2089		645,457							534	534			
100109643	MAGNOLIA	TX		03/22/2089		337,428							286	286			
100109644	FAIRBURN	GA		03/23/2089		337,349							151	151			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109645	TOMBALL	TX		03/24/2089		185,105							145	145			
100109646	COLLEGE PARK	MD		03/25/2089		129,910							90	90			
100109647	FONTANA	CA		03/26/2089		334,736							264	264			
100109648	PANAMA CITY BEACH	FL		03/27/2089		293,402							198	198			
100109649	KENNER	LA		03/28/2089		178,171							959	959			
100109650	ENGLEWOOD	FL		03/29/2089		264,565							185	185			
100109651	SACRAMENTO	CA		03/30/2089		350,145							255	255			
100109652	GLEN BURNIE	MD		03/31/2089		189,765							135	135			
100109655	ORLANDO	FL		04/01/2089		194,603							322	322			
100109656	LOS GATOS	CA		04/02/2089		1,978,910							1,090	1,090			
100109658	ESTERO	FL		04/03/2089		391,755							245	245			
100109659	BALTIMORE	MD		04/04/2089		127,442							58	58			
100109660	OAKLAND PARK	FL		04/05/2089		739,071							429	429			
100109661	EL PASO	TX		04/06/2089		229,240							260	260			
100109662	VACAVILLE	CA		04/07/2089		604,991							509	509			
100109663	HONOLULU	HI		04/08/2089		124,471							529	529			
100109664	PAUMA VALLEY	CA		04/09/2089		649,902							498	498			
100109667	FERNANDINA BEACH	FL		04/10/2089		748,964							518	518			
100109668	ASHEVILLE	NC		04/11/2089		479,487							256	256			
100109669	WINNSBORO	SC		04/12/2089		179,513							244	244			
100109671	MIAMI	FL		04/13/2089		845,954							684	684			
100109672	PALM SPRINGS	CA		04/14/2089		1,104,486							4,902	4,902			
100109674	DEERFIELD BEACH	FL		04/15/2089		1,993,044							2,097	2,097			
100109675	KANNAPOLIS	NC		04/16/2089		589,347							352	352			
100109676	STOCKTON	CA		04/17/2089		199,775							113	113			
100109678	NORTH FORT MYERS	FL		04/18/2089		1,841,754							1,019	1,019			
100109679	RANCHO CUCAMONGA	CA		04/19/2089		1,454,275							863	863			
100109680	SILVERTON	OR		04/20/2089		572,304							248	248			
100109682	BROWNS MILLS	NJ		04/21/2089		406,355							823	823			
100109683	VANCOUVER	WA		04/22/2089		599,171							414	414			
100109684	MESA	AZ		04/23/2089		501,341							329	329			
100109685	EAST HARTFORD	CT		04/24/2089		496,628							1,286	1,286			
100109686	CHICAGO	IL		04/25/2089		439,518							241	241			
100109687	GILROY	CA		04/26/2089		299,794							206	206			
100109689	APPLE VALLEY	CA		04/27/2089		199,879							121	121			
100109690	LITTLE ROCK	AR		04/28/2089		203,029							86	86			
100109693	SAN DIEGO	CA		04/29/2089		355,510							248	248			
100109694	TILLAMOOK	OR		04/30/2089		464,271							244	244			
100109698	HOUSTON	TX		05/01/2089		377,672							2,298	2,298			
100109699	LAKE FOREST	CA		05/02/2089		2,849,304							2,346	2,346			
100109700	SAINT CLOUD	FL		05/03/2089		416,063							30,367	30,367			
100109701	MIAMI	FL		05/04/2089		1,212,637							882	882			
100109702	ORINDA	CA		05/05/2089		2,716,148							1,926	1,926			
100109703	NORTHPORT	AL		05/06/2089		623,160							420	420			
100109704	PARAMUS	NJ		05/07/2089		4,651,270							3,373	3,373			
100109705	LILBURN	GA		05/08/2089		604,709							450	450			
100109707	EMERALD HILLS	CA		05/09/2089		1,739,141							3,469	3,469			
100109708	RANCHO CUCAMONGA	CA		05/10/2089		803,860							570	570			
100109709	RANCHO CUCAMONGA	CA		05/11/2089		692,019							491	491			
100109711	SHERMAN OAKS	CA		05/12/2089		2,259,175							1,613	1,613			
100109712	MIAMI	FL		05/13/2089		350,748							330	330			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109713	LITLETON	CO		05/14/2089		2,045,740							1,425	1,425			
100109714	HIGHLAND	CA		05/15/2089		684,902							549	549			
100109715	RYE	NY		05/16/2089		2,394,756							1,754	1,754			
100109716	PALM DESERT	CA		05/17/2089		842,036							582	582			
100109717	DAVENPORT	FL		05/18/2089		543,355							322	322			
100109718	LOS ANGELES	CA		05/19/2089		1,318,706							969	969			
100109719	HOUSTON	TX		05/20/2089		554,393							554	554			
100109720	WINDHAM	CT		05/21/2089		308,718							141	141			
100109721	INCLINE VILLAGE	NV		05/22/2089		1,995,844							2,780	2,780			
100109722	FARMINGTON	NY		05/23/2089		528,479							550	550			
100109724	BRONX	NY		05/24/2089		1,648,916							1,212	1,212			
100109725	JACKSONVILLE	FL		05/25/2089		981,903							701	701			
100109726	NAPLES	FL		05/26/2089		551,019							327	327			
100109727	PLYMOUTH	MA		05/27/2089		1,406,056							972	972			
100109728	LOS ANGELES	CA		05/28/2089		2,739,523							1,841	1,841			
100109730	BRUNSWICK HILLS	OH		05/29/2089		1,304,812							774	774			
100109731	LANCASTER	SC		05/30/2089		521,332							334	334			
100109732	BAYPORT	NY		05/31/2089		522,669							1,961	1,961			
100109733	KENNEWICK	WA		06/01/2089		399,108							543	543			
100109734	MIAMI	FL		06/02/2089		810,564							812	812			
100109735	FAIRVIEW	NJ		06/03/2089		658,558							481	481			
100109736	HONOLULU	HI		06/04/2089		4,150,680							3,116	3,116			
100109737	DALLAS	TX		06/05/2089		378,225							10,788	10,788			
100109738	MARIETTA	GA		06/06/2089		619,863							379	379			
100109739	DETROIT	MI		06/07/2089		184,745							255	255			
100109740	PEMBROKE PINES	FL		06/08/2089		298,458							662	662			
100109741	RENO	NV		06/09/2089		1,018,905							2,547	2,547			
100109742	FONTANA	CA		06/10/2089		569,836							390	390			
100109743	FORT PIERCE	FL		06/11/2089		4,325,043							3,319	3,319			
100109744	SAN LEANDRO	CA		06/12/2089		896,923							405	405			
100109745	AUSTIN	TX		06/13/2089		531,906							368	368			
100109746	BEVERLY HILLS	CA		06/14/2089		1,995,630							2,185	2,185			
100109747	FREEPORT	NY		06/15/2089		754,348							552	552			
100109750	UNIONDALE	NY		06/16/2089		880,506							500	500			
100109751	NAUGATUCK	CT		06/17/2089		523,881							374	374			
100109752	WATERBURY	CT		06/18/2089		254,674							163	163			
100109753	MACON	GA		06/19/2089		440,253							249	249			
100109754	SANTA MONICA	CA		06/20/2089		3,819,446							2,777	2,777			
100109755	COLUMBUS	OH		06/21/2089		263,818							182	182			
100109756	CAMARILLO	CA		06/22/2089		3,155,055							2,473	2,473			
100109757	LOS ANGELES	CA		06/23/2089		541,955							445	445			
100109758	SEATTLE	WA		06/24/2089		1,171,325							36,738	36,738			
100109759	SACRAMENTO	CA		06/25/2089		1,562,470							1,165	1,165			
100109760	HOUSTON	TX		06/26/2089		479,337							331	331			
100109761	TEMPLE CITY	CA		06/27/2089		2,159,937							1,532	1,532			
100109762	WESTLAKE	OH		06/28/2089		495,365							317	317			
100109768	NEW BRAUNFELS	TX		06/29/2089		243,836							164	164			
100109771	SAN DIEGO	CA		06/30/2089		1,022,475							765	765			
100109773	OAKHURST	CA		07/01/2089		368,490							256	256			
100109776	HALEIWA	HI		07/02/2089		1,498,709							1,291	1,291			
100109782	FIRESTONE	CO		07/03/2089		471,684							409	409			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109783	NAPA	CA		07/04/2089		302,584							584	584			
100109784	ALTADENA	CA		07/05/2089		1,217,775							975	975			
100109786	LOS ANGELES	CA		07/06/2089		496,318							154	154			
100109792	SNOQUALMIE	WA		07/07/2089		348,823							1,177	1,177			
100109796	FRIDAY HARBOR	WA		07/08/2089		601,596							404	404			
100109798	LAVEEN	AZ		07/09/2089		250,809							191	191			
100109799	TALLAHASSEE	FL		07/10/2089		89,938							62	62			
100109802	SNELLVILLE	GA		07/11/2089		149,889							111	111			
100109806	MIRAMAR BEACH	FL		07/12/2089		1,364,061							939	939			
100109807	BRADENTON	FL		07/13/2089		580,840							410	410			
100109810	LODI	CA		07/14/2089		116,067							77	77			
100109811	GREENVILLE	SC		07/15/2089		108,439							61	61			
100109812	LADSON	SC		07/16/2089		194,595							405	405			
100109813	IRVINGTON	NJ		07/17/2089		464,003							997	997			
100109815	NEWARK	NJ		07/18/2089		523,870							1,130	1,130			
100109816	CENTRAL ISLIP	NY		07/19/2089		709,337							1,732	1,732			
100109817	ELIZABETH	NJ		07/20/2089		465,708							3,042	3,042			
100109818	EAST ORANGE	NJ		07/21/2089		463,937							1,063	1,063			
100109819	NEWARK	NJ		07/22/2089		505,171							1,079	1,079			
100109820	NEWARK	NJ		07/23/2089		505,171							1,079	1,079			
100109821	NEWARK	NJ		07/24/2089		505,171							1,079	1,079			
100109822	NEWARK	NJ		07/25/2089		535,107							1,143	1,143			
100109823	CROWN POINT	IN		07/26/2089		152,443							307	307			
100109824	CHICAGO	IL		07/27/2089		96,074							176	176			
100109825	GARY	IN		07/28/2089		87,327							173	173			
100109826	CHICAGO	IL		07/29/2089		213,521							379	379			
100109829	FLORENCE	NJ		07/30/2089		124,634							241	241			
100109830	STATEN ISLAND	NY		07/31/2089		492,405							1,095	1,095			
100109831	EAST ORANGE	NJ		08/01/2089		317,786							714	714			
100109832	LUBBOCK	TX		08/02/2089		75,809							141	141			
100109833	DETROIT	MI		08/03/2089		82,666							134	134			
100109835	NORFOLK	VA		08/04/2089		88,930							120	120			
100109836	DAVENPORT	IA		08/05/2089		100,972							203	203			
100109837	DETROIT	MI		08/06/2089		77,873							127	127			
100109838	MILLVILLE	NJ		08/07/2089		105,626							174	174			
100109840	NORTH MIAMI BEACH	FL		08/08/2089		518,910							1,090	1,090			
100109841	SAINT LOUIS	MO		08/09/2089		103,387							213	213			
100109842	LANTANA	FL		08/10/2089		337,753							647	647			
100109843	DETROIT	MI		08/11/2089		150,925							275	275			
100109844	BALTIMORE	MD		08/12/2089		155,639							361	361			
100109845	ORLANDO	FL		08/13/2089		184,572							428	428			
100109846	PHILADELPHIA	PA		08/14/2089		317,865							635	635			
100109847	UNIONDALE	NY		08/15/2089		465,890							1,110	1,110			
100109848	KINGSTON	PA		08/16/2089		209,632							368	368			
100109849	PHILADELPHIA	PA		08/17/2089		139,709							291	291			
100109850	LANSING	IL		08/18/2089		153,676							324	324			
100109851	INDIANAPOLIS	IN		08/19/2089		126,514							236	236			
100109852	KANSAS CITY	MO		08/20/2089		115,226							274	274			
100109853	ORLANDO	FL		08/21/2089		212,100							450	450			
100109855	BRONX	NY		08/22/2089		1,410,855							7,073	7,073			
100109857	WATERBURY	CT		08/23/2089		284,430							570	570			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109858	CHICAGO	IL		08/24/2089		366,873							514	514			
100109859	SOUTH FALLSBURG	NY		08/25/2089		256,707							573	573			
100109860	DOLTON	IL		08/26/2089		127,251							249	249			
100109861	WYOMING	MI		08/27/2089		123,242							258	258			
100109862	DORCHESTER	MA		08/28/2089		654,748							1,252	1,252			
100109863	THE BRONX	NY		08/29/2089		616,393							1,107	1,107			
100109864	CLEVELAND	OH		08/30/2089		130,966							284	284			
100109865	OKLAHOMA CITY	OK		08/31/2089		185,493							407	407			
100109866	MARYSVILLE	CA		09/01/2089		227,053							447	447			
100109867	OAKLAND	CA		09/02/2089		315,742							658	658			
100109868	ANDOVER	NJ		09/03/2089		202,013							387	387			
100109869	EAST SYRACUSE	NY		09/04/2089		119,753							247	247			
100109870	TOWNSHIP OF HILLSIDE	NJ		09/05/2089		508,930							1,070	1,070			
100109871	MORROW	GA		09/06/2089		131,115							285	285			
100109872	WARREN	NJ		09/07/2089		121,501							249	249			
100109873	NEW ORLEANS	LA		09/08/2089		164,682							318	318			
100109874	BRIDGETON	NJ		09/09/2089		107,805							195	195			
100109875	CLINTON TOWNSHIP	MI		09/10/2089		269,402							598	598			
100109876	PHILADELPHIA	PA		09/11/2089		115,745							255	255			
100109877	DOLTON	IL		09/12/2089		116,008							242	242			
100109878	BROOKLYN	NY		09/13/2089		883,295							1,705	1,705			
100109879	BRENTWOOD	NY		09/14/2089		288,883							617	617			
100109880	NANUET	NY		09/15/2089		421,577							923	923			
100109882	KANSAS CITY	MO		09/16/2089		127,989							261	261			
100109883	MORGANTOWN	WV		09/17/2089		123,223							277	277			
100109885	CHICAGO	IL		09/18/2089		118,739							261	261			
100109886	CHICAGO	IL		09/19/2089		160,643							357	357			
100109888	EASTPOINTE	MI		09/20/2089		100,601							199	199			
100109889	KANSAS CITY	MO		09/21/2089		163,407							393	393			
100109890	WATERBURY	CT		09/22/2089		198,346							404	404			
100109891	COATESVILLE	PA		09/23/2089		119,734							266	266			
100109892	TOBYHANNA	PA		09/24/2089		178,101							399	399			
100109893	EASTLAKE	OH		09/25/2089		121,228							272	272			
100109894	BALTIMORE	MD		09/26/2089		76,660							140	140			
100109895	TYLER	TX		09/27/2089		150,855							345	345			
100109896	PHILADELPHIA	PA		09/28/2089		286,411							589	589			
100109897	PHILADELPHIA	PA		09/29/2089		165,564							336	336			
100109898	BRENTWOOD	NY		09/30/2089		402,192							808	808			
100109899	ATLANTIC CITY	NJ		10/01/2089		160,673							327	327			
100109900	CLEVELAND	OH		10/02/2089		125,723							277	277			
100109901	CLEVELAND	OH		10/03/2089		113,745							255	255			
100109902	SAUK VILLAGE	IL		10/04/2089		75,255							145	145			
100109903	KANSAS CITY	MO		10/05/2089		146,642							358	358			
100109904	BALTIMORE	MD		10/06/2089		111,771							229	229			
100109905	GARY	IN		10/07/2089		103,780							220	220			
100109906	NEW CASTLE	DE		10/08/2089		146,708							292	292			
100109907	ATLANTA	GA		10/09/2089		199,458							417	417			
100109908	GALLOWAY	NJ		10/10/2089		86,090							160	160			
100109909	INDIANAPOLIS	IN		10/11/2089		75,447							153	153			
100109910	ROCKY MOUNT	NC		10/12/2089		81,089							161	161			
100109911	SHIRLEY	NY		10/13/2089		321,820							680	680			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109912	LAS VEGAS	NV		10/14/2089		148,665							335	335			
100109913	CLEVELAND	OH		10/15/2089		81,085							165	165			
100109914	BOISE	ID		10/16/2089		734,400							1,100	1,100			
100109915	EWING	NJ		10/17/2089		125,755							245	245			
100109916	LAS VEGAS	NV		10/18/2089		148,665							335	335			
100109917	TRENTON	NJ		10/19/2089		155,802							298	298			
100109918	TRENTON	NJ		10/20/2089		129,248							252	252			
100109919	LANSING	IL		10/21/2089		132,686							314	314			
100109920	BALTIMORE	MD		10/22/2089		149,710							290	290			
100109921	NEW LENOX	IL		10/23/2089		138,098							652	652			
100109923	GLASSBORO	NJ		10/24/2089		265,450							550	550			
100109924	WARETOWN	NJ		10/25/2089		233,519							481	481			
100109925	ATLANTA	GA		10/26/2089		184,705							295	295			
100109926	BROOKLYN	NY		10/27/2089		744,813							1,437	1,437			
100109927	WEISER	ID		10/28/2089		210,823							427	427			
100109929	SURFSIDE	FL		10/29/2089		543,054							1,557	1,557			
100109930	MERIDEN	CT		10/30/2089		185,113							387	387			
100109931	PHILADELPHIA	PA		10/31/2089		160,164							336	336			
100109932	KANSAS CITY	MO		11/01/2089		120,217							8,583	8,583			
100109933	WATERBURY	CT		11/02/2089		280,703							547	547			
100109934	PHILADELPHIA	PA		11/03/2089		162,280							220	220			
100109935	OCEAN VIEW	DE		11/04/2089		282,952							548	548			
100109936	CONROE	TX		11/05/2089		197,169							514	514			
100109937	BROOKLYN	NY		11/06/2089		767,160							1,590	1,590			
100109938	LAKELAND	FL		11/07/2089		122,247							253	253			
100109939	STATEN ISLAND	NY		11/08/2089		593,705							1,295	1,295			
100109940	WOODLYN	PA		11/09/2089		169,012							388	388			
100109941	RED BANK	NJ		11/10/2089		418,406							894	894			
100109942	MERIDEN	CT		11/11/2089		171,151							349	349			
100109944	PHILLIPSBURG	NJ		11/12/2089		213,341							409	409			
100109946	TEMPLE	TX		11/13/2089		161,869							381	381			
100109947	BERLIN	NJ		11/14/2089		217,510							890	890			
100109948	CINCINNATI	OH		11/15/2089		131,754							246	246			
100109950	ALLENTOWN	PA		11/16/2089		110,031							219	219			
100109952	CHICAGO	IL		11/17/2089		223,566							434	434			
100109955	LANSING	IL		11/18/2089		101,283							217	217			
100109957	FERNDALE	MI		11/19/2089		153,440							310	310			
100109958	LAS VEGAS	NV		11/20/2089		356,654							846	846			
100109959	ATLANTA	GA		11/21/2089		424,857							843	843			
100109960	CONYERS	GA		11/22/2089		404,229							771	771			
100109961	CLEMENTON	NJ		11/23/2089		107,108							202	202			
100109962	COLUMBUS	OH		11/24/2089		418,286							1,714	1,714			
100109965	DETROIT	MI		11/25/2089		215,515							485	485			
100109966	PHOENIX	AZ		11/26/2089		276,944							556	556			
100109967	PHOENIX	AZ		11/27/2089		314,332							668	668			
100109968	CLEVELAND	OH		11/28/2089		99,557							193	193			
100109970	MOUNT VERNON	NY		11/29/2089		1,396,227							1,886	1,886			
100109971	BRIDGETON	NJ		11/30/2089		104,827							173	173			
100109972	PHILADELPHIA	PA		12/01/2089		137,298							302	302			
100109973	NEW ALBANY	IN		12/02/2089		115,995							255	255			
100109976	JACKSONVILLE	FL		12/03/2089		74,844							156	156			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109978	GARY	IN		12/04/2089		145,936							314	314			
100109979	BROOKLYN	NY		12/05/2089		598,617							1,383	1,383			
100109980	STAFFORD TOWNSHIP	NJ		12/06/2089		243,181							569	569			
100109981	CHICAGO	IL		12/07/2089		258,288							356	356			
100109982	NEWBURGH	NY		12/08/2089		232,193							307	307			
100109983	BROOKLYN	NY		12/09/2089		735,732							1,268	1,268			
100109984	JOHNSTON	RI		12/10/2089		134,702							298	298			
100109985	COLUMBIA	SC		12/11/2089		119,760							240	240			
100109986	LARKSVILLE	PA		12/12/2089		164,139							361	361			
100109988	CEDAR RAPIDS	IA		12/13/2089		99,825							175	175			
100109989	NORCROSS	GA		12/14/2089		198,044							406	406			
100109991	WEST HAVERSTRAW	NY		12/15/2089		434,092							908	908			
100109992	LANCASTER	TX		12/16/2089		253,572							528	528			
100109993	HAVERSTRAW	NY		12/17/2089		426,570							930	930			
100109994	HAVERSTRAW	NY		12/18/2089		374,190							810	810			
100109995	HAVERSTRAW	NY		12/19/2089		381,661							839	839			
100109996	SOMERSET	NJ		12/20/2089		145,000							350	350			
100109997	LOUISVILLE	KY		12/21/2089		205,891							359	359			
100109998	BALTIMORE	MD		12/22/2089		119,738							262	262			
100109999	EWING	NJ		12/23/2089		130,959							291	291			
100110000	ROCHESTER	NY		12/24/2089		82,211							389	389			
100110001	BAYVILLE	NJ		12/25/2089		288,117							633	633			
100110002	WATERBURY	CT		12/26/2089		110,803							197	197			
100110003	NEW ORLEANS	LA		12/27/2089		111,727							203	203			
100110004	MIDDLE ISLAND	NY		12/28/2089		304,880							620	620			
100110005	SOUTHBURY	CT		12/29/2089		317,261							589	589			
100110006	HEMPSTEAD	NY		12/30/2089		474,996							1,004	1,004			
100110007	HUNTINGTON	NY		12/31/2089		431,294							2,706	2,706			
100110008	DETROIT	MI		01/01/2090		129,755							245	245			
100110009	GREENVILLE	SC		01/02/2090		130,996							86	86			
100110010	SAN DIEGO	CA		01/03/2090		843,664							1,136	1,136			
100110012	LEESBURG	VA		01/04/2090		510,936							712	712			
100110014	ROCHESTER	MI		01/05/2090		1,609,323							838	838			
100110015	HYPOLUXO	FL		01/06/2090		149,738							148	148			
100110018	GLENDALE	CA		01/07/2090		2,554,405							2,798	2,798			
100110020	VERO BEACH	FL		01/08/2090		149,788							212	212			
100110021	BALTIMORE	MD		01/09/2090		303,640							110	110			
100110022	PORT SAINT LUCIE	FL		01/10/2090		406,762							342	342			
100110023	CINCINNATI	OH		01/11/2090		551,917							292	292			
100110024	CARLISLE	PA		01/12/2090		311,572							420	420			
100110025	SAN DIEGO	CA		01/13/2090		1,516,277							1,401	1,401			
100110026	PUNTA GORDA	FL		01/14/2090		255,652							197	197			
100110027	CHANDLER	AZ		01/15/2090		2,890,462							2,269	2,269			
100110028	MIAMI	FL		01/16/2090		393,842							558	558			
100110029	PROSPECT PARK	PA		01/17/2090		255,100							400	400			
100110030	NORTH LAUDERDALE	FL		01/18/2090		215,320							305	305			
100110033	CUTLER BAY	FL		01/19/2090		292,106							197	197			
100110034	WILLINGBORO	NJ		01/20/2090		330,787							1,213	1,213			
100110035	NEWARK	NJ		01/21/2090		367,272							228	228			
100110036	JOSHUA TREE	CA		01/22/2090		465,241							173	173			
100110037	PARKVILLE	MD		01/23/2090		267,829							171	171			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110039	VALLEY GLEN	CA		01/24/2090		1,301,290							1,355	1,355			
100110040	FAYETTEVILLE	GA		01/25/2090		1,037,040							1,080	1,080			
100110041	LONGS	SC		01/26/2090		91,909							91	91			
100110042	BALTIMORE	MD		01/27/2090		199,694							306	306			
100110043	TEMPLE HILLS	MD		01/28/2090		558,552							366	366			
100110044	MIAMI	FL		01/29/2090		401,838							662	662			
100110045	ANSONIA	CT		01/30/2090		575,431							285	285			
100110046	OAK BROOK	IL		01/31/2090		3,595,509							2,245	2,245			
100110047	MIAMI	FL		02/01/2090		768,909							1,091	1,091			
100110048	DELRAY BEACH	FL		02/02/2090		1,136,007							1,493	1,493			
100110049	MCALLEN	TX		02/03/2090		259,540							460	460			
100110050	WATERBURY	CT		02/04/2090		161,479							128	128			
100110051	NORTH LAUDERDALE	FL		02/05/2090		215,320							305	305			
100110053	CASTLE ROCK	CO		02/06/2090		1,003,994							3	3			
100110054	SARASOTA	FL		02/07/2090		349,013							547	547			
100110055	WILLINGBORO	NJ		02/08/2090		192,531							219	219			
100110056	NAPLES	FL		02/09/2090		179,718							282	282			
100110058	STOCKTON	CA		02/10/2090		845,825							837	837			
100110059	BRENTWOOD	NY		02/11/2090		419,375							625	625			
100110060	PIKESVILLE	MD		02/12/2090		537,935							532	532			
100110061	CAPE CORAL	FL		02/13/2090		1,246,756							1,622	1,622			
100110062	HOUSTON	TX		02/14/2090		244,279							521	521			
100110063	SILVER SPRING	MD		02/15/2090		978,003							999	999			
100110064	PORT ST LUCIE	FL		02/16/2090		299,258							371	371			
100110066	PINECREST	FL		02/17/2090		5,989,120							5,440	5,440			
100110067	LA BELLE	FL		02/18/2090		346,100							400	400			
100110069	BRIDGETON	NJ		02/19/2090		246,621							127	127			
100110071	FOREST HILLS	NY		02/20/2090		638,493							1,507	1,507			
100110072	BALTIMORE	MD		02/21/2090		79,318							112	112			
100110073	RANDALLSTOWN	MD		02/22/2090		501,456							522	522			
100110075	BEND	OR		02/23/2090		798,923							539	539			
100110076	BUDA	TX		02/24/2090		279,623							377	377			
100110077	WINDSOR	CA		02/25/2090		816,183							1,317	1,317			
100110078	ORLANDO	FL		02/26/2090		192,283							217	217			
100110079	HAMLIN	NY		02/27/2090		224,609							145	145			
100110080	ORINDA	CA		02/28/2090		2,131,349							1,651	1,651			
100110081	ARVADA	CO		03/01/2090		399,010							495	495			
100110082	WESTBURY	NY		03/02/2090		559,975							25	25			
100110084	COTO DE CAZA	CA		03/03/2090		1,258,260							1,740	1,740			
100110085	PHOENIX	AZ		03/04/2090		651,504							498	498			
100110086	SACRAMENTO	CA		03/05/2090		104,848							153	153			
100110087	MALIBU	CA		03/06/2090		3,003,085							3,457	3,457			
100110088	NORTH MIDDLETOWN	NJ		03/07/2090		455,357							322	322			
100110089	LAWNDALE	CA		03/08/2090		719,466							534	534			
100110090	KENNER	LA		03/09/2090		268,830							170	170			
100110091	PEMBROKE PINES	FL		03/10/2090		498,638							562	562			
100110092	GALVESTON	TX		03/11/2090		846,829							586	586			
100110093	WEST MELBOURNE	FL		03/12/2090		1,123,467							667	667			
100110094	GAINESVILLE	VA		03/13/2090		971,125							1,787	1,787			
100110095	DISTRICT HEIGHTS	MD		03/14/2090		439,479							261	261			
100110097	PATERSON	NJ		03/15/2090		374,610							390	390			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110099	NEW CUYAMA	CA		03/16/2090		159,483							209	209			
100110100	PALM COAST	FL		03/17/2090		458,497							503	503			
100110101	HOLMES BEACH	FL		03/18/2090		2,750,294							2,103	2,103			
100110102	GULFPORT	FL		03/19/2090		507,366							317	317			
100110103	PALATINE	IL		03/20/2090		244,816							3,992	3,992			
100110104	LAS VEGAS	NV		03/21/2090		733,933							534	534			
100110105	PHOENIX	AZ		03/22/2090		483,136							1,289	1,289			
100110106	WYLIE	TX		03/23/2090		1,631,427							1,786	1,786			
100110107	LAKELAND	FL		03/24/2090		509,853							274	274			
100110108	DORAL	FL		03/25/2090		598,912							544	544			
100110111	ALHAMBRA	CA		03/26/2090		944,091							455	455			
100110113	MCDONOUGH	GA		03/27/2090		3,511,276							4,362	4,362			
100110115	SAN JOSE	CA		03/28/2090		1,118,530							738	738			
100110116	NAPLES	FL		03/29/2090		1,190,194							823	823			
100110117	GLENDALE	CA		03/30/2090		2,699,662							2,169	2,169			
100110119	HOMESTEAD	FL		03/31/2090		711,329							586	586			
100110120	CHATTAHOOCHEE HILLS	GA		04/01/2090		471,426							287	287			
100110122	BAYTOWN	TX		04/02/2090		328,620							190	190			
100110123	LOS CABOS	MEX		04/03/2090		516,285							415	415			
100110124	PLAYAS DE ROSARITO	MEX		04/04/2090		268,139							200	200			
100110125	PUERTO VALLARTA	MEX		04/05/2090		1,590,802							1,198	1,198			
100110126	RARITAN	NJ		04/06/2090		761,524							488	488			
100110127	HOWELL	NJ		04/07/2090		407,200							5,700	5,700			
100110128	SOUTH JORDAN	UT		04/08/2090		1,101,159							670	670			
100110130	SHAKOPEE	MN		04/09/2090		482,783							1,072	1,072			
100110132	FORT VALLEY	GA		04/10/2090		374,260							370	370			
100110133	TEMPE	AZ		04/11/2090		1,170,016							642	642			
100110134	CINCINNATI	OH		04/12/2090		572,807							399	399			
100110135	KISSIMMEE	FL		04/13/2090		1,490,721							1,140	1,140			
100110136	LONG POND	PA		04/14/2090		325,524							198	198			
100110137	WINNETKA	IL		04/15/2090		1,038,490							755	755			
100110138	LOS BANOS	CA		04/16/2090		718,873							563	563			
100110141	MIAMI	FL		04/17/2090		500,375							312	312			
100110142	SAINT PETERSBURG	FL		04/18/2090		803,644							680	680			
100110144	LEONARD	TX		04/19/2090		950,956							522	522			
100110146	KISSIMMEE	FL		04/20/2090		1,265,364							1,068	1,068			
100110147	GARDENA	CA		04/21/2090		953,478							2,205	2,205			
100110148	LA QUINTA	CA		04/22/2090		359,551							225	225			
100110149	SAINT GEORGE	UT		04/23/2090		2,276,605							1,697	1,697			
100110150	SCHAUMBURG	IL		04/24/2090		574,553							1,474	1,474			
100110151	COTTONWOOD	AZ		04/25/2090		269,814							186	186			
100110152	MANOR	TX		04/26/2090		271,431							197	197			
100110153	PERRIS	CA		04/27/2090		544,686							314	314			
100110156	SAN ANTONIO	TX		04/28/2090		276,407							373	373			
100110157	BEAVERTON	OR		04/29/2090		643,931							534	534			
100110158	RAHWAY	NJ		04/30/2090		634,980							510	510			
100110159	LARGO	FL		05/01/2090		1,029,253							916	916			
100110160	ACWORTH	GA		05/02/2090		494,336							762	762			
100110161	HYDE PARK	UT		05/03/2090		751,835							683	683			
100110162	CHICAGO	IL		05/04/2090		703,812							781	781			
100110163	WILMINGTON	NC		05/05/2090		537,613							443	443			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110164	NEW CITY	NY		05/06/2090		1,049,404							898	898			
100110165	LA QUINTA	CA		05/07/2090		878,405							798	798			
100110166	MESA	AZ		05/08/2090		707,397							1,040	1,040			
100110167	HENDERSONVILLE	NC		05/09/2090		559,079							460	460			
100110168	HYPOLUXO	FL		05/10/2090		461,312							344	344			
100110169	LOS ANGELES	CA		05/11/2090		898,328							836	836			
100110170	TOMS RIVER	NJ		05/12/2090		494,103							449	449			
100110171	CORONA	NY		05/13/2090		498,506							747	747			
100110172	GARFIELD	NJ		05/14/2090		929,811							844	844			
100110173	FLAGSTAFF	AZ		05/15/2090		550,882							559	559			
100110174	SANTA CLARA	CA		05/16/2090		1,448,329							2,036	2,036			
100110175	ORLANDO	FL		05/17/2090		726,295							853	853			
100110176	BOCA RATON	FL		05/18/2090		898,117							941	941			
100110177	SAN DIEGO	CA		05/19/2090		622,740							780	780			
100110178	SALT LAKE CITY	UT		05/20/2090		1,145,659							920	920			
100110179	SAN DIEGO	CA		05/21/2090		778,406							797	797			
100110180	LAKEWOOD	CO		05/22/2090		805,706							647	647			
100110181	MURPHYS	CA		05/23/2090		669,983							1,009	1,009			
100110182	BALD HEAD ISLAND	NC		05/24/2090		1,167,334							1,333	1,333			
100110183	REDONDO BEACH	CA		05/25/2090		1,449,763							1,319	1,319			
100110184	CLERMONT	FL		05/26/2090		594,314							443	443			
100110185	BERKELEY	CA		05/27/2090		1,364,308							1,096	1,096			
100110186	TUCSON	AZ		05/28/2090		529,834							395	395			
100110187	TUCSON	AZ		05/29/2090		529,834							395	395			
100110188	TUCSON	AZ		05/30/2090		529,834							395	395			
100110189	TYBEE ISLAND	GA		05/31/2090		913,339							831	831			
100110190	TUCSON	AZ		06/01/2090		529,834							395	395			
100110191	TROY	MI		06/02/2090		539,112							444	444			
100110192	DURHAM	NC		06/03/2090		592,692							1,154	1,154			
100110193	CARY	NC		06/04/2090		982,013							962	962			
100110194	LOS ANGELES	CA		06/05/2090		756,400							1,100	1,100			
100110195	YUCCA VALLEY	CA		06/06/2090		603,860							470	470			
100110196	ST PETE BEACH	FL		06/07/2090		1,449,616							1,392	1,392			
100110197	DURHAM	NC		06/08/2090		650,747							577	577			
100110198	CHANDLER	AZ		06/09/2090		798,584							708	708			
100110199	DURHAM	NC		06/10/2090		579,023							489	489			
100110200	LAWRENCEVILLE	GA		06/11/2090		640,939							2,031	2,031			
100110201	LACEY	WA		06/12/2090		991,788							904	904			
100110202	SPARKS	NV		06/13/2090		707,911							630	630			
100110203	LEESBURG	FL		06/14/2090		562,134							933	933			
100110204	WILMINGTON	CA		06/15/2090		1,503,679							1,274	1,274			
100110205	LAKEWAY	TX		06/16/2090		747,110							695	695			
100110206	NEWARK	NJ		06/17/2090		674,020							490	490			
100110207	SAN ANTONIO	TX		06/18/2090		1,467,642							1,179	1,179			
100110208	PORTSMOUTH	RI		06/19/2090		657,306							597	597			
100110209	HARKER HEIGHTS	TX		06/20/2090		449,059							471	471			
100110210	MURRIETA	CA		06/21/2090		838,477							761	761			
100110211	LONG BEACH	CA		06/22/2090		1,486,706							1,647	1,647			
100110212	SOUTH JORDAN	UT		06/23/2090		748,767							617	617			
100110213	RENO	NV		06/24/2090		880,439							780	780			
100110214	POWELL	OH		06/25/2090		684,382							1,123	1,123			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110215	OGDEN	UT		06/26/2090		591,026							487	487			
100110216	FARMERS BRANCH	TX		06/27/2090		524,071							464	464			
100110217	YUCCA VALLEY	CA		06/28/2090		622,049							476	476			
100110218	OWINGS MILLS	MD		06/29/2090		508,673							663	663			
100110219	MIAMI	FL		06/30/2090		1,295,503							2,249	2,249			
100110220	TEMECULA	CA		07/01/2090		618,876							562	562			
100110221	LINCOLN	CA		07/02/2090		699,230							635	635			
100110222	BROKEN BOW	OK		07/03/2090		1,198,257							871	871			
100110223	AUSTIN	TX		07/04/2090		793,451							775	775			
100110224	SAN JOSE	CA		07/05/2090		987,141							953	953			
100110225	GREENWICH	CT		07/06/2090		1,131,338							1,331	1,331			
100110226	KIRKLAND	WA		07/07/2090		1,449,303							1,348	1,348			
100110227	BENTONVILLE	AR		07/08/2090		474,972							421	421			
100110228	MINNEAPOLIS	MN		07/09/2090		688,929							536	536			
100110229	JOHNS ISLAND	SC		07/10/2090		472,762							419	419			
100110230	MOUNTAIN HOUSE	CA		07/11/2090		1,417,484							17,458	17,458			
100110231	AUBREY	TX		07/12/2090		554,018							491	491			
100110232	LEBANON	OR		07/13/2090		590,988							756	756			
100110233	KILL DEVIL HILLS	NC		07/14/2090		1,025,661							845	845			
100110234	HOUSTON	TX		07/15/2090		461,115							442	442			
100110235	CHARLOTTESVILLE	VA		07/16/2090		636,632							684	684			
100110236	GARFIELD	NJ		07/17/2090		790,319							830	830			
100110237	LAS VEGAS	NV		07/18/2090		1,137,613							796	796			
100110238	OAKLAND	CA		07/19/2090		1,581,166							945	945			
100110239	LAS VEGAS	NV		07/20/2090		748,341							554	554			
100110240	COLUMBUS	OH		07/21/2090		630,961							520	520			
100110241	ARDEN	NC		07/22/2090		821,746							6,085	6,085			
100110242	NOBLESVILLE	IN		07/23/2090		842,312							479	479			
100110243	LAS VEGAS	NV		07/24/2090		748,249							584	584			
100110244	NORTH WILDWOOD	NJ		07/25/2090		568,778							611	611			
100110245	YAKIMA	WA		07/26/2090		1,054,930							857	857			
100110246	OAK ISLAND	NC		07/27/2090		1,160,243							942	942			
100110247	ALBUQUERQUE	NM		07/28/2090		958,301							850	850			
100110248	NAPERVILLE	IL		07/29/2090		682,976							341	341			
100110249	ELLENSBURG	WA		07/30/2090		457,107							446	446			
100110250	WHITTIER	CA		07/31/2090		524,925							538	538			
100110251	RAMONA	CA		08/01/2090		1,189,326							1,061	1,061			
100110252	PETALUMA	CA		08/02/2090		822,199							602	602			
100110253	NEW ORLEANS	LA		08/03/2090		481,651							451	451			
100110254	KILL DEVIL HILLS	NC		08/04/2090		1,402,095							2,250	2,250			
100110255	NEWARK	NJ		08/05/2090		450,040							380	380			
100110256	LAKEWOOD	CO		08/06/2090		673,971							678	678			
100110257	PETALUMA	CA		08/07/2090		822,199							602	602			
100110258	MADISONVILLE	TX		08/08/2090		664,186							605	605			
100110259	POCONO PINES	PA		08/09/2090		626,426							1,019	1,019			
100110260	HALTOM CITY	TX		08/10/2090		526,726							426	426			
100110261	LANCASTER	PA		08/11/2090		616,262							454	454			
100110262	AUSTIN	TX		08/12/2090		470,018							362	362			
100110263	SUGAR MOUNTAIN	NC		08/13/2090		610,711											
100110264	FLOWER MOUND	TX		08/14/2090		824,062							809	809			
100110265	CASTLE ROCK	WA		08/15/2090		851,938							781	781			

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100110266	RICHMOND	VA		08/16/2090		493,918							362	362			
100110267	DELTAVILLE	VA		08/17/2090		1,027,692							772	772			
100110268	RICHMOND HILL	GA		08/18/2090		463,958							348	348			
100110269	POOLER	GA		08/19/2090		756,499							628	628			
100110270	ROSELAND	VA		08/20/2090		897,828							726	726			
100110271	NAGS HEAD	NC		08/21/2090		676,561							508	508			
100110272	FORT MYERS	FL		08/22/2090		736,261							1,151	1,151			
100110273	GARFIELD	NJ		08/23/2090		957,445							854	854			
100110274	NOTTINGHAM	PA		08/24/2090		231,353							647	647			
100110275	HOT SPRINGS	AR		08/25/2090		701,772							828	828			
100110276	HURRICANE	UT		08/26/2090		688,893							553	553			
100110277	HOPATCONG	NJ		08/27/2090		1,221,660							1,116	1,116			
100110278	PAGE	AZ		08/28/2090		718,219							595	595			
100110279	RENTON	WA		08/29/2090		448,681							441	441			
100110280	JACKSONVILLE	FL		08/30/2090		1,029,185							941	941			
100110281	JACKSON	NJ		08/31/2090		868,567							717	717			
100110282	CHALMETTE	LA		09/01/2090		488,598							469	469			
100110283	HEYBURN	ID		09/02/2090		853,559							721	721			
100110284	DEWEY BEACH	DE		09/03/2090		1,448,143							1,422	1,422			
100110285	AUSTIN	TX		09/04/2090		261,709							478	478			
100110286	LOS ANGELES	CA		09/05/2090		484,096							478	478			
100110287	OCEAN ISLE	NC		09/06/2090		583,443							520	520			
100110288	BOSTON	MA		09/07/2090		1,745,228							1,595	1,595			
100110289	KISSIMMEE	FL		09/08/2090		347,240							509	509			
100110290	CHARLOTTE	NC		09/09/2090		500,213							413	413			
100110291	MANASSAS	VA		09/10/2090		763,368							698	698			
100110292	PEORIA	AZ		09/11/2090		621,301							568	568			
100110293	CAROLINA BEACH	NC		09/12/2090		1,017,565							764	764			
100110294	WINDERMERE	FL		09/13/2090		523,421							528	528			
100110295	HAMILTON	MT		09/14/2090		892,962							3,144	3,144			
100110296	MARIPOSA	CA		09/15/2090		655,543							924	924			
100110297	BALTIMORE	MD		09/16/2090		624,422							637	637			
100110298	RICHMOND	VA		09/17/2090		545,102							449	449			
100110299	WHITE HALL	MD		09/18/2090		527,290							438	438			
100110300	JACKSON	NJ		09/19/2090		1,271,607							1,134	1,134			
100110301	PETERSBURG	TN		09/20/2090		538,528							492	492			
100110302	BALTIMORE	MD		09/21/2090		1,269,332							2,651	2,651			
100110303	FUQUAY VARINA	NC		09/22/2090		836,704							827	827			
100110304	SAINT PETERS	MO		09/23/2090		807,625							596	596			
100110305	ESTES PARK	CO		09/24/2090		1,448,718							1,231	1,231			
100110306	PEORIA	AZ		09/25/2090		310,651							568	568			
100110307	CAMBRIDGE	MA		09/26/2090		658,714							643	643			
100110308	OLDSMAR	FL		09/27/2090		271,862							574	574			
100110309	NASHVILLE	TN		09/28/2090		569,952							484	484			
100110310	LA VERKIN	UT		09/29/2090		1,120,764							1,018	1,018			
100110311	HAMDEN	CT		09/30/2090		507,600							461	461			
100110312	BOYD	TX		10/01/2090		878,443							779	779			
100110313	ELIZABETH CITY	NC		10/02/2090		262,024							476	476			
100110314	LOS ANGELES	CA		10/03/2090		853,722							761	761			
100110315	CLARKSVILLE	TN		10/04/2090		1,045,032							1,304	1,304			
100110316	GREER	SC		10/05/2090		702,080							642	642			

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100110317	FLAGSTAFF	AZ		10/06/2090		454,870							378	378			
100110318	SURF CITY	NC		10/07/2090		908,849							825	825			
100110319	POMONA	CA		10/08/2090		1,258,085							21,308	21,308			
100110320	WOOD VILLAGE	OR		10/09/2090		658,243							587	587			
100110321	MESA	AZ		10/10/2090		481,683							440	440			
100110322	ANNA	TX		10/11/2090		589,879							486	486			
100110323	RIVERSIDE	CA		10/12/2090		593,700							435	435			
100110324	CHICAGO	IL		10/13/2090		641,905							533	533			
100110325	MAYWOOD	NJ		10/14/2090		673,267							579	579			
100110326	STUART	FL		10/15/2090		565,665							446	446			
100110327	NASHVILLE	TN		10/16/2090		648,323							589	589			
100110328	NASHVILLE	TN		10/17/2090		809,876							957	957			
100110329	GEORGETOWN	TX		10/18/2090		543,014							493	493			
100110330	PFLUGERVILLE	TX		10/19/2090		643,713							644	644			
100110331	BASTROP	TX		10/20/2090		906,658							909	909			
100110332	CHICAGO	IL		10/21/2090		1,047,466							847	847			
100110333	PAWTUCKET	RI		10/22/2090		997,652							974	974			
100110334	SAN LEANDRO	CA		10/23/2090		823,709							646	646			
100110335	HOOD RIVER	OR		10/24/2090		1,365,965							1,342	1,342			
100110336	CLARKSBURG	MD		10/25/2090		778,607							696	696			
100110337	ELIZABETH	NJ		10/26/2090		1,312,384							976	976			
100110338	AUSTIN	TX		10/27/2090		489,174							413	413			
100110339	ALLEN	TX		10/28/2090		690,199							10,507	10,507			
100110340	CHEYENNE	WY		10/29/2090		633,652							1,453	1,453			
100110341	GILBERT	AZ		10/30/2090		608,023							488	488			
100110342	CENTRALIA	WA		10/31/2090		659,042							479	479			
100110343	JOHNS CREEK	GA		11/01/2090		990,687							1,006	1,006			
100110344	AUSTIN	TX		11/02/2090		754,527							737	737			
100110345	ATHENS	GA		11/03/2090		1,850,921							1,776	1,776			
100110346	NORTH WALES	PA		11/04/2090		462,351							384	384			
100110347	PHOENIX	AZ		11/05/2090		1,152,084							1,322	1,322			
100110348	OAK ISLAND	NC		11/06/2090		595,944							528	528			
100110349	PERRY HALL	MD		11/07/2090		864,060							649	649			
100110350	BOULDER	CO		11/08/2090		1,082,404							9,068	9,068			
100110351	AUBREY	TX		11/09/2090		659,479							661	661			
100110352	HERNDON	VA		11/10/2090		648,115							649	649			
100110353	WEST PALM BEACH	FL		11/11/2090		985,143							721	721			
100110354	GLEN ST MARY	FL		11/12/2090		1,101,348							804	804			
100110355	LANSDALE	PA		11/13/2090		710,957							592	592			
100110356	TULARE	CA		11/14/2090		730,952							591	591			
100110357	GARLAND	TX		11/15/2090		566,757							65,107	65,107			
100110358	NORTH BAY VILLAGE	FL		11/16/2090		1,397,523							1,239	1,239			
100110359	EL CENTRO	CA		11/17/2090		479,285							357	357			
100110360	TROY	MI		11/18/2090		114,460							119,847	119,847			
100110361	SACRAMENTO	CA		11/19/2090		494,088							456	456			
100110362	BLUE RIDGE	GA		11/20/2090		550,794							403	403			
100110363	WATAUGA	TX		11/21/2090		510,881							374	374			
100110364	IRVINE	CA		11/22/2090		479,130							435	435			
100110365	PALM SPRINGS	CA		11/23/2090		1,449,762							1,319	1,319			
100110366	ALEXANDRIA	VA		11/24/2090		724,585							1,415	1,415			
100110367	SAN FRANCISCO	CA		11/25/2090		1,758,830							1,728	1,728			

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100110368	BESSEMER CITY	NC		11/26/2090		486,774							363	363			
100110369	THE WOODLANDS	TX		11/27/2090		850,296							852	852			
100110370	ASHBURN	VA		11/28/2090		797,747							1,126	1,126			
100110371	PALM SPRINGS	CA		11/29/2090		796,212							598	598			
100110372	AUSTIN	TX		11/30/2090		575,704							523	523			
100110373	NORTH POTOMAC	MD		12/01/2090		676,883							558	558			
100110374	CENTREVILLE	VA		12/02/2090		576,527							487	487			
100110375	SAINT GEORGE	UT		12/03/2090		1,279,851							1,250	1,250			
100110376	MURFREESBORO	TN		12/04/2090		449,397							15,301	15,301			
100110377	DENVER	CO		12/05/2090		463,072							464	464			
100110378	EAGLE MOUNTAIN	UT		12/06/2090		636,072							478	478			
100110380	SPANAWAY	WA		12/07/2090		837,148							6,676	6,676			
100110381	DICKINSON	TX		12/08/2090		543,030							405	405			
100110382	AZUSA	CA		12/09/2090		1,012,223							1,233	1,233			
100110383	FAYETTEVILLE	AR		12/10/2090		455,111							444	444			
100110384	WEST ORANGE	NJ		12/11/2090		560,498							753	753			
100110385	WOODSTOCK	GA		12/12/2090		524,071							465	465			
100110386	FAYETTEVILLE	AR		12/13/2090		495,551							369	369			
100110387	LEMON GROVE	CA		12/14/2090		638,252							584	584			
100110388	LOUISBURG	KS		12/15/2090		995,900							800	800			
100110389	CORONA	CA		12/16/2090		1,757,095							1,602	1,602			
100110390	MIAMI	FL		12/17/2090		471,315							344	344			
100110391	LAS VEGAS	NV		12/18/2090		1,210,056							972	972			
100110392	GULF SHORES	AL		12/19/2090		514,067							396	396			
100110393	AUBREY	TX		12/20/2090		473,590							430	430			
100110394	SARASOTA	FL		12/21/2090		1,540,961							4,327	4,327			
100110395	AUBREY	TX		12/22/2090		643,713							644	644			
100110396	MYRTLE BEACH	SC		12/23/2090		497,817							10,403	10,403			
100110397	ATLANTA	GA		12/24/2090		687,679							387,315	387,315			
100110398	LOS ANGELES	CA		12/25/2090		1,018,012							994	994			
100110399	PROVO	UT		12/26/2090		684,174							610	610			
100110400	SAN DIEGO	CA		12/27/2090		858,105							636	636			
100110401	DANVILLE	IN		12/28/2090		473,996							347	347			
100110402	BELLEVILLE	NJ		12/29/2090		741,971							678	678			
100110403	PASADENA	CA		12/30/2090		1,696,784							1,409	1,409			
100110404	SPRING CITY	PA		12/31/2090		598,242							588	588			
100110405	SAN TAN VALLEY	AZ		01/01/2091		612,300							560	560			
100110406	GLORIETA	NM		01/02/2091		969,489							865	865			
100110407	DURHAM	NC		01/03/2091		650,763							580	580			
100110408	FOLSOM	CA		01/04/2091		1,314,041							980	980			
100110409	SUWANEE	GA		01/05/2091		631,441							715	715			
100110410	TARPON SPRINGS	FL		01/06/2091		673,371							545	545			
100110411	NEWTON	NC		01/07/2091		1,166,580							858	858			
100110412	KISSIMMEE	FL		01/08/2091		1,229,799							1,071	1,071			
100110413	PHOENIX	AZ		01/09/2091		1,577,581							2,423	2,423			
100110414	BEND	OR		01/10/2091		2,128,731							2,230	2,230			
100110415	MCKINNEY	TX		01/11/2091		1,088,002							2,733	2,733			
100110416	HINGHAM	MA		01/12/2091		663,395							537	537			
100110417	ENGLEWOOD	CO		01/13/2091		813,424							611	611			
100110418	NAPLES	FL		01/14/2091		755,286							557	557			
100110419	MAYWOOD	IL		01/15/2091		449,347							327	327			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110420	THE WOODLANDS	TX		01/16/2091		639,543							570	570			
100110421	GEORGETOWN	TX		01/17/2091		88,744							261,305	261,305			
100110422	CENTERTON	AR		01/18/2091		486,637							456	456			
100110423	BROOKSVILLE	FL		01/19/2091		598,513							497	497			
100110424	FERNANDINA BEACH	FL		01/20/2091		574,429							525	525			
100110425	HOLMES BEACH	FL		01/21/2091		947,080							976	976			
100110426	LAGUNA NIGUEL	CA		01/22/2091		833,523							739	739			
100110427	SAN JUAN CAPISTRANO	CA		01/23/2091		1,197,377							877	877			
100110428	MORENO VALLEY	CA		01/24/2091		831,664							668	668			
100110429	PHILADELPHIA	PA		01/25/2091		575,296							778	778			
100110430	SAN ANTONIO	TX		01/26/2091		523,568							478	478			
100110431	BRIGANTINE	NJ		01/27/2091		914,374							911	911			
100110432	BONITA SPRINGS	FL		01/28/2091		515,741							873	873			
100110433	TEGA CAY	SC		01/29/2091		922,538							823	823			
100110434	TILLAMOOK	OR		01/30/2091		887,601							702	702			
100110435	LAS VEGAS	NV		01/31/2091		314,312							460	460			
100110436	JOHNSTON	RI		02/01/2091		625,167							689	689			
100110438	ROSHARON	TX		02/02/2091		466,427							570	570			
100110439	SCOTTSDALE	AZ		02/03/2091		1,137,509							833	833			
100110440	DENTON	TX		02/04/2091		725,756							733	733			
100110441	ROSHARON	TX		02/05/2091		673,501							2,043	2,043			
100110442	ROSHARON	TX		02/06/2091		450,493							498	498			
100110443	SHERMAN	TX		02/07/2091		778,298							531	531			
100110444	ALAMEDA	CA		02/08/2091		1,624,179							1,371	1,371			
100110445	DES MOINES	WA		02/09/2091		815,271							745	745			
100110446	LOS ANGELES	CA		02/10/2091		1,085,921							790	790			
100110447	CASTAIC	CA		02/11/2091		1,449,367							1,316	1,316			
100110448	DENTON	TX		02/12/2091		582,166							712	712			
100110449	SOMERVILLE	NJ		02/13/2091		837,764							747	747			
100110450	FLOWERMOUND	TX		02/14/2091		586,105							633	633			
100110451	POWELL	OH		02/15/2091		899,377							675	675			
100110452	SPRING	TX		02/16/2091		1,323,620							973	973			
100110453	PORT ORANGE	FL		02/17/2091		829,324							953	953			
100110454	COMMERCE CITY	CO		02/18/2091		647,902							667	667			
100110455	BENTONVILLE	AR		02/19/2091		1,047,338							890	890			
100110456	WASHINGTON	DC		02/20/2091		1,063,374							813	813			
100110457	WINNABOW	NC		02/21/2091		495,473							574	574			
100110458	KYLE	TX		02/22/2091		829,725							813	813			
100110459	MAGNOLIA	TX		02/23/2091		553,968							519	519			
100110460	WEST DES MOINES	IA		02/24/2091		628,439							522	522			
100110461	HAWTHORNE	CA		02/25/2091		866,649							1,344	1,344			
100110462	WASHINGTON	DC		02/26/2091		391,054							633	633			
100110463	GARDENA	CA		02/27/2091		800,903							1,242	1,242			
100110464	FREDERICK	CO		02/28/2091		459,773							410	410			
100110465	CHARLOTTE	NC		03/01/2091		762,964							454	454			
100110466	JOHNS ISLAND	SC		03/02/2091		556,515							496	496			
100110467	HENDERSONVILLE	TN		03/03/2091		550,382							541	541			
100110468	LEHI	UT		03/04/2091		808,322							789	789			
100110469	FALLS CHURCH	VA		03/05/2091		1,216,753							1,085	1,085			
100110470	ASHEVILLE	NC		03/06/2091		748,190							403	403			
100110471	LEHI	UT		03/07/2091		823,692							804	804			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110472	FULLERTON	CA		03/08/2091		915,310							599	599			
100110473	HENDERSON	NV		03/09/2091		465,159							415	415			
100110474	ORLANDO	FL		03/10/2091		501,163							447	447			
100110475	SAN ANTONIO	TX		03/11/2091		457,830							370	370			
100110476	SAN ANTONIO	TX		03/12/2091		680,932							524	524			
100110477	KRUM	TX		03/13/2091		897,303							676	676			
100110478	WINTER PARK	FL		03/14/2091		598,554							484	484			
100110479	TOMS RIVER	NJ		03/15/2091		1,053,693							772	772			
100110480	MODESTO	CA		03/16/2091		578,128							704	704			
100110481	PORTLAND	OR		03/17/2091		875,165							781	781			
100110482	FT WORTH	TX		03/18/2091		1,195,548							1,194	1,194			
100110483	SAINT IGNATIUS	MT		03/19/2091		1,294,021							996	996			
100110484	KINGSTON	TN		03/20/2091		997,703							768	768			
100110485	GRANBURY	TX		03/21/2091		666,429							535	535			
100110486	LIBERTY HILL	TX		03/22/2091		523,386							539	539			
100110487	BANGOR	ME		03/23/2091		606,139							455	455			
100110488	KLAMATH FALLS	OR		03/24/2091		510,853							384	384			
100110489	GREENWICH	CT		03/25/2091		671,024							488	488			
100110490	CHARLOTTE	NC		03/26/2091		1,419,883							1,059	1,059			
100110491	ROWLAND HEIGHTS	CA		03/27/2091		879,652							785	785			
100110492	ADELANTO	CA		03/28/2091		471,441							354	354			
100110494	MARANA	AZ		03/29/2091		526,408							532	532			
100110495	PITTSBURGH	PA		03/30/2091		807,844							480	480			
100110496	BEAUFORT	NC		03/31/2091		547,793							554	554			
100110497	POMONA	CA		04/01/2091		613,214							547	547			
100110498	HINGHAM	MA		04/02/2091		747,802							735	735			
100110499	FARMINGTON	UT		04/03/2091		1,017,715							764	764			
100110500	SUWANEE	GA		04/04/2091		917,911							775	775			
100110501	SARASOTA	FL		04/05/2091		1,403,401							1,765	1,765			
100110502	JACKSONVILLE	FL		04/06/2091		489,558							592	592			
100110503	CAPE CORAL	FL		04/07/2091		451,327							338	338			
100110504	LUTZ	FL		04/08/2091		631,688							511	511			
100110505	MODESTO	CA		04/09/2091		748,911							545	545			
100110506	SAN DIEGO	CA		04/10/2091		845,264							5,029	5,029			
100110507	HENDERSON	NV		04/11/2091		476,765							580	580			
100110508	LOWELL	MA		04/12/2091		1,127,405							868	868			
100110509	TOMS RIVER	NJ		04/13/2091		561,598							451	451			
100110510	KYLE	TX		04/14/2091		523,069							620	620			
100110511	HERRIMAN	UT		04/15/2091		894,360							21,492	21,492			
100110512	GALVESTON	TX		04/16/2091		688,492							504	504			
100110513	WASILLA	AK		04/17/2091		1,175,747							877	877			
100110514	FRESNO	CA		04/18/2091		942,125							785	785			
100110515	RANCHO MISSION VIEJO	CA		04/19/2091		1,210,436							1,023	1,023			
100110516	TUCSON	AZ		04/20/2091		725,771							976	976			
100110517	COMMERCE CITY	CO		04/21/2091		488,527							492	492			
100110518	HUTCHINSON ISLAND	FL		04/22/2091		509,006							497	497			
100110519	BELMONT	MA		04/23/2091		1,708,977							1,679	1,679			
100110520	CHULA VISTA	CA		04/24/2091		1,045,404							1,183	1,183			
100110521	SARASOTA	FL		04/25/2091		593,214							597	597			
100110522	ISSAQUAH	WA		04/26/2091		1,386,210							1,267	1,267			
100110523	WAKE FOREST	NC		04/27/2091		700,476							2,459	2,459			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110524	KISSIMMEE	FL		04/28/2091		597,645							829	829			
100110525	JUSTIN	TX		04/29/2091		531,966							474	474			
100110526	SURPRISE	AZ		04/30/2091		379,170							555	555			
100110527	CARROLLTON	TX		05/01/2091		464,361							414	414			
100110528	SAN FRANCISCO	CA		05/02/2091		2,032,703							2,748	2,748			
100110529	NEWINGTON	CT		05/03/2091		454,976							342	342			
100110530	LONG BEACH	CA		05/04/2091		787,188							1,057	1,057			
100110531	IDAHO FALLS	ID		05/05/2091		970,589							706	706			
100110532	DAVENPORT	FL		05/06/2091		280,788							462	462			
100110533	CAREFREE	AZ		05/07/2091		2,168,280							2,799	2,799			
100110534	COLLINGSWOOD	NJ		05/08/2091		536,425							393	393			
100110535	MONROE	WA		05/09/2091		733,017							723	723			
100110536	KISSIMMEE	FL		05/10/2091		478,640							680	680			
100110537	FAIRFAX	IA		05/11/2091		867,981							15,673	15,673			
100110538	LANCASTER	CA		05/12/2091		549,003							499	499			
100110539	METAIRIE	LA		05/13/2091		1,245,882							959	959			
100110540	BOZEMAN	MT		05/14/2091		897,546							820	820			
100110541	PRESCOTT	AZ		05/15/2091		474,238							381	381			
100110542	CAROLINA BEACH	NC		05/16/2091		723,414							657	657			
100110543	SAINT AUGUSTINE	FL		05/17/2091		789,364							687	687			
100110544	HOSCHTON	GA		05/18/2091		470,350							485	485			
100110545	WESLEY CHAPEL	FL		05/19/2091		534,813							392	392			
100110546	GLASSBORO	NJ		05/20/2091		250,885							365	365			
100110547	SAINT AUGUSTINE	FL		05/21/2091		526,091							680	680			
100110548	MANTECA	CA		05/22/2091		811,110							644	644			
100110549	SAINT AUGUSTINE	FL		05/23/2091		676,069							4,415	4,415			
100110550	SAINT AUGUSTINE	FL		05/24/2091		496,488							500	500			
100110551	ROSHARON	TX		05/25/2091		458,031							557	557			
100110552	ROSHARON	TX		05/26/2091		458,816							558	558			
100110553	PENNSBURG	PA		05/27/2091		493,428							521	521			
100110554	SAINT AUGUSTINE	FL		05/28/2091		732,169							942	942			
100110555	TUCSON	AZ		05/29/2091		549,617							442	442			
100110556	PORT SAINT JOE	FL		05/30/2091		498,231							591	591			
100110557	MOUND	MN		05/31/2091		650,700							900	900			
100110558	UHLAND	TX		06/01/2091		491,345							449	449			
100110559	FORT WORTH	TX		06/02/2091		707,166							3,848	3,848			
100110560	ROSHARON	TX		06/03/2091		458,255							838	838			
100110561	SMYRNA	GA		06/04/2091		699,483							509	509			
100110562	DUNWOODY	GA		06/05/2091		775,568							3,246	3,246			
100110563	LAKELAND	FL		06/06/2091		751,317							610	610			
100110564	KENNESAW	GA		06/07/2091		929,165							678	678			
100110565	EAST POINT	GA		06/08/2091		487,196							402	402			
100110566	DURANGO	CO		06/09/2091		1,069,105							948	948			
100110567	CRESTVIEW	FL		06/10/2091		711,033							589	589			
100110568	DRAPER	UT		06/11/2091		707,865							713	713			
100110569	MIAMI	FL		06/12/2091		1,130,683							908	908			
100110570	HARRISBURG	NC		06/13/2091		639,071							465	465			
100110571	BRADENTON	FL		06/14/2091		660,615							493	493			
100110572	FOLSOM	CA		06/15/2091		621,998							1,071	1,071			
100110573	MARIETTA	GA		06/16/2091		1,136,442							956	956			
100110574	PASADENA	CA		06/17/2091		915,976							944	944			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110575	CHARLOTTE	NC		06/18/2091		504,342							458	458			
100110576	FORT MYERS	FL		06/19/2091		822,601							752	752			
100110577	LAS VEGAS	NV		06/20/2091		464,272							364	364			
100110578	SPARKS	NV		06/21/2091		638,472							764	764			
100110579	VINELAND	NJ		06/22/2091		717,438							642	642			
100110580	PHILADELPHIA	PA		06/23/2091		487,006							366	366			
100110581	WILLS POINT	TX		06/24/2091		854,725							637	637			
100110582	NEW FAIRVIEW	TX		06/25/2091		853,758							621	621			
100110583	STILLWATER	OK		06/26/2091		557,013							494	494			
100110584	OAK ISLAND	NC		06/27/2091		687,325							588	588			
100110585	DAVENPORT	FL		06/28/2091		1,178,106							1,048	1,048			
100110586	VICTORVILLE	CA		06/29/2091		503,137							431	431			
100110587	WOONSOCKET	RI		06/30/2091		666,531							485	485			
100110588	CANONSBURG	PA		07/01/2091		747,955							682	682			
100110589	PHOENIX	AZ		07/02/2091		1,840,154							112,815	112,815			
100110590	MOUNT JULIET	TN		07/03/2091		693,956							619	619			
100110591	SAN ANTONIO	TX		07/04/2091		453,077							562	562			
100110592	SAN ANTONIO	TX		07/05/2091		456,217							379	379			
100110593	PROSPER	TX		07/06/2091		1,316,802							1,268	1,268			
100110594	SURPRISE	AZ		07/07/2091		568,690							5,147	5,147			
100110595	INLET BEACH	FL		07/08/2091		1,098,005							997	997			
100110596	RANCHO SANTA MARGARITA	CA		07/09/2091		771,378							561	561			
100110597	MIAMI	FL		07/10/2091		898,033							658	658			
100110598	SOUTH PADRE ISLAND	TX		07/11/2091		753,297							901	901			
100110600	CHARLESTON	SC		07/12/2091		593,599							468	468			
100110601	VANCOUVER	WA		07/13/2091		623,953							527	527			
100110602	ENGLEWOOD	FL		07/14/2091		499,002							499	499			
100110603	GULFPORT	FL		07/15/2091		623,267							1,595	1,595			
100110604	SUNLAND	CA		07/16/2091		698,657							672	672			
100110605	KNOXVILLE	TN		07/17/2091		838,476							508	508			
100110606	QUEEN CREEK	AZ		07/18/2091		863,473							744	744			
100110607	METAIRIE	LA		07/19/2091		489,054							657	657			
100110608	LAUDERHILL	FL		07/20/2091		647,035							482	482			
100110609	KISSIMMEE	FL		07/21/2091		329,340							660	660			
100110610	LOWELL	MA		07/22/2091		859,911							865	865			
100110611	PILOT POINT	TX		07/23/2091		1,085,528							986	986			
100110612	DAVENPORT	FL		07/24/2091		763,958							683	683			
100110613	ENGLEWOOD	FL		07/25/2091		568,755							416	416			
100110614	NEW OXFORD	PA		07/26/2091		903,594							1,803	1,803			
100110615	CEDAR PARK	TX		07/27/2091		760,652							674	674			
100110616	GRANTS PASS	OR		07/28/2091		708,969							516	516			
100110617	SURPRISE	AZ		07/29/2091		355,040							131,885	131,885			
100110618	MODESTO	CA		07/30/2091		466,888							46,556	46,556			
100110619	CAMERON	NC		07/31/2091		516,089							472	472			
100110620	ALMOND	NC		08/01/2091		700,955							523	523			
100110621	RIO RANCHO	NM		08/02/2091		462,640							454	454			
100110622	SUN CITY WEST	AZ		08/03/2091		681,509							496	496			
100110623	SPRING	TX		08/04/2091		980,762							869	869			
100110624	NASHVILLE	TN		08/05/2091		1,459,732							1,900	1,900			
100110625	LOS ANGELES	CA		08/06/2091		2,788,656							2,472	2,472			
100110626	LAKEWOOD	NJ		08/07/2091		1,048,475							762	762			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110627	HOUSTON	TX		08/08/2091		460,821							590	590			
100110628	SEVIERVILLE	TN		08/09/2091		1,450,291							1,055	1,055			
100110629	BOGART	GA		08/10/2091		673,247							584	584			
100110630	FORT WORTH	TX		08/11/2091		695,393							3,805	3,805			
100110631	NEWARK	CA		08/12/2091		2,170,391							2,536	2,536			
100110632	CHANDLER	AZ		08/13/2091		657,444							528	528			
100110633	SUN CITY WEST	AZ		08/14/2091		1,077,640							787	787			
100110634	CHINO HILLS	CA		08/15/2091		2,155,167							6,971	6,971			
100110635	KEIZER	OR		08/16/2091		515,232							384	384			
100110636	PHOENIX	AZ		08/17/2091		459,814							343	343			
100110637	MESA	AZ		08/18/2091		815,527							986	986			
100110638	ORLANDO	FL		08/19/2091		580,156							422	422			
100110639	VIENNA	VA		08/20/2091		796,987							706	706			
100110640	BURBANK	CA		08/21/2091		1,196,712							1,096	1,096			
100110641	LAS VEGAS	NV		08/22/2091		489,428							358	358			
100110642	LONG BRANCH	NJ		08/23/2091		898,520							740	740			
100110643	FLEMINGTON	NJ		08/24/2091		771,350							575	575			
100110644	SAN MARCOS	CA		08/25/2091		728,009							995	995			
100110645	AVONDALE	PA		08/26/2091		467,748							2,376	2,376			
100110646	ANCHORAGE	AK		08/27/2091		920,614							943	943			
100110647	JACKSONVILLE	FL		08/28/2091		589,008							439	439			
100110648	CHICAGO	IL		08/29/2091		1,156,800							2,850	2,850			
100110649	ROUND ROCK	TX		08/30/2091		531,215							643	643			
100110650	ATLANTA	GA		08/31/2091		830,096							801	801			
100110651	SAMMAMISH	WA		09/01/2091		1,421,107							1,301	1,301			
100110652	CRYSTAL BEACH	TX		09/02/2091		913,381							810	810			
100110653	THE COLONY	TX		09/03/2091		491,010							495	495			
100110654	CLERMONT	FL		09/04/2091		652,821							475	475			
100110655	LARGO	FL		09/05/2091		525,576							412	412			
100110656	WESTMINSTER	CO		09/06/2091		938,235							855	855			
100110657	SHERMAN	TX		09/07/2091		751,226							641	641			
100110658	RIDGEFIELD	WA		09/08/2091		758,094							873	873			
100110659	HENRICO	VA		09/09/2091		591,526							487	487			
100110660	MIAMI	FL		09/10/2091		1,391,543							1,152	1,152			
100110661	RIDGEFIELD	WA		09/11/2091		758,094							873	873			
100110662	FORT COLLINS	CO		09/12/2091		1,187,573							1,594	1,594			
100110663	N TOPSAIL BEACH	NC		09/13/2091		1,061,956							772	772			
100110664	PRINEVILLE	OR		09/14/2091		638,924							640	640			
100110665	WINSTON SALEM	NC		09/15/2091		548,504							498	498			
100110666	GARNER	NC		09/16/2091		454,535							9,407	9,407			
100110667	PRINEVILLE	OR		09/17/2091		638,924							640	640			
100110668	MIAMI	FL		09/18/2091		808,230							885	885			
100110669	PRINEVILLE	OR		09/19/2091		638,924							640	640			
100110670	CHARLESTOWN	MA		09/20/2091		796,588							706	706			
100110671	QUINCY	MA		09/21/2091		800,898							801	801			
100110672	ROSEMEAD	CA		09/22/2091		1,193,865							3,068	3,068			
100110673	NORTH MYRTLE BEACH	SC		09/23/2091		614,038							481	481			
100110674	TUCSON	AZ		09/24/2091		539,134							433	433			
100110675	MANOR	TX		09/25/2091		509,359							452	452			
100110676	WHITE PLAINS	NY		09/26/2091		658,680							660	660			
100110677	WAYNE	NJ		09/27/2091		1,038,159							920	920			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110678	CLIFTON	NJ		09/28/2091		1,046,859							820	820			
100110679	POOLER	GA		09/29/2091		533,698							901	901			
100110680	DUBLIN	OH		09/30/2091		506,012							494	494			
100110681	SPRING CITY	TN		10/01/2091		499,074							363	363			
100110682	UPLAND	CA		10/02/2091		666,070							1,930	1,930			
100110684	SANTA YNEZ	CA		10/03/2091		2,481,332							1,914	1,914			
100110685	OMAHA	NE		10/04/2091		444,263							237	237			
100110694	HOUSTON	TX		10/05/2091		604,094							406	406			
100110695	POMPANO BEACH	FL		10/06/2091		160,100							100	100			
100110696	COACHELLA	CA		10/07/2091		431,207							257	257			
100110705	HAYWARD	CA		10/08/2091		899,315							685	685			
100110707	PORT SAINT LUCIE	FL		10/09/2091		358,149							527	527			
100110715	MIAMI	FL		10/10/2091		445,634							309	309			
100110717	ENCINO	CA		10/11/2091		1,878,673							1,327	1,327			
100110724	SAN ANTONIO	TX		10/12/2091		335,763							237	237			
100110729	DEERFIELD BEACH	FL		10/13/2091		479,724							276	276			
100110748	MIDDLETOWN	CT		10/14/2091		242,898							102	102			
100110750	ENFIELD	CT		10/15/2091		163,892							128	128			
100110751	HAMDEN	CT		10/16/2091		136,431							69	69			
100110752	DENTON	TX		10/17/2091		171,392							108	108			
100110756	CHARLOTTE	NC		10/18/2091		200,203							601	601			
100110757	MOUNT PLEASANT	SC		10/19/2091		438,152							598	598			
100110759	CALDWELL	ID		10/20/2091		246,975							168	168			
100110760	KISSIMMEE	FL		10/21/2091		502,180							320	320			
100110772	SPOKANE	WA		10/22/2091		319,500							2,500	2,500			
100110777	DARTFORD	GBR		10/23/2091		269,630							(50)	(50)	(50)		(50)
100110778	LUXEMBOURG	LUX		10/24/2091		31,795							163	163	(1)		(1)
100110779	LUXEMBOURG	LUX		10/25/2091		434,431							(4)	(4)	(4)		(4)
100110780	LUXEMBOURG	LUX		10/26/2091		360,000							(30)	(30)	(30)		(30)
100110781	LUXEMBOURG	LUX		10/27/2091		2,779,200							(72)	(72)	(72)		(72)
100110782	LUXEMBOURG	LUX		10/28/2091		24,999							503	503	(7)		(7)
100110783	LUXEMBOURG	LUX		10/29/2091		1,680,000							(154)	(154)	(154)		(154)
100110784	LUXEMBOURG	LUX		10/30/2091		360,000							(6)	(6)	(6)		(6)
100110785	LUXEMBOURG	LUX		10/31/2091		240,000							(12)	(12)	(12)		(12)
100110786	LUXEMBOURG	LUX		11/01/2091		1,120,560							(57)	(57)	(57)		(57)
100110787	LUXEMBOURG	LUX		11/02/2091		11,831							61	61	(1)		(1)
100110788	LUXEMBOURG	LUX		11/03/2091		420,000							(19)	(19)	(19)		(19)
100110789	LUXEMBOURG	LUX		11/04/2091		240,000							(10)	(10)	(10)		(10)
100110790	LUXEMBOURG	LUX		11/05/2091		360,000							(19)	(19)	(19)		(19)
100110791	LUXEMBOURG	LUX		11/06/2091		30,789							104	104	(2)		(2)
100110792	LUXEMBOURG	LUX		11/07/2091		1,346,400							(46)	(46)	(46)		(46)
100110793	LUXEMBOURG	LUX		11/08/2091		312,000							(29)	(29)	(29)		(29)
100110794	LUXEMBOURG	LUX		11/09/2091		1,872,000							(63)	(63)	(63)		(63)
100110795	LUXEMBOURG	LUX		11/10/2091		336,000							(27)	(27)	(27)		(27)
100110796	LUXEMBOURG	LUX		11/11/2091		486,000							(17)	(17)	(17)		(17)
100110797	LUXEMBOURG	LUX		11/12/2091		1,116,000							(13)	(13)	(13)		(13)
100110798	LUXEMBOURG	LUX		11/13/2091		2,712,000							(241)	(241)	(241)		(241)
100110799	LUXEMBOURG	LUX		11/14/2091		1,087,200							(32)	(32)	(32)		(32)
100110800	LUXEMBOURG	LUX		11/15/2091		17,833							60	60	(1)		(1)
100110801	LUXEMBOURG	LUX		11/16/2091		240,000							(20)	(20)	(20)		(20)
100110802	LUXEMBOURG	LUX		11/17/2091		236,916							(1)	(1)	(1)		(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110803	LUXEMBOURG	LUX		11/18/2091		295,200							(11)	(11)	(11)		(11)
100110804	LUXEMBOURG	LUX		11/19/2091		1,036,800							(17)	(17)	(17)		(17)
100110805	LUXEMBOURG	LUX		11/20/2091		466,200							(6)	(6)	(6)		(6)
100110806	LUXEMBOURG	LUX		11/21/2091		447,600							(37)	(37)	(37)		(37)
100110807	LUXEMBOURG	LUX		11/22/2091		1,032,000							16,989	16,989	(474)		(474)
100110808	LUXEMBOURG	LUX		11/23/2091		631,680							(13)	(13)	(13)		(13)
100110809	LUXEMBOURG	LUX		11/24/2091		806,400							(66)	(66)	(66)		(66)
100110810	EVANSTON	IL		11/25/2091		18,274							248	248			
100110813	CLAIRTON	PA		11/26/2091		110,917							309	309			
100110814	MERCED	CA		11/27/2091		6,279							1,236	1,236			
100110815	HOUSTON	TX		11/28/2091		393,689							185	185			
100110817	LAS VEGAS	NV		11/29/2091		600,397							568	568			
100110819	ASHLAND	OH		11/30/2091		110,067							164	164			
100110820	HAMPTON	VA		12/01/2091		441,852							847	847			
100110821	WESLEY CHAPEL	FL		12/02/2091		407,184							566	566			
100110823	MIAMI GARDENS	FL		12/03/2091		707,648							622	622			
100110824	HOUSTON	TX		12/04/2091		97,454							81	81			
100110827	CINCINNATI	OH		12/05/2091		185,159							254	254			
100110828	YOUNGSVILLE	LA		12/06/2091		19,239							690	690			
100110829	LITHONIA	GA		12/07/2091		548,109							507	507			
100110830	TAYLOR	MI		12/08/2091		142,335							676	676			
100110832	MAGNOLIA	TX		12/09/2091		8,024							1,607	1,607			
100110834	PHILADELPHIA	PA		12/10/2091		45,586							693	693			
100110836	GAINESVILLE	FL		12/11/2091		275,543							416	416			
100110838	RIVERDALE	IL		12/12/2091		169,673							233	233			
100110839	ST. LOUIS	MO		12/13/2091		46,151							632	632			
100110840	N LAUDERDALE	FL		12/14/2091		513,700							513	513			
100110841	PORT ARTHUR	TX		12/15/2091		131,982							1,155	1,155			
100110842	TAYLORSVILLE	NC		12/16/2091		208,003							621	621			
100110843	GRIFFIN	GA		12/17/2091		168,800							503	503			
100110844	TALLADEGA	AL		12/18/2091		65,348							336	336			
100110845	BOAZ	AL		12/19/2091		138,707							2,089	2,089			
100110846	MONTGOMERY	AL		12/20/2091		108,808							239	239			
100110848	MILWAUKEE	WI		12/21/2091		263,595							2,485	2,485			
100110849	WARNER ROBINS	GA		12/22/2091		282,982							578	578			
100110850	HOLLISTER	MO		12/23/2091		155,205							586	586			
100110851	BOX SPRINGS	GA		12/24/2091		62,312							69	69			
100110852	GREENSBORO	NC		12/25/2091		133,903							214	214			
100110853	PHILADELPHIA	PA		12/26/2091		113,286							352	352			
100110855	WILLOW SPRING	NC		12/27/2091		285,799							245	245			
100110856	CHESTERFIELD	SC		12/28/2091		13,587							670	670			
100110857	MUSKEGON	MI		12/29/2091		55,073							521	521			
100110858	DOTHAN	AL		12/30/2091		66,019							6,618	6,618			
100110859	ECORSE	MI		12/31/2091		73,710							238	238			
100110860	TENNILLE	GA		01/01/2092		238,910							372	372			
100110861	PLANT CITY	FL		01/02/2092		519,387							1,505	1,505			
100110863	MEMPHIS	TN		01/03/2092		174,429							1,243	1,243			
100110864	CONNEAUT	OH		01/04/2092		21,904							31	31			
100110866	CORAL SPRINGS	FL		01/05/2092		33,064							356	356			
100110867	CARSON	VA		01/06/2092		285,867							874	874			
100110868	WAYNESVILLE	GA		01/07/2092		72,080							93	93			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110870	LEESSUMMIT	MO		01/08/2092		434,947							1,555	1,555			
100110871	ATHENS	GA		01/09/2092		84,100							211	211			
100110872	COLUMBIA	SC		01/10/2092		153,631							484	484			
100110873	HOUSTON	TX		01/11/2092		92,972							383	383			
100110874	CHANDLER	AZ		01/12/2092		624,513							414	414			
100110876	SAINT LOUIS	MO		01/13/2092		201,335							422	422			
100110878	SHELBY	AL		01/14/2092		144,801							146	146			
100110879	POUGHKEEPSIE	NY		01/15/2092		788,387							2,514	2,514			
100110880	SAINTLOUIS	MO		01/16/2092		130,556							366	366			
100110882	CHICAGO	IL		01/17/2092		138,849							640	640			
100110883	TALLAHASSEE	FL		01/18/2092		46,528							207	207			
100110884	ST LOUIS	MO		01/19/2092		6,633							3,749	3,749			
100110885	CELORON	NY		01/20/2092		84,816							460	460			
100110886	HEATHSVILLE	VA		01/21/2092		9,870							1,025	1,025			
100110888	OGEMA	WI		01/22/2092		182,346							654	654			
100110889	DEWITT	NE		01/23/2092		55,798							125	125			
100110890	ACWORTH	GA		01/24/2092		328,296							935	935			
100110891	OAK FOREST	IL		01/25/2092		715,149							792	792			
100110893	GRIFTON	NC		01/26/2092		141,148							685	685			
100110894	KENTON	DE		01/27/2092		159,709							895	895			
100110895	ASHEVILLE	NC		01/28/2092		20,870							967	967			
100110897	SALEM	NJ		01/29/2092		307,300							901	901			
100110898	MAXTON	NC		01/30/2092		111,408							579	579			
100110899	FRIENDSHIP	TN		01/31/2092		97,564							435	435			
100110901	LADY LAKE	FL		02/01/2092		15,612							1,354	1,354			
100110902	MIDVILLE	GA		02/02/2092		152,456							204	204			
100110904	PALMDALE	CA		02/03/2092		111,446							601	601			
100110905	GAINESVILLE	GA		02/04/2092		99,149							1,666	1,666			
100110906	NEWARK	OH		02/05/2092		179,076							96	96			
100110907	MAIDENROCK	WI		02/06/2092		312,787							796	796			
100110908	ELON COLLEGE	NC		02/07/2092		197,429							109	109			
100110910	TUSCALOOSA	AL		02/08/2092		241,310							2,784	2,784			
100110911	TOLEDO	OH		02/09/2092		26,776							625	625			
100110912	ALBANY	GA		02/10/2092		137,547							905	905			
100110914	DOUGLASVILLE	GA		02/11/2092		115,415							1,026	1,026			
100110915	AVERILL PARK	NY		02/12/2092		95,180							2,465	2,465			
100110916	MONTGOMERY	AL		02/13/2092		179,685							1,749	1,749			
100110918	CONNEAUT	OH		02/14/2092		41,381							606	606			
100110919	ELKHART	IN		02/15/2092		238,394							697	697			
100110920	ALTOONA	AL		02/16/2092		93,280							391	391			
100110922	IRWIN	PA		02/17/2092		268,382							1,991	1,991			
100110923	ROCK HILL	SC		02/18/2092		57,144							351	351			
100110924	LAGRANGE	GA		02/19/2092		229,117							172	172			
100110925	HAWLEY	PA		02/20/2092		319,018							1,840	1,840			
100110927	DILLWYN	VA		02/21/2092		159,424							121	121			
100110928	COLUMBIA	MO		02/22/2092		405,027							482	482			
100110929	SANGER	CA		02/23/2092		145,657							1,333	1,333			
100110930	SAN BERNARDINO	CA		02/24/2092		423,462							505	505			
100110932	SAN JUAN CAPISTRANO	CA		02/25/2092		1,039,736							1,284	1,284			
100110933	GREEN COVE SP	FL		02/26/2092		76,817							774	774			
100110934	OCEANSIDE	CA		02/27/2092		963,442							1,163	1,163			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110935	FORT LAUDERDALE	FL		02/28/2092		207,140							1,871	1,871			
100110936	SAVANNAH	GA		02/29/2092		31,635							1,087	1,087			
100110937	BENSON	AZ		03/01/2092		126,506							106	106			
100110938	SAINT CLAIR	PA		03/02/2092		60,758							938	938			
100110939	PORT HURON	MI		03/03/2092		43,971							170	170			
100110940	MORENO VALLEY	CA		03/04/2092		556,775							1,120	1,120			
100110941	CONROE	TX		03/05/2092		91,481							447	447			
100110942	OCEANSIDE	CA		03/06/2092		994,453							1,143	1,143			
100110943	STUARTS DRAFT	VA		03/07/2092		142,098							1,837	1,837			
100110944	CLOVIS	NM		03/08/2092		209,821							708	708			
100110945	LEBANON	VA		03/09/2092		34,542							604	604			
100110949	BETHEL PARK	PA		03/10/2092		558,730							283	283			
100110950	YELM	WA		03/11/2092		182,402							300	300			
100110951	PALMDALE	CA		03/12/2092		511,603							814	814			
100110955	HAMPTON	VA		03/13/2092		186,960							147	147			
100110956	WAXHAW	NC		03/14/2092		221,712							309	309			
100110957	DEARBORN HTS	MI		03/15/2092		451,588							218	218			
100110958	NORTH AUGUSTA	SC		03/16/2092		41,624							194	194			
100110961	COLUMBUS	OH		03/17/2092		158,188							351	351			
100110962	HOLLIDAYSBURG	PA		03/18/2092		29,280							23	23			
100110964	SOUTHAMPTON	PA		03/19/2092		478,336							665	665			
100110965	ROUND ROCK	TX		03/20/2092		248,412							1,623	1,623			
100110966	LAWRENCEVILLE	GA		03/21/2092		151,930							1,281	1,281			
100110969	NAUGATUCK	CT		03/22/2092		167,771							1,191	1,191			
100110970	SALISBURY	NC		03/23/2092		47,385							1,164	1,164			
100110971	BALL GROUND	GA		03/24/2092		244,998							696	696			
100110972	TAYLOR	MI		03/25/2092		301,520							1,282	1,282			
100110973	PITTSBURGH	PA		03/26/2092		104,080							714	714			
100110976	WARNER ROBINS	GA		03/27/2092		36,662							2,208	2,208			
100110977	DOWNERS GROVE	IL		03/28/2092		663,676							3,548	3,548			
100110980	CEDAR HILL	TX		03/29/2092		469,143							1,868	1,868			
100110981	PLYMOUTH MEETING	PA		03/30/2092		350,013							263	263			
100110982	PASO ROBLES	CA		03/31/2092		659,936							600	600			
100110983	HIALEAH	FL		04/01/2092		271,619							530	530			
100110984	DULUTH	GA		04/02/2092		418,931							1,050	1,050			
100110986	JERSEY CITY	NJ		04/03/2092		175,277							944	944			
100110987	BROOKSVILLE	FL		04/04/2092		30,053							397	397			
100110989	DAVENPORT	FL		04/05/2092		433,359							508	508			
100110991	JANESVILLE	WI		04/06/2092		120,360							158	158			
100110992	FRANKLIN	KY		04/07/2092		143,487							659	659			
100110994	OKLAHOMA CITY	OK		04/08/2092		164,396							567	567			
100110995	WOODBRIDGE	VA		04/09/2092		807,110							1,434	1,434			
100110996	HOUSTON	TX		04/10/2092		5,457							3,248	3,248			
100110997	DENVER	CO		04/11/2092		635,522							739	739			
100110998	CANOGA PARK	CA		04/12/2092		2,353							464	464			
100110999	ALVIN	TX		04/13/2092		203,272							1,100	1,100			
100111000	EAST SAINT LOUIS	IL		04/14/2092		68,254							624	624			
100111001	OVIEDO	FL		04/15/2092		531,478							757	757			
100111002	ANDERSON	IN		04/16/2092		201,740							1,392	1,392			
100111003	NATHALIE	VA		04/17/2092		70,277							527	527			
100111005	HAMPTON	VA		04/18/2092		319,304							878	878			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111007	WICHITA	KS		04/19/2092		28,362							773	773			
100111008	PALMETTO	FL		04/20/2092		349,004							1,373	1,373			
100111009	WAPELLO	IA		04/21/2092		100,166							549	549			
100111010	CLERMONT	FL		04/22/2092		605,381							631	631			
100111011	RICHMOND	MO		04/23/2092		47,051							509	509			
100111012	CLEVELAND	OH		04/24/2092		101,582							886	886			
100111013	RNCHO CUCAMONGA	CA		04/25/2092		282,772							1,935	1,935			
100111014	CORINTH	ME		04/26/2092		118,569							644	644			
100111015	WAUKEGAN	IL		04/27/2092		583,077							257	257			
100111016	SAN ANGELO	TX		04/28/2092		119,636							608	608			
100111017	MESA	AZ		04/29/2092		468,306							610	610			
100111018	PHOENIX	AZ		04/30/2092		147,800							831	831			
100111019	CATHEDRAL CITY	CA		05/01/2092		502,105							279	279			
100111021	SOUTHEAST	NY		05/02/2092		74,929							2,891	2,891			
100111022	SAN FRANCISCO	CA		05/03/2092		35,419							2,098	2,098			
100111024	TAYLOR	MI		05/04/2092		153,158							1,321	1,321			
100111026	ABERDEEN	WA		05/05/2092		125,372							1,899	1,899			
100111027	DETROIT	MI		05/06/2092		140,368							136	136			
100111028	WHITE OAK	PA		05/07/2092		182,930							1,089	1,089			
100111030	OAKLAND	CA		05/08/2092		234,112							1,466	1,466			
100111032	TULSA	OK		05/09/2092		23,470							1,167	1,167			
100111033	BUXTON	ME		05/10/2092		17,074							812	812			
100111034	MOUNT MORRIS	MI		05/11/2092		120,604							605	605			
100111036	HOBART	IN		05/12/2092		58,536							411	411			
100111038	LITHONIA	GA		05/13/2092		155,861							789	789			
100111039	SALINEVILLE	OH		05/14/2092		143,938							264	264			
100111040	LANSING	MI		05/15/2092		240,095							312	312			
100111041	ROCK CITY	IL		05/16/2092		445,026							804	804			
100111042	LA PUENTE	CA		05/17/2092		898,064							1,129	1,129			
100111043	SACRAMENTO	CA		05/18/2092		282,134							305	305			
100111044	BALTIMORE	MD		05/19/2092		86,266							194	194			
100111045	WEST BERLIN	NJ		05/20/2092		512,114							480	480			
100111047	SADDLE BROOK	NJ		05/21/2092		890,085							683	683			
100111048	OVERLAND PARK	KS		05/22/2092		251,856							2,061	2,061			
100111049	MOUNT ARLINGTON	NJ		05/23/2092		1,110,108							876	876			
100111050	MINERVA	NY		05/24/2092		321,882							379	379			
100111051	OCEAN GROVE	NJ		05/25/2092		387,974							492	492			
100111052	DALLAS	TX		05/26/2092		224,630							177	177			
100111053	COHOES	NY		05/27/2092		257,883							145	145			
100111055	SAINT ALBANS	NY		05/28/2092		1,116,518							960	960			
100111056	BRADENTON	FL		05/29/2092		334,750							314	314			
100111058	MADISON	AL		05/30/2092		156,398							612	612			
100111059	SAN ANTONIO	TX		05/31/2092		105,592							651	651			
100111063	MEMPHIS	TN		06/01/2092		90,711							708	708			
100111064	WILDWOOD	NJ		06/02/2092		189,668							305	305			
100111066	STATEN ISLAND	NY		06/03/2092		600,529							598	598			
100111067	WEST BEND	WI		06/04/2092		285,533							733	733			
100111068	LOS ANGELES	CA		06/05/2092		723,153							840	840			
100111069	SANTA MARIA	CA		06/06/2092		903,454							809	809			
100111071	CROSS	SC		06/07/2092		40,180							117	117			
100111073	BUFFALO	NY		06/08/2092		140,001							236	236			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111074	DALY CITY	CA		06/09/2092		1,890,879							1,777	1,777			
100111075	HAVERHILL	MA		06/10/2092		482,179							665	665			
100111076	LAKE FOREST	CA		06/11/2092		1,510,514							1,842	1,842			
100111077	JACKSONVILLE	FL		06/12/2092		383,608							802	802			
100111079	COLUMBUA	OH		06/13/2092		356,805							327	327			
100111080	RIVERSIDE	CA		06/14/2092		623,444							929	929			
100111083	HESPERIA	CA		06/15/2092		567,037							821	821			
100111084	EL PASO	TX		06/16/2092		158,704							952	952			
100111086	WOODRUFF	SC		06/17/2092		89,407							1,372	1,372			
100111087	ALEXANDRIA	IN		06/18/2092		76,259							864	864			
100111088	PHOENIX	AZ		06/19/2092		105,087							141	141			
100111089	MARIETTA	GA		06/20/2092		1,210,283							3,764	3,764			
100111090	EL MIRAGE	AZ		06/21/2092									97,777	97,777			
100111091	ROXBURY	CT		06/22/2092		948,202							670	670			
100111092	LAURIUM	MI		06/23/2092		117,606							1,022	1,022			
100111094	SHERMAN OAKS	CA		06/24/2092		1,709,319							1,997	1,997			
100111095	SAVANNAH	GA		06/25/2092		332,675							787	787			
100111097	CORPUS CHRISTI	TX		06/26/2092		145,184							157	157			
100111098	OXNARD	CA		06/27/2092		550,660							2,740	2,740			
100111099	BLOOMINGTON	CA		06/28/2092		309,573							393	393			
100111100	FRAKES	KY		06/29/2092		191,371							785	785			
100111101	HOSTETTER	PA		06/30/2092		184,217							654	654			
100111102	LIMA	OH		07/01/2092		133,964							488	488			
100111104	THE COLONY	TX		07/02/2092		192,476							522	522			
100111106	NEW HAVEN	MI		07/03/2092		313,234							133	133			
100111107	MILLVILLE	NJ		07/04/2092		326,913							370	370			
100111108	CHERRY CREEK	NY		07/05/2092		150,438							863	863			
100111110	SCRANTON	PA		07/06/2092		203,377							93	93			
100111112	NEW HAVEN	CT		07/07/2092		624,473							1,036	1,036			
100111113	DOLTON	IL		07/08/2092		262,644							716	716			
100111114	ORLANDO	FL		07/09/2092		524,162							485	485			
100111115	CLEVELAND	NC		07/10/2092		108,893							1,536	1,536			
100111117	CRYSTAL LAKE	IL		07/11/2092		519,984							729	729			
100111118	ANAHEIM	CA		07/12/2092		1,258,659							742	742			
100111119	RANCHO CUCAMONGA	CA		07/13/2092		854,071							1,101	1,101			
100111121	PINE HILL	NJ		07/14/2092		408,824							881	881			
100111122	THOMASTON	CT		07/15/2092		362,483							1,878	1,878			
100111123	LOXAHATCHEE	FL		07/16/2092		533,123							1,533	1,533			
100111124	ROSELLE	NJ		07/17/2092		471,859							605	605			
100111126	HIGHLANDS RANCH	CO		07/18/2092		423,710							(27)	(27)			
100111127	MUSCLE SHOALS	AL		07/19/2092		68,526							1,393	1,393			
100111131	STOCKTON	CA		07/20/2092		225,348							2,227	2,227			
100111133	MURPHYSBORO	IL		07/21/2092		22,207							584	584			
100111134	TUSCALOOSA	AL		07/22/2092		21,951							529	529			
100111135	CHICAGO	IL		07/23/2092		572,362							464	464			
100111136	ROME	GA		07/24/2092		61,229							633	633			
100111137	HALEYVILLE	AL		07/25/2092		8,599							4,178	4,178			
100111138	RIGBY	ID		07/26/2092		157,762							645	645			
100111139	MILLPORT	NY		07/27/2092		35,408							3,084	3,084			
100111140	DOVER	DE		07/28/2092		419,983							429	429			
100111141	WINDSOR LOCKS	CT		07/29/2092		462,653							1,796	1,796			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111143	TAHLEQUAH	OK		07/30/2092		6,421							507	507			
100111144	CEDAR GROVE	NJ		07/31/2092		968,637							2,522	2,522			
100111147	BETHLEHEM	PA		08/01/2092		107,928							733	733			
100111148	MEMPHIS	TN		08/02/2092		34,389							554	554			
100111152	TIPTONVILLE	TN		08/03/2092		19,333							1,706	1,706			
100111153	JACKSONVILLE	NC		08/04/2092		262,804							195	195			
100111154	GLOVERSVILLE	NY		08/05/2092		84,602							3,016	3,016			
100111155	CHASE MILLS	NY		08/06/2092		185,769							662	662			
100111156	DESTREHAN	LA		08/07/2092		143,650							1,022	1,022			
100111157	MEMPHIS	TN		08/08/2092		162,686							697	697			
100111158	MACON	GA		08/09/2092		63,346							473	473			
100111159	ERIE	PA		08/10/2092		211,665							517	517			
100111160	ALLENTOWN	PA		08/11/2092		82,902							214	214			
100111161	BIRMINGHAM	AL		08/12/2092		153,205							598	598			
100111162	HONESDALE	PA		08/13/2092		163,331							235	235			
100111163	MEMPHIS	TN		08/14/2092		166,427							264	264			
100111166	ADAMS	MN		08/15/2092		897,508							960	960			
100111167	BOYNE CITY	MI		08/16/2092		297,986							884	884			
100111168	GARDNERVILLE	NV		08/17/2092		749,018							838	838			
100111169	CANTON	MI		08/18/2092		330,796							480	480			
100111170	UNIVERSITY PARK	IL		08/19/2092		290,499							348	348			
100111171	ELYRIA	OH		08/20/2092		138,078							399	399			
100111172	OWINGS MILLS	MD		08/21/2092		1,081,341							1,236	1,236			
100111173	JACKSON	TN		08/22/2092		211,630							184	184			
100111174	ELKTON	MD		08/23/2092		234,086							334	334			
100111178	ELMWOOD PARK	IL		08/24/2092		806,059							922	922			
100111179	MCCOOLE	MD		08/25/2092		412,918							347	347			
100111180	RENTON	WA		08/26/2092		749,463							1,296	1,296			
100111182	EASTON	PA		08/27/2092		338,719							323	323			
100111183	HOLLYWOOD	FL		08/28/2092		1,005,199							1,195	1,195			
100111184	CHICAGO	IL		08/29/2092		211,286							131	131			
100111185	WIXOM	MI		08/30/2092		307,881							454	454			
100111186	HAINES CITY	FL		08/31/2092		442,025							1,225	1,225			
100111189	TAYLORS	SC		09/01/2092		293,790							1,217	1,217			
100111190	LAS VEGAS	NV		09/02/2092		413,061							627	627			
100111191	WAPPINGERS FALLS	NY		09/03/2092		393,977							1,029	1,029			
100111192	LYNBROOK	NY		09/04/2092		898,818							1,167	1,167			
100111193	SPRINGFIELD	PA		09/05/2092		593,224							702	702			
100111194	SANFORD	FL		09/06/2092		686,721							710	710			
100111196	MIAMI	FL		09/07/2092		334,778							(1,384)	(1,384)			
100111197	JOLIET	IL		09/08/2092		614,746							1,373	1,373			
100111198	WARREN	MI		09/09/2092		290,748							438	438			
100111199	CAMBY	IN		09/10/2092		120,932							121	121			
100111200	TOLLESON	AZ		09/11/2092		241,183							391	391			
100111201	DAVISON	MI		09/12/2092		526,905							548	548			
100111202	MARSHALLTOWN	IA		09/13/2092		140,642							152	152			
100111203	SACRAMENTO	CA		09/14/2092		50,420							1,735	1,735			
100111204	HASBROUCK HEIGHTS	NJ		09/15/2092		123,590							1,033	1,033			
100111205	NEW ORLEANS	LA		09/16/2092		92,599							693	693			
100111206	CHICAGO	IL		09/17/2092		578,450							559	559			
100111207	KATY	TX		09/18/2092		165,089							1,241	1,241			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111208	SANTA MARIA	CA		09/19/2092		17,121							2,375	2,375			
100111209	PLAINS	MT		09/20/2092		511,070							460	460			
100111210	ORANGE	CA		09/21/2092		51,568							2,569	2,569			
100111213	AURORA	IN		09/22/2092		42,644							368	368			
100111214	KATY	TX		09/23/2092		92,645							737	737			
100111215	NORTH PALM BEACH	FL		09/24/2092		123,214							1,140	1,140			
100111217	PETALUMA	CA		09/25/2092		69,812							897	897			
100111218	DRUMMONDS	TN		09/26/2092		114,246							1,173	1,173			
100111219	TERRELL	TX		09/27/2092		207,663							227	227			
100111220	COMPTON	CA		09/28/2092		21,768							1,383	1,383			
100111221	PHOENIX	AZ		09/29/2092		98,538							994	994			
100111222	FAIRFAX	VA		09/30/2092		62,755							2,631	2,631			
100111223	READING	MI		10/01/2092		141,401							971	971			
100111224	RICHMOND	CA		10/02/2092		43,460							1,742	1,742			
100111226	ANTIOCH	CA		10/03/2092		103,079							1,158	1,158			
100111227	CLEARWATER	FL		10/04/2092		32,584							1,171	1,171			
100111228	SIMI VALLEY	CA		10/05/2092		248,858							1,976	1,976			
100111229	EVERETT	WA		10/06/2092		74,148							1,543	1,543			
100111230	CALEXICO	CA		10/07/2092		500,546							495	495			
100111232	SUN CITY WEST	AZ		10/08/2092		112,170							958	958			
100111233	BRYN MAWR	PA		10/09/2092		91,585							1,217	1,217			
100111234	DELRAY BEACH	FL		10/10/2092		33,892							300	300			
100111235	BELLEVUE	WA		10/11/2092		75,149							894	894			
100111236	PATERSON	NJ		10/12/2092		628,995							408	408			
100111237	NORTHRIDGE	CA		10/13/2092		53,680							1,547	1,547			
100111239	WEST DES MOINES	IA		10/14/2092		661,869							632	632			
100111240	ASBURY PARK	NJ		10/15/2092		97,450							717	717			
100111241	BOCA RATON	FL		10/16/2092		94,980							577	577			
100111242	SOUTHBURY	CT		10/17/2092		119,033							1,322	1,322			
100111243	HOUSTON	TX		10/18/2092		74,114							567	567			
100111244	OCEANSIDE	CA		10/19/2092		53,148							609	609			
100111245	TUCSON	AZ		10/20/2092		68,339							683	683			
100111246	COLUMBIA	MD		10/21/2092		79,883							845	845			
100111247	THORNTON	CO		10/22/2092		53,648							1,864	1,864			
100111248	CLEVELAND	OH		10/23/2092		54,613							1,528	1,528			
100111251	KENOSHA	WI		10/24/2092		386,842							318	318			
100111253	COLUMBUS	OH		10/25/2092		60,092							1,001	1,001			
100111254	GRACEVILLE	FL		10/26/2092		289,247							1,023	1,023			
100111255	CHICAGO HEIGHTS	IL		10/27/2092		307,772							825	825			
100111256	INDIANAPOLIS	IN		10/28/2092		138,377							931	931			
100111257	PETERSBURG	IN		10/29/2092		196,491							577	577			
100111258	DALLAS	TX		10/30/2092		4,656							1,160	1,160			
100111262	ANNISTON	AL		10/31/2092		82,643							343	343			
100111263	CHULA VISTA	CA		11/01/2092		830,474							1,108	1,108			
100111264	HEMET	CA		11/02/2092		89,365							541	541			
100111265	PARK RIDGE	IL		11/03/2092		362,846							506	506			
100111267	CLINTON	SC		11/04/2092		72,544							503	503			
100111268	BRIDGETON	MO		11/05/2092		437,454							1,646	1,646			
100111269	SAVANNAH	GA		11/06/2092		41,363							784	784			
100111270	ATLANTA	GA		11/07/2092		129,082							784	784			
100111271	WEST LIBERTY	KY		11/08/2092		221,488							203	203			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100111272	SHAKOPEE	MN		11/09/2092		457,919							1,572	1,572			
100111273	KALAMAZOO	MI		11/10/2092		139,444							448	448			
100111275	NEWBURGH HEIGHTS	OH		11/11/2092		125,333							513	513			
100111276	TROY	AL		11/12/2092		138,806							983	983			
100111277	GREENWOOD	SC		11/13/2092		280,180							209	209			
100111278	KANSAS CITY	MO		11/14/2092		167,132							808	808			
100111280	CHICAGO	IL		11/15/2092		2,901							352	352			
100111281	PHILADELPHIA	PA		11/16/2092		119,773							347	347			
100111282	PITTSBURGH	PA		11/17/2092		86,053							772	772			
100111285	DIX HILLS	NY		11/18/2092		3,130,158							1,760	1,760			
100111287	LAKE SUZY	FL		11/19/2092		89,442							217	217			
100111290	CONCORD	CA		11/20/2092		719,619							2,639	2,639			
100111291	LOS ANGELES	CA		11/21/2092		102,610							856	856			
100111292	LITTLE ROCK	AR		11/22/2092		204,149							655	655			
100111294	JACKSONVILLE	FL		11/23/2092		442,751							1,079	1,079			
100111295	FALLBROOK	CA		11/24/2092		367,414							1,364	1,364			
100111297	YOUNGSTOWN	OH		11/25/2092		140,467							193	193			
100111299	CHULA VISTA	CA		11/26/2092		991,277							1,425	1,425			
100111301	BRIDGEPORT	CT		11/27/2092		357,100							251	251			
100111302	MCALLEN	TX		11/28/2092		340,610							870	870			
100111303	WHEELING	WV		11/29/2092		57,624							1,409	1,409			
100111304	MARTINSBURG	WV		11/30/2092		876,073							1,262	1,262			
100111305	PORT HURON	MI		12/01/2092		261,603							957	957			
100111308	FORT LAUDERDALE	FL		12/02/2092		257,420							1,576	1,576			
100111310	FRANKLIN	VA		12/03/2092		217,706							711	711			
100111311	RED SPRINGS	NC		12/04/2092		63,065							86	86			
100111312	BLUFFTON	SC		12/05/2092		512,450							1,915	1,915			
100111314	CHAPMAN	NE		12/06/2092		146,279							583	583			
100111315	TUSCALOOSA	AL		12/07/2092		98,322							771	771			
100111316	CHICAGO	IL		12/08/2092		389,886							821	821			
100111317	CAMDENTON	MO		12/09/2092		540,465							439	439			
100111318	SANDSTONE	WV		12/10/2092		42,701							1,447	1,447			
100111319	BALTIMORE	MD		12/11/2092		336,201							897	897			
100111320	MONTAGUE	NJ		12/12/2092		114,555							343	343			
100111321	OCALA	FL		12/13/2092		136,433							538	538			
100111323	SCRANTON	PA		12/14/2092		210,077							456	456			
100111324	DREXEL HILL	PA		12/15/2092		981,420							279	279			
100111325	MUSKOGEE	OK		12/16/2092		184,863							478	478			
100111326	MOORESVILLE	NC		12/17/2092		48,645							6,243	6,243			
100111327	RICHTON PARK	IL		12/18/2092		569,943							1,003	1,003			
100111330	DECATUR	IL		12/19/2092		368,248							440	440			
100111331	TUCSON	AZ		12/20/2092		343,133							281	281			
100111332	LEVITTOWN	PA		12/21/2092		283,823							1,113	1,113			
100111333	POMPANO BEACH	FL		12/22/2092		550,718							479	479			
100111334	MAPLE GROVE	MN		12/23/2092		502,583							479	479			
100111335	PORT RICHEY	FL		12/24/2092		82,385							260	260			
100111336	KANNAPOLIS	NC		12/25/2092		101,376							805	805			
100111339	NORTH MIAMI	FL		12/26/2092		391,660							457	457			
100111341	MOBILE	AL		12/27/2092		38,061							820	820			
100111342	TULARE	CA		12/28/2092		370,025							458	458			
100111343	SAINT LOUIS	MO		12/29/2092		58,613							812	812			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111344	CORAL GABLES	FL		12/30/2092		858,483							5,011	5,011			
100111346	CATONSVILLE	MD		12/31/2092		585,877							929	929			
100111347	LAKEWOOD	WA		01/01/2093		915,818							942	942			
100111349	EMERSON	NJ		01/02/2093		446,515							3,029	3,029			
100111351	CHICAGO	IL		01/03/2093		283,753							438	438			
100111353	RANDOLPH	AL		01/04/2093		33,639							447	447			
100111355	PINEVILLE	NC		01/05/2093		17,869							2,428	2,428			
100111357	BENSON	AZ		01/06/2093		75,862							1,531	1,531			
100111358	SAN JOSE	CA		01/07/2093		579,972							719	719			
100111360	LYNWOOD	IL		01/08/2093		632,209							555	555			
100111361	GREENWOOD	IN		01/09/2093		233,253							903	903			
100111363	HAYWARD	CA		01/10/2093		730,239							3,672	3,672			
100111364	BROOKFIELD	WI		01/11/2093		795,214							353	353			
100111365	KANSAS CITY	MO		01/12/2093		68							478	478			
100111366	ROCKY MOUNT	VA		01/13/2093		42,579							818	818			
100111367	LIVERPOOL	PA		01/14/2093		289,772							431	431			
100111369	DOYLESTOWN	PA		01/15/2093		119,717							1,493	1,493			
100111370	MIAMI	FL		01/16/2093		722,108							2,100	2,100			
100111371	AKRON	OH		01/17/2093		31,776							3,845	3,845			
100111373	KANSAS CITY	MO		01/18/2093		110,162							568	568			
100111374	ASTORIA	NY		01/19/2093		260,385							2,859	2,859			
100111375	DETROIT	MI		01/20/2093		119,860							836	836			
100111376	CHARLOTTE	NC		01/21/2093		15,073							213	213			
100111377	PITCAIRA	PA		01/22/2093		28,938							768	768			
100111381	SHELLMAN	GA		01/23/2093		116,649							591	591			
100111382	NORTHRIDGE	CA		01/24/2093		1,713,653							2,911	2,911			
100111384	PROSPECT PARK	NJ		01/25/2093		892,969							692	692			
100111388	DELRAY BEACH	FL		01/26/2093		579,709							800	800			
100111389	BAYBORO	NC		01/27/2093		31,125							2,487	2,487			
100111390	FREEDOM	PA		01/28/2093		289,399							675	675			
100111391	STOCKTON	CA		01/29/2093		398,670							727	727			
100111392	PATERSON	NJ		01/30/2093		2,176,651							516	516			
100111393	STREAMWOOD	IL		01/31/2093		438,975							2,294	2,294			
100111394	DAYTON	OH		02/01/2093		561,123							1,730	1,730			
100111396	MONTGOMERY	AL		02/02/2093		163,790							93	93			
100111397	PHOENIX	AZ		02/03/2093		498,122							703	703			
100111398	IRVINE	CA		02/04/2093		1,732,977							3,764	3,764			
100111399	MEMPHIS	TN		02/05/2093		374,766							321	321			
100111407	CHICAGO	IL		02/06/2093		109,273							729	729			
100111408	REDFORD	MI		02/07/2093		110,582							275	275			
100111409	ANDOVER	MN		02/08/2093		624,834							7,052	7,052			
100111411	GARFIELD	NJ		02/09/2093		810,469							1,224	1,224			
100111412	PENSACOLA	FL		02/10/2093		496,626							376	376			
100111414	JESUP	GA		02/11/2093		162,991							412	412			
100111418	NEWPORT NEWS	VA		02/12/2093		462,198							500	500			
100111419	REEDSVILLE	WI		02/13/2093		445,760							340	340			
100111420	KILLINGWORTH	CT		02/14/2093		636,855							792	792			
100111423	NEWPORT NEWS	VA		02/15/2093		186,756							222	222			
100111425	MANHASSET	NY		02/16/2093		868,852							1,864	1,864			
100111426	STEVENSON RANCH	CA		02/17/2093		1,927,513							2,162	2,162			
100111429	VALLEY STREAM	NY		02/18/2093		391,156							312	312			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111430	ALPHARETTA	GA		02/19/2093		472,319							563	563			
100111432	MENIFEE	CA		02/20/2093		797,306							888	888			
100111433	ELIZABETHTOWN	NC		02/21/2093		227,129							207	207			
100111434	YPSILANTI	MI		02/22/2093		152,216							117	117			
100111435	POMPANO BEACH	FL		02/23/2093		605,807							506	506			
100111437	COVINGTON	GA		02/24/2093		770,480							620	620			
100111439	MC LEANSVILLE	NC		02/25/2093		328,292							328	328			
100111440	TONGANOXIE	KS		02/26/2093		230,123							407	407			
100111441	ROME	GA		02/27/2093		256,166							1,407	1,407			
100111443	WASHINGTON	DC		02/28/2093		310,616							305	305			
100111444	CLEVELAND	OH		03/01/2093		197,462							237	237			
100111445	KNOXVILLE	TN		03/02/2093		346,652							263	263			
100111446	CLEVELAND	OH		03/03/2093		188,871							233	233			
100111448	BALTIMORE	MD		03/04/2093		507,052							580	580			
100111449	SPARKS	NV		03/05/2093		653,113							504	504			
100111451	TEMPLE HILLS	MD		03/06/2093		825,266							670	670			
100111452	LOWELL	MI		03/07/2093		284,613							370	370			
100111453	CENTREVILLE	VA		03/08/2093		438,607							522	522			
100111455	SAN DIEGO	CA		03/09/2093		740,552							871	871			
100111457	PORTSMOUTH	VA		03/10/2093		491,879							611	611			
100111458	HALLANDALE	FL		03/11/2093		626,166							739	739			
100111459	MEMPHIS	TN		03/12/2093		396,948							467	467			
100111461	KENOSHA	WI		03/13/2093		375,699							442	442			
100111462	LEAWOOD	KS		03/14/2093		980,167							1,968	1,968			
100111465	VACAVILLE	CA		03/15/2093		1,078,380							1,281	1,281			
100111467	ASHLAND	OR		03/16/2093		696,969							822	822			
100111469	FAIRVIEW	OR		03/17/2093		1,118,733							1,324	1,324			
100111470	MESA	AZ		03/18/2093		433,903							380	380			
100111471	SUTTER CREEK	CA		03/19/2093		735,982							877	877			
100111474	RIVERSIDE	CA		03/20/2093		392,356											
100111475	STAMFORD	CT		03/21/2093		273,251							235	235			
100111476	ARLINGTON	TX		03/22/2093		218,601							460	460			
100111478	FORT WASHINGTON	MD		03/23/2093		445,257							372	372			
100111479	SOMERSET	NJ		03/24/2093		859,866							836	836			
100111480	BRONX	NY		03/25/2093		1,014,047							1,232	1,232			
100111481	KATY	TX		03/26/2093		234,030							1,233	1,233			
100111482	EUCLID	OH		03/27/2093		271,120							316	316			
100111483	SUMTER	SC		03/28/2093		448,622							529	529			
100111484	HOUSTON	TX		03/29/2093		389,234							463	463			
100111485	WINDSOR LOCKS	CT		03/30/2093		347,464							289	289			
100111488	WATERFORD	WI		03/31/2093		473,014							2,987	2,987			
100111490	ENGLEWOOD	NJ		04/01/2093		711,216							1,152	1,152			
100111491	JAMAICA	NY		04/02/2093		1,438,741							1,691	1,691			
100111492	DENVER	CO		04/03/2093		372,864							3,148	3,148			
100111494	LA JOLLA	CA		04/04/2093		841,864							1,005	1,005			
100111496	STONE MOUNTAIN	GA		04/05/2093		164,692							137	137			
100111499	LADERA RANCH	CA		04/06/2093		472,256							557	557			
100111502	CRYSTAL BEACH	FL		04/07/2093		737,970							810	810			
100111505	MIAMI	FL		04/08/2093		376,911							1,217	1,217			
100111506	STONE MOUNTAIN	GA		04/09/2093		157,603							186	186			
100111507	AUSTIN	TX		04/10/2093		720,761							849	849			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111508	KAUNAKAKAI	HI		04/11/2093		551,431							660	660			
100111509	STANDISH	ME		04/12/2093		600,637							670	670			
100111510	YOUNGSTOWN	OH		04/13/2093		185,375							187	187			
100111512	RIVERSIDE	CA		04/14/2093		453,639							437	437			
100111514	NORMAN PARK	GA		04/15/2093		9,593							941	941			
100111515	CHICAGO	IL		04/16/2093		852,712							1,006	1,006			
100111516	MIAMI	FL		04/17/2093		135,287							1,807	1,807			
100111517	BEDMINSTER	NJ		04/18/2093		387,792							640	640			
100111518	MONTGOMERY	AL		04/19/2093		167,313							136	136			
100111519	SPRING ARBOR	MI		04/20/2093		13,874							2,430	2,430			
100111520	FREETOWN	IN		04/21/2093		33,679							902	902			
100111523	HARTSFIELD	GA		04/22/2093		53,581							882	882			
100111524	ETHEL	LA		04/23/2093		621,272							558	558			
100111525	ROCKWELL	NC		04/24/2093		103,049							50	50			
100111526	LENOIR	NC		04/25/2093		103,414							738	738			
100111527	OPA LOCKA	FL		04/26/2093		197,444							143	143			
100111528	BELLINGHAM	WA		04/27/2093		621,941							745	745			
100111529	SAN DIEGO	CA		04/28/2093		1,320,247							1,053	1,053			
100111530	FREDERICK	MD		04/29/2093		250,416							297	297			
100111531	DECATUR	GA		04/30/2093		369,338							945	945			
100111532	FAIRHAVEN	MA		05/01/2093		504,069							476	476			
100111535	CUMMING	GA		05/02/2093		71,541							741	741			
100111537	BROOKVILLE	OH		05/03/2093		43,125							1,256	1,256			
100111538	UNIONVILLE	NY		05/04/2093		275,776							1,683	1,683			
100111541	PHILADELPHIA	PA		05/05/2093		71,552							519	519			
100111542	VIRGINIA BEACH	VA		05/06/2093		100,901							902	902			
100111543	PHILADELPHIA	PA		05/07/2093		80,152							588	588			
100111544	LAWRENCEVILLE	GA		05/08/2093		199,544							1,113	1,113			
100111545	MEMPHIS	TN		05/09/2093		367,175							237	237			
100111546	RIDGEWOOD	NY		05/10/2093		490,388							744	744			
100111547	COLUMBUS	OH		05/11/2093		165,095							145	145			
100111548	BOWIE	MD		05/12/2093		972,295							971	971			
100111549	MEMPHIS	TN		05/13/2093		96,950							173	173			
100111550	VINELAND	NJ		05/14/2093		325,525							286	286			
100111551	LORAIN	OH		05/15/2093		27,500							229	229			
100111553	SPRINGFIELD	MA		05/16/2093		126,123							964	964			
100111554	JAMAICA	NY		05/17/2093		487,963							576	576			
100111555	FORT LAUDERDALE	FL		05/18/2093		101,497							641	641			
100111556	NEW ORLEANS	LA		05/19/2093		519,201							534	534			
100111557	DOUGLASVILLE	GA		05/20/2093		361,504							365	365			
100111559	MARLTON	NJ		05/21/2093		183,267							600	600			
100111560	BROKEN ARROW	OK		05/22/2093		117,726							759	759			
100111562	BAYTOWN	TX		05/23/2093		182,219							1,122	1,122			
100111565	LITHONIA	GA		05/24/2093		347,223							355	355			
100111566	JACKSONVILLE	NC		05/25/2093		154,921							1,003	1,003			
100111569	AUSTELL	GA		05/26/2093		348,345							428	428			
100111570	LANCASTER	TX		05/27/2093		198,309							1,222	1,222			
100111571	OLD LYME	CT		05/28/2093		578,902							684	684			
100111572	CLARE	MI		05/29/2093		33,574							21	21			
100111573	REX	GA		05/30/2093		428,734							229	229			
100111574	COVINGTON	GA		05/31/2093		367,357							383	383			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111575	UNION CITY	GA		06/01/2093		261,870							265	265			
100111577	BRASELTON	GA		06/02/2093		190,300							1,581	1,581			
100111580	STRATFORD	CT		06/03/2093		231,607							274	274			
100111582	PEACHLAND	NC		06/04/2093		68,487							389	389			
100111584	WHITESBORO	NJ		06/05/2093		318,176							282	282			
100111585	NEWTON	NJ		06/06/2093		171,706							388	388			
100111588	HACKENSACK	NJ		06/07/2093		478,740							2,559	2,559			
100111591	ATLANTA	GA		06/08/2093		262,253							328	328			
100111592	VENTNOR CITY	NJ		06/09/2093		56,827							(269)	(269)			
100111593	RICHMOND	VA		06/10/2093		394,923							696	696			
100111594	PRINCETON	NJ		06/11/2093		731,054							478	478			
100111596	BROWNS MILLS	NJ		06/12/2093		280,356							192	192			
100111598	MIAMI	FL		06/13/2093		246,673							145	145			
100111599	AKRON	OH		06/14/2093		159,870							84	84			
100111601	WICHITA FALLS	TX		06/15/2093		104,015							453	453			
100111603	BESSEMER	AL		06/16/2093		354,262							446	446			
100111605	GRANTS	NM		06/17/2093		106,822							48	48			
100111606	ORLANDO	FL		06/18/2093		322,741							223	223			
100111607	FAYETTEVILLE	GA		06/19/2093		313,307							722	722			
100111610	BIRMINGHAM	AL		06/20/2093		1,544,369							1,518	1,518			
100111612	GRANTS	NM		06/21/2093		109,107							49	49			
100111613	SAINT ALBANS	ME		06/22/2093		255,779							395	395			
100111614	PENSACOLA	FL		06/23/2093		109,030							124	124			
100111615	SALISBURY	NC		06/24/2093		264,579							723	723			
100111616	MOUNT CARMEL	PA		06/25/2093		38,678							22	22			
100111617	ROGERS	AR		06/26/2093		133,365							630	630			
100111618	PORTLAND	OR		06/27/2093		950,010							672	672			
100111619	TRENTON	NJ		06/28/2093		275,214							256	256			
100111620	COVINGTON	KY		06/29/2093		190,527							205	205			
100111621	PLANT CITY	FL		06/30/2093		463,083							597	597			
100111624	GARY	IN		07/01/2093		81,468							356	356			
100111625	CHICAGO HEIGHTS	IL		07/02/2093		350,603							371	371			
100111626	LEXINGTON PARK	MD		07/03/2093		934,714							872	872			
100111630	GOSHEN	IN		07/04/2093		252,566							304	304			
100111631	ATLANTA	GA		07/05/2093		485,185							433	433			
100111633	PHILADELPHIA	PA		07/06/2093		282,579							336	336			
100111635	WEST EDMESTON	NY		07/07/2093		244,595							2,675	2,675			
100111637	SEVERN	MD		07/08/2093		709,620							956	956			
100111638	LAKE WALES	FL		07/09/2093		116,559							120	120			
100111639	SHREVEPORT	LA		07/10/2093		85,011							407	407			
100111640	HAMBURG	NY		07/11/2093		261,120							426	426			
100111641	FITZGERALD	GA		07/12/2093		31,397							1,611	1,611			
100111642	LEESBURG	FL		07/13/2093		20,222							233	233			
100111644	WEST MEMPHIS	AR		07/14/2093		167,355							681	681			
100111645	RICHMOND	VA		07/15/2093		386,150							903	903			
100111646	WASHINGTON	DC		07/16/2093		471,578							438	438			
100111648	MIAMI	FL		07/17/2093		1,014,197							3,051	3,051			
100111652	CORONA	CA		07/18/2093		3,197,313							13,099	13,099			
100111653	MACON	GA		07/19/2093		154,520							76	76			
100111656	NEW MARKET	AL		07/20/2093		274,184							939	939			
100111657	SAINT LOUIS	MO		07/21/2093		166,938							98	98			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111658	GOODYEAR	AZ		07/22/2093		140,932							590	590			
100111659	DAYTON	OH		07/23/2093		105,757							462	462			
100111662	BOGALUSA	LA		07/24/2093		120,592							490	490			
100111664	TAMPA	FL		07/25/2093		187,548							789	789			
100111665	JOHNSTON	RI		07/26/2093		576,196							457	457			
100111668	HARTVILLE	OH		07/27/2093		335,053							1,310	1,310			
100111670	LAS VEGAS	NV		07/28/2093		391,559							1,652	1,652			
100111672	HOUSTON	TX		07/29/2093		201,819							158	158			
100111673	BIG SPRING	TX		07/30/2093		551,507							2,545	2,545			
100111674	UTICA	MI		07/31/2093		225,903							193	193			
100111675	LA HABRA	CA		08/01/2093		52,873							296	296			
100111677	PARAMOUNT	CA		08/02/2093		993,161							584	584			
100111678	REHOBOTH BEACH	DE		08/03/2093		464,003							1,881	1,881			
100111679	ROCKFORD	IL		08/04/2093		114,037							66	66			
100111680	DISTRICT HEIGHTS	MD		08/05/2093		358,118							1,401	1,401			
100111681	JEWETT CITY	CT		08/06/2093		349,978							1,711	1,711			
100111683	DETROIT	MI		08/07/2093		117,612							234	234			
100111684	PLANT CITY	FL		08/08/2093		276,072							986	986			
100111685	LIMA	OH		08/09/2093		76,614							280	280			
100111688	MIAMI	FL		08/10/2093		854,572							990	990			
100111691	DEVON	PA		08/11/2093		99,647							118	118			
100111693	LANCASTER	SC		08/12/2093		87,887							733	733			
100111696	SACRAMENTO	CA		08/13/2093		573,462							975	975			
100111700	NEWMARKET	NH		08/14/2093		422,262							785	785			
100111701	MILWAUKEE	WI		08/15/2093		152,614							493	493			
100111702	HESPERIA	CA		08/16/2093		235,792							1,227	1,227			
100111705	WOODBRIDGE	VA		08/17/2093		602,631							1,014	1,014			
100111707	OSAGE BEACH	MO		08/18/2093		373,676							442	442			
100111708	WILMINGTON	NC		08/19/2093		114,625							690	690			
100111710	READING	PA		08/20/2093		149,279							104	104			
100111711	LEVITTOWN	PA		08/21/2093		367,906							1,477	1,477			
100111712	UPPER DARBY	PA		08/22/2093		224,026							1,468	1,468			
100111713	FORT LAUDERDALE	FL		08/23/2093		178,629							840	840			
100111715	NEWNAN	GA		08/24/2093		33,353							1,456	1,456			
100111716	JACKSON	WI		08/25/2093		530,375							290	290			
100111717	FAIRVIEW	OK		08/26/2093		46,195							32	32			
100111719	BROCKTON	MA		08/27/2093		437,123							1,980	1,980			
100111720	CHICAGO	IL		08/28/2093		726,780							837	837			
100111723	WILMINGTON	DE		08/29/2093		605,539							444	444			
100111726	RICHMOND HILL	GA		08/30/2093		162,842							496	496			
100111728	MEMPHIS	TN		08/31/2093		151,300							581	581			
100111730	CHARLOTTE	NC		09/01/2093		18,647							1,010	1,010			
100111734	LANCASTER	CA		09/02/2093		578,240							680	680			
100111735	RICHMOND	VA		09/03/2093		154,799							601	601			
100111738	MOROCCO	IN		09/04/2093		193,885							131	131			
100111739	ARGYLE	NY		09/05/2093		150,650							1,065	1,065			
100111740	STATEN ISLAND	NY		09/06/2093		910,489							3,609	3,609			
100111741	PRAIRIEVILLE	LA		09/07/2093		722,601							1,094	1,094			
100111742	MIAMI	FL		09/08/2093		609,127							334	334			
100111743	SPOKANE	WA		09/09/2093		254,491							438	438			
100111745	SEATTLE	WA		09/10/2093		334,324							592	592			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111746	FAIRFIELD	AL		09/11/2093		144,941							706	706			
100111747	FOUNTAIN INN	SC		09/12/2093		238,209							(548)	(548)			
100111749	EAGLE SPRINGS	NC		09/13/2093		218,772							140	140			
100111750	WYNCOTE	PA		09/14/2093		516,976							610	610			
100111751	WILDOMAR	CA		09/15/2093		493,788							287	287			
100111752	FREMONT	CA		09/16/2093		953,614							1,133	1,133			
100111753	MELVINDALE	MI		09/17/2093		216,200							134	134			
100111754	DETROIT	MI		09/18/2093		117,432							186	186			
100111755	KEARNEY	NE		09/19/2093		182,431							355	355			
100111756	CHICAGO	IL		09/20/2093		409,667							195	195			
100111757	BALTIMORE	MD		09/21/2093		330,889							252	252			
100111758	REDFORD	MI		09/22/2093		46,400							219	219			
100111759	FORT LAUDERDALE	FL		09/23/2093		284,925							107	107			
100111765	NOVI	MI		09/24/2093		544,221							2,206	2,206			
100111766	TEMPERANCE	MI		09/25/2093		166,848							106	106			
100111767	SILVER SPRING	MD		09/26/2093		819,149							722	722			
100111768	HOUSTON	TX		09/27/2093		236,526							283	283			
100111770	TUCSON	AZ		09/28/2093		481,113							568	568			
100111772	OPA LOCKA	FL		09/29/2093		1,298,916							958	958			
100111774	GYPSUM	CO		09/30/2093		459,807							321	321			
100111775	BENZONIA	MI		10/01/2093		390,452							222	222			
100111776	LEXINGTON	NY		10/02/2093		647,117							3,300	3,300			
100111777	LAS VEGAS	NV		10/03/2093		94,838							246	246			
100111778	BATON ROUGE	LA		10/04/2093		475,356							541	541			
100111780	HIALEAH	FL		10/05/2093		1,838,667							1,526	1,526			
100111783	STERLING	IL		10/06/2093		145,482							122	122			
100111784	MIAMI	FL		10/07/2093		541,920							2,094	2,094			
100111785	LAS VEGAS	NV		10/08/2093		842,213							703	703			
100111787	RYDAL	GA		10/09/2093		315,072							2,030	2,030			
100111789	TRUCKEE	CA		10/10/2093		737,288							421	421			
100111790	FRANKFORT	IL		10/11/2093		109,606							1,603	1,603			
100111791	PHOENIX	AZ		10/12/2093		212,367							843	843			
100111792	TEMPLE HILLS	MD		10/13/2093		557,806							450	450			
100111793	CLEVELAND	OH		10/14/2093		115,268							824	824			
100111796	MILWAUKEE	WI		10/15/2093		347,702							451	451			
100111797	BRIERFIELD	AL		10/16/2093		257,536							989	989			
100111799	PINE PLAINS	NY		10/17/2093		102,240							395	395			
100111801	SAN ANTONIO	TX		10/18/2093		209,312							107	107			
100111802	WICHITA	KS		10/19/2093		43,899							149	149			
100111803	TOLEDO	OH		10/20/2093		54,648							350	350			
100111804	LITHONIA	GA		10/21/2093		228,900							286	286			
100111807	NEWBURGH	NY		10/22/2093		474,127							908	908			
100111809	INDIO	CA		10/23/2093		722,475							466	466			
100111810	SAINT SIMONS ISLAND	GA		10/24/2093		232,258							1,044	1,044			
100111811	LONGWOOD	FL		10/25/2093		295,101							947	947			
100111814	WASHINGTON	IN		10/26/2093		138,947							592	592			
100111815	FAYETTEVILLE	GA		10/27/2093		438,381							445	445			
100111816	EVANS CITY	PA		10/28/2093		89,934							2,095	2,095			
100111820	DODGE CITY	KS		10/29/2093		118,116							460	460			
100111821	GOSHEN	NY		10/30/2093		771,148							960	960			
100111822	PLANO	IL		10/31/2093		123,633							86	86			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100111824	CHATSWORTH	CA		11/01/2093		385,168							455	455			
100111825	HUNTINGTON	NY		11/02/2093		1,079,910							1,102	1,102			
100111827	LEVITTOWN	NY		11/03/2093		793,488							663	663			
100111828	LINDEN	NJ		11/04/2093		471,360							517	517			
100111830	NEWNAN	GA		11/05/2093		254,542							867	867			
100111831	CHARLOTTE	NC		11/06/2093		244,280							3,324	3,324			
100111832	RAVENNA	OH		11/07/2093		258,785							839	839			
100111834	VALLEY STREAM	NY		11/08/2093		626,851							567	567			
100111838	GRAND RAPIDS	MI		11/09/2093		330,808							398	398			
100111839	JONESBORO	GA		11/10/2093		223,509							545	545			
100111840	LIVONIA	MI		11/11/2093		573,155							2,159	2,159			
100111844	BARRINGTON	IL		11/12/2093		515,160							524	524			
100111845	SPRINGFIELD GARDENS	NY		11/13/2093		964,612							436	436			
100111846	LOS BANOS	CA		11/14/2093		849,600							1,006	1,006			
100111847	SAN BERNARDINO	CA		11/15/2093		7,394							3,526	3,526			
100111848	ROCKWOOD	PA		11/16/2093		97,594							115	115			
100111850	NEVADA	MO		11/17/2093		58,815							39	39			
100111851	LINCOLN PARK	MI		11/18/2093		218,259							258	258			
100111852	RIDGEFIELD PARK	NJ		11/19/2093		2,107,492							1,509	1,509			
100111855	MUNSTER	IN		11/20/2093		446,093							488	488			
100111858	BRICK	NJ		11/21/2093		699,670							954	954			
100111860	HENRICO	VA		11/22/2093		501,913							1,978	1,978			
100111861	MANASSAS	VA		11/23/2093		273,160							187	187			
100111862	WARREN	MI		11/24/2093		136,021							507	507			
100111863	GREENVILLE	AL		11/25/2093		140,381							643	643			
100111864	PHOENIX	AZ		11/26/2093		168,745							2,228	2,228			
100111865	GUTTENBERG	NJ		11/27/2093		384,333							1,912	1,912			
100111866	SAINT LOUIS	MO		11/28/2093		278,660							412	412			
100111872	FRESNO	TX		11/29/2093		160,970							92	92			
100111873	AMERICUS	GA		11/30/2093		615,195							3,041	3,041			
100111876	SNEADS	FL		12/01/2093		102,917							323	323			
100111877	MASSILLON	OH		12/02/2093		38,636							37	37			
100111878	EL PASO	TX		12/03/2093		263,727							322	322			
100111879	SPRINGDALE	AR		12/04/2093		454,685							2,272	2,272			
100111880	HIGH POINT	NC		12/05/2093		123,100							83	83			
100111881	GREENWOOD	SC		12/06/2093		65,535							31	31			
100111882	MARCUS HOOK	PA		12/07/2093		294,672							998	998			
100111885	MYRTLE BEACH	SC		12/08/2093		541,966							640	640			
100111886	HAGERSTOWN	MD		12/09/2093		118,447							1,939	1,939			
100111887	JEFFERSON	NC		12/10/2093		362,447							233	233			
100111889	LAS VEGAS	NV		12/11/2093		173,484							192	192			
100111890	SOLDIERS GROVE	WI		12/12/2093		174,961							1,512	1,512			
100111891	SULPHUR	LA		12/13/2093		164,644							149	149			
100111892	LAUREL	MD		12/14/2093		460,999							500	500			
100111893	POTTSTOWN	PA		12/15/2093		573,765							498	498			
100111894	DES MOINES	IA		12/16/2093		282,835							349	349			
100111895	MISSION	KS		12/17/2093		209,478							223	223			
100111896	CHATTANOOGA	TN		12/18/2093		430,716							405	405			
100111897	HARRISBURG	PA		12/19/2093		331,307							257	257			
100111901	NAPERVILLE	IL		12/20/2093		900,699							1,898	1,898			
100111902	EL PASO	TX		12/21/2093		160,672							231	231			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111905	TELFORD	PA		12/22/2093		370,414							331	331			
100111908	SAINT MICHAELS	MD		12/23/2093		495,914							398	398			
100111909	SAINT PETERS	MO		12/24/2093		631,390							534	534			
100111910	LOXAHATCHEE	FL		12/25/2093		200,519							660	660			
100111911	LINDALE	TX		12/26/2093		274,599							260	260			
100111912	HENRICO	VA		12/27/2093		415,476							323	323			
100111913	GAINESVILLE	TX		12/28/2093		464,894							382	382			
100111915	BRONX	NY		12/29/2093		687,312							1,296	1,296			
100111917	PFLUGERVILLE	TX		12/30/2093		340,626							240	240			
100111919	WHEATON	IL		12/31/2093		580,651							450	450			
100111920	AURORA	IL		01/01/2094		459,847							338	338			
100111923	CONCORD	NC		01/02/2094		249,960							221	221			
100111925	HAVERTOWN	PA		01/03/2094		470,646							1,602	1,602			
100111926	RUPERT	ID		01/04/2094		72,301							52	52			
100111928	VISALIA	CA		01/05/2094		419,230							309	309			
100111930	FEDERALSBURG	MD		01/06/2094		531,272							486	486			
100111933	HUGO	MN		01/07/2094		541,822							537	537			
100111938	MIDDLE RIVER	MD		01/08/2094		716,935							784	784			
100111939	JACKSONVILLE	FL		01/09/2094		171,052							1,461	1,461			
100111940	ORANGE CITY	FL		01/10/2094		446,464							376	376			
100111941	UPPER DARBY	PA		01/11/2094		123,597							286	286			
100111944	PORTLAND	OR		01/12/2094		783,231							720	720			
100111945	NEWNAN	GA		01/13/2094		305,778							993	993			
100111946	MCDONOUGH	GA		01/14/2094		771,208							604	604			
100111947	UPPER MARLBORO	MD		01/15/2094		534,393							346	346			
100111948	WINTER GARDEN	FL		01/16/2094		334,199							745	745			
100111949	STUART	FL		01/17/2094		394,754							673	673			
100111950	LITHONIA	GA		01/18/2094		147,941							1,119	1,119			
100111951	CALERA	AL		01/19/2094		196,504							239	239			
100111952	TOBYHANNA	PA		01/20/2094		315,885							876	876			
100111955	MARSHALL	MO		01/21/2094		163,714							2,337	2,337			
100111958	SAYLORSBURG	PA		01/22/2094		147,003							1,565	1,565			
100111959	CHANDLER	AZ		01/23/2094		161,081							142	142			
100111960	SENOIA	GA		01/24/2094		276,450							380	380			
100111961	PIQUA	OH		01/25/2094		111,610							179	179			
100111962	HANOVER	PA		01/26/2094		157,297							1,142	1,142			
100111963	GREER	SC		01/27/2094		460,019							409	409			
100111965	WEST PALM BEACH	FL		01/28/2094		534,060							495	495			
100111966	MANDEVILLE	LA		01/29/2094		199,468							2,134	2,134			
100111968	DECATUR	GA		01/30/2094		309,131							257	257			
100111970	HANSON	MA		01/31/2094		141,531							98	98			
100111971	VENTURA	CA		02/01/2094		461,082							2,467	2,467			
100111972	KANNAPOLIS	NC		02/02/2094		187,868							149	149			
100111973	GLENDALE	CA		02/03/2094		938,543							2,019	2,019			
100111974	SAN DIEGO	CA		02/04/2094		1,127,268							5,637	5,637			
100111975	PEARSON	GA		02/05/2094		151,051							641	641			
100111976	HOUSTON	TX		02/06/2094		306,071							343	343			
100111978	SEATTLE	WA		02/07/2094		780,245							1,297	1,297			
100111980	SAN MARCOS	CA		02/08/2094		327,288							2,810	2,810			
100111983	JAMAICA	NY		02/09/2094		2,034,325							1,250	1,250			
100111984	ABILENE	TX		02/10/2094		410,556							668	668			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111985	BRENTWOOD	TN		02/11/2094		995,182							1,685	1,685			
100111987	ROCKAWAY BEACH	OR		02/12/2094		1,368,147							2,268	2,268			
100111989	BURRILLVILLE	RI		02/13/2094		236,508							1,464	1,464			
100111991	BUFFALO	NY		02/14/2094		468,881							731	731			
100111993	RENO	NV		02/15/2094		549,630							953	953			
100111994	ATLANTA	GA		02/16/2094		110,330							921	921			
100111996	BISBEE	AZ		02/17/2094		436,562							707	707			
100111997	ALLEN	TX		02/18/2094		637,265							947	947			
100111998	BOISE	ID		02/19/2094		1,582,826							2,562	2,562			
100111999	NORRISTOWN	PA		02/20/2094		367,023							362	362			
100112001	FORT WORTH	TX		02/21/2094		205,980							794	794			
100112005	SAINT LOUIS	MO		02/22/2094		325,874							484	484			
100112006	ARLINGTON	TX		02/23/2094		109,735							106	106			
100112007	STATEN ISLAND	NY		02/24/2094		473,054							527	527			
100112009	CHERRYVILLE	NC		02/25/2094		76,936							389	389			
100112011	GRAND JUNCTION	CO		02/26/2094		197,567							731	731			
100112012	JACKSON	NJ		02/27/2094		676,551							701	701			
100112014	FOLEY	AL		02/28/2094		567,403							378	378			
100112019	LEXINGTON	TN		03/01/2094		173,236							91	91			
100112020	OLATHE	KS		03/02/2094		240,322							225	225			
100112021	ALBUQUERQUE	NM		03/03/2094		311,577							369	369			
100112022	COPPERAS COVE	TX		03/04/2094		160,883							188	188			
100112025	SEATTLE	WA		03/05/2094		805,281							950	950			
100112026	CHERRY HILL	NJ		03/06/2094		1,491,818							1,629	1,629			
100112027	FORT MILL	SC		03/07/2094		886,723							537	537			
100112028	RACINE	WI		03/08/2094		381,507							1,223	1,223			
100112029	ATCO	NJ		03/09/2094		814,013							1,000	1,000			
100112030	PORTAGE	PA		03/10/2094		35,667							926	926			
100112031	BURLESON	TX		03/11/2094		395,592							465	465			
100112032	MILWAUKEE	WI		03/12/2094		360,024							419	419			
100112034	CITRUS HEIGHTS	CA		03/13/2094		1,112,961							908	908			
100112035	CYPRESS	TX		03/14/2094		132,097							79	79			
100112037	PORT CHESTER	NY		03/15/2094		1,251,141							1,949	1,949			
100112038	GLEN BURNIE	MD		03/16/2094		797,020							885	885			
100112039	STAUNTON	VA		03/17/2094		460,923							227	227			
100112041	RICHARDSON	TX		03/18/2094		356,866							176	176			
100112043	WEST SPRINGFIELD	MA		03/19/2094		253,906							969	969			
100112044	MILWAUKEE	WI		03/20/2094		345,586							398	398			
100112045	BROOKLYN	NY		03/21/2094		928,310							1,091	1,091			
100112048	SKOKIE	IL		03/22/2094		417,447							752	752			
100112049	PHILADELPHIA	PA		03/23/2094		188,487							555	555			
100112051	CEDAR PARK	TX		03/24/2094		373,179							242	242			
100112052	DADEVILLE	AL		03/25/2094		128,679							368	368			
100112053	LANSING	MI		03/26/2094		220,023							132	132			
100112057	ORANGE PARK	FL		03/27/2094		392,050							274	274			
100112058	HARVEY	LA		03/28/2094		297,322							1,538	1,538			
100112061	REISTERSTOWN	MD		03/29/2094		193,004							387	387			
100112063	HANSON	MA		03/30/2094		578,695							1,005	1,005			
100112064	MIAMI	FL		03/31/2094		340,328							1,053	1,053			
100112066	ROCKAWAY PARK	NY		04/01/2094		1,112,129							1,308	1,308			
100112067	ATLANTA	GA		04/02/2094		658,276							900	900			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112069	HACKETTSTOWN	NJ		04/03/2094		1,249,229							1,260	1,260			
100112070	LAFAYETTE	LA		04/04/2094		227,930							203	203			
100112071	HARDINSBURG	KY		04/05/2094		109,199							44	44			
100112074	DICKINSON	TX		04/06/2094		571,878							362	362			
100112075	TOPEKA	KS		04/07/2094		147,309							587	587			
100112076	KIRBYVILLE	MO		04/08/2094		1,053,347							1,465	1,465			
100112078	CHICAGO	IL		04/09/2094		106,735							3,032	3,032			
100112080	ELMER	NJ		04/10/2094		313,642							1,073	1,073			
100112081	HAMMOND	IN		04/11/2094		193,373							581	581			
100112082	POUGHKEEPSIE	NY		04/12/2094		939,635							945	945			
100112083	BROOKLYN	NY		04/13/2094		661,119							2,451	2,451			
100112084	LAKE ALFRED	FL		04/14/2094		188,635							114	114			
100112086	HANOVER	PA		04/15/2094		309,933							193	193			
100112087	MAMMOTH LAKES	CA		04/16/2094		1,173,930							1,382	1,382			
100112088	SUGAR LAND	TX		04/17/2094		403,182							215	215			
100112090	SOUTH BEND	IN		04/18/2094		238,576							882	882			
100112091	INDIANAPOLIS	IN		04/19/2094		356,974							902	902			
100112092	NAPERVILLE	IL		04/20/2094		1,361,145							2,187	2,187			
100112093	OVERLAND PARK	KS		04/21/2094		242,130							1,351	1,351			
100112096	HOUSTON	TX		04/22/2094		146,460							488	488			
100112100	COLUMBIANA	AL		04/23/2094		240,111							415	415			
100112101	HOUSTON	TX		04/24/2094		315,951							1,214	1,214			
100112102	BRIDGEPORT	CT		04/25/2094		439,307							1,427	1,427			
100112103	BESSEMER	AL		04/26/2094		512,253							663	663			
100112104	ROLLING MEADOWS	IL		04/27/2094		302,588							1,227	1,227			
100112105	SAINT MARYS	GA		04/28/2094		651,565							1,508	1,508			
100112106	CALDWELL	ID		04/29/2094		131,359							701	701			
100112107	SMYRNA	DE		04/30/2094		914,952							756	756			
100112108	VINELAND	NJ		05/01/2094		525,987							611	611			
100112111	BELLEVUE	NE		05/02/2094		209,797							1,199	1,199			
100112114	PORT JERVIS	NY		05/03/2094		316,753							294	294			
100112115	COLUMBIA CITY	IN		05/04/2094		104,074							54	54			
100112117	RHOME	TX		05/05/2094		309,797							136	136			
100112118	NEW KENSINGTON	PA		05/06/2094		102,807							427	427			
100112119	KINGWOOD	TX		05/07/2094		334,838							1,024	1,024			
100112120	WILLIAMSBURG	OH		05/08/2094		232,579							184	184			
100112122	FONDA	NY		05/09/2094		472,116							238	238			
100112123	LAKELAND	FL		05/10/2094		1,069,027							3,785	3,785			
100112124	LEAVENWORTH	KS		05/11/2094		264,531							109	109			
100112126	GREENSBORO	NC		05/12/2094		284,012							906	906			
100112127	HAMPDEN	ME		05/13/2094		347,998							600	600			
100112128	SHAWNEE	OK		05/14/2094		171,924							89	89			
100112129	FAYETTEVILLE	NC		05/15/2094		197,580							101	101			
100112130	TAMPA	FL		05/16/2094		391,264							321	321			
100112131	SAVANNAH	GA		05/17/2094		235,917							918	918			
100112132	MIAMI	FL		05/18/2094		356,926							716	716			
100112133	JACKSONVILLE	FL		05/19/2094		1,463,454							1,090	1,090			
100112134	MEXICO	MO		05/20/2094		70,035							142	142			
100112135	PHILADELPHIA	PA		05/21/2094		475,476							808	808			
100112137	MINERAL	VA		05/22/2094		367,026							1,491	1,491			
100112139	SCHENECTADY	NY		05/23/2094		286,907							264	264			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112140	LANSING	MI		05/24/2094		53,131							1,729	1,729			
100112142	LA MARQUE	TX		05/25/2094		297,926							449	449			
100112143	JUSTIN	TX		05/26/2094		173,452							750	750			
100112144	COEUR DALENE	ID		05/27/2094		263,470							235	235			
100112145	WATERBURY	CT		05/28/2094		71,033							55	55			
100112148	ATLANTA	GA		05/29/2094		236,302							8	8			
100112149	WESLEY CHAPEL	FL		05/30/2094		370,613							359	359			
100112153	BRADFORD	NH		05/31/2094		154,934							222	222			
100112155	MIAMI	FL		06/01/2094		213,021							449	449			
100112156	SAINT CLOUD	FL		06/02/2094		721,732							602	602			
100112159	NAPA	CA		06/03/2094		19,517							74	74			
100112160	PALM BAY	FL		06/04/2094		324,712							1,608	1,608			
100112162	ROOSEVELT	NY		06/05/2094		537,604							390	390			
100112163	HOUSTON	TX		06/06/2094		331,369							223	223			
100112166	TAVERNIER	FL		06/07/2094		472,259							341	341			
100112168	KIRKLAND	WA		06/08/2094		452,179							598	598			
100112169	LIBERTY	MO		06/09/2094		125,898							387	387			
100112171	ORLANDO	FL		06/10/2094		371,698							343	343			
100112173	VICTORIA	TX		06/11/2094		855,692							616	616			
100112174	GERMANTOWN	TN		06/12/2094		192,783							4,685	4,685			
100112175	ORLANDO	FL		06/13/2094		708,718							615	615			
100112176	SHELTON	CT		06/14/2094		330,666							243	243			
100112177	MIDLOTHIAN	VA		06/15/2094		580,525							470	470			
100112179	FAYETTEVILLE	GA		06/16/2094		676,088							425	425			
100112180	JACKSONVILLE	FL		06/17/2094		363,929							327	327			
100112181	WARSAW	MO		06/18/2094		25,850							1,540	1,540			
100112183	QUINCY	FL		06/19/2094		187,254							456	456			
100112184	GREENCASTLE	PA		06/20/2094		227,838							863	863			
100112185	RIVERVIEW	FL		06/21/2094		652,824							428	428			
100112187	MIAMI	FL		06/22/2094		376,319							259	259			
100112188	BROOKLYN	NY		06/23/2094		250,971							214	214			
100112190	WOODSTOCK	GA		06/24/2094		405,180							154	154			
100112191	COTTAGE GROVE	MN		06/25/2094		508,971							1,053	1,053			
100112195	LAWRENCE	KS		06/26/2094		279,557							236	236			
100112196	CHICAGO	IL		06/27/2094		391,568							783	783			
100112199	STANWOOD	WA		06/28/2094		230,543							1,606	1,606			
100112200	MARYLAND HEIG	MO		06/29/2094		309,355							234	234			
100112201	MIDDLETOWN	DE		06/30/2094		517,505							1,199	1,199			
100112202	MONCKS CORNER	SC		07/01/2094		212,600							169	169			
100112203	SAINT CHARLES	MO		07/02/2094		495,868							1,644	1,644			
100112204	MONTGOMERY	AL		07/03/2094		188,264							520	520			
100112205	HARTSELLE	AL		07/04/2094		144,641							451	451			
100112206	SOUTH ELGIN	IL		07/05/2094		1,303,467							1,312	1,312			
100112207	MARIETTA	OH		07/06/2094		426,770							466	466			
100112208	WETMORE	MI		07/07/2094		47,508							872	872			
100112211	CLOVER	SC		07/08/2094		282,678							657	657			
100112212	CHICAGO	IL		07/09/2094		589,828							565	565			
100112213	LAWRENCEVILLE	GA		07/10/2094		544,316							690	690			
100112217	BALTIMORE	MD		07/11/2094		107,104							753	753			
100112218	BINGHAMTON	NY		07/12/2094		94,608							84	84			
100112219	EL PASO	TX		07/13/2094		123,876							95	95			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112222	LEXINGTON	GA		07/14/2094		154,093							303	303			
100112223	CHULA VISTA	CA		07/15/2094		899,428							935	935			
100112225	WILLINGBORO	NJ		07/16/2094		245,665							426	426			
100112226	PHOENIX	IL		07/17/2094		80,920							98	98			
100112227	GILBERT	AZ		07/18/2094		915,351							1,102	1,102			
100112228	STATEN ISLAND	NY		07/19/2094		985,205							1,674	1,674			
100112229	SUWANEE	GA		07/20/2094		649,555							1,095	1,095			
100112234	NASHVILLE	TN		07/21/2094		390,898							1,886	1,886			
100112235	SONOMA	CA		07/22/2094		880,400							1,134	1,134			
100112236	MIDDLETOWN	OH		07/23/2094		120,474							830	830			
100112237	WAUKESHA	WI		07/24/2094		512,441							889	889			
100112238	MARINGOUIN	LA		07/25/2094		207,678							207	207			
100112239	BROWNSVILLE	PA		07/26/2094		263,436							372	372			
100112240	STOUTSVILLE	OH		07/27/2094		194,927							883	883			
100112241	TUCSON	AZ		07/28/2094		91,851							50	50			
100112242	LINDENWOLD	NJ		07/29/2094		241,562							392	392			
100112243	EVERETT	WA		07/30/2094		704,447							828	828			
100112246	MARIETTA	GA		07/31/2094		668,318							1,076	1,076			
100112247	LA MARQUE	TX		08/01/2094		589,680							681	681			
100112248	SACRAMENTO	CA		08/02/2094		727,356							858	858			
100112249	BRONX	NY		08/03/2094		1,829,847							2,273	2,273			
100112250	KANSAS CITY	MO		08/04/2094		282,335							664	664			
100112251	MOUNTLAKE TERRACE	WA		08/05/2094		841,235							616	616			
100112252	WEST CHESTER	PA		08/06/2094		927,131							1,091	1,091			
100112254	CORVALLIS	OR		08/07/2094		770,664							909	909			
100112256	RENTON	WA		08/08/2094		1,133,627							876	876			
100112257	STURGEON LAKE	MN		08/09/2094		450,869							548	548			
100112259	METHUEN	MA		08/10/2094		1,247,173							2,139	2,139			
100112260	BUSH	LA		08/11/2094		451,525							319	319			
100112262	BOLINGBROOK	IL		08/12/2094		315,974							2,232	2,232			
100112264	EL MIRAGE	AZ		08/13/2094		552,467							338	338			
100112265	ARLINGTON HEIGHTS	IL		08/14/2094		281,027							334	334			
100112266	SPRINGBORO	OH		08/15/2094		770,976							800	800			
100112267	CASPER	WY		08/16/2094		441,293							552	552			
100112269	SANTA ANA	CA		08/17/2094		1,961,455							2,306	2,306			
100112271	RESTON	VA		08/18/2094		333,838							395	395			
100112273	HOLLYWOOD	SC		08/19/2094		364,411							525	525			
100112274	SCARBOROUGH	ME		08/20/2094		758,000							898	898			
100112277	FRESNO	CA		08/21/2094		22,727							2,024	2,024			
100112278	SOUTH HAMILTON	MA		08/22/2094		1,346,016							3,249	3,249			
100112279	RICHMOND	TX		08/23/2094		1,195,556							1,408	1,408			
100112281	WOODLAND PARK	CO		08/24/2094		265,235							248	248			
100112282	SHREWSBURY	MA		08/25/2094		1,196,743							1,992	1,992			
100112284	KING CITY	CA		08/26/2094		121,493							379	379			
100112285	WASHINGTON	DC		08/27/2094		844,967							997	997			
100112288	PHOENIX	AZ		08/28/2094		263,450							947	947			
100112289	MIDDLE RIVER	MD		08/29/2094		489,994							1,828	1,828			
100112291	STATEN ISLAND	NY		08/30/2094		2,175,213							2,567	2,567			
100112292	WALDORF	MD		08/31/2094		845,077							2,961	2,961			
100112293	SABINAL	TX		09/01/2094		208,370							367	367			
100112294	MILWAUKEE	WI		09/02/2094		147,511							622	622			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112296	ALEXANDRIA	VA		09/03/2094		624,628							720	720			
100112297	BALTIMORE	MD		09/04/2094		209,215							860	860			
100112298	BRISTOW	OK		09/05/2094		166,761							86	86			
100112299	SPRING	TX		09/06/2094		238,060							109	109			
100112301	BOWIE	MD		09/07/2094		1,903,920							1,737	1,737			
100112302	ODENTON	MD		09/08/2094		994,186							1,162	1,162			
100112303	RIVERDALE	GA		09/09/2094		334,729							530	530			
100112304	CENTRAL ISLIP	NY		09/10/2094		1,089,047							2,161	2,161			
100112305	BALTIMORE	MD		09/11/2094		137,829							129	129			
100112306	AURORA	CO		09/12/2094		342,361							455	455			
100112307	MEMPHIS	TN		09/13/2094		434,512							641	641			
100112309	LOCKPORT	NY		09/14/2094		210,853							126	126			
100112311	LAKE PANASOFFKEE	FL		09/15/2094		246,486							859	859			
100112312	LITTLE ROCK	AR		09/16/2094		145,973							61	61			
100112313	HUTCHINSON	KS		09/17/2094		52,501							217	217			
100112318	BLOOMINGTON	IL		09/18/2094		110,231							545	545			
100112319	POWER	MT		09/19/2094		398,602							161	161			
100112322	MIAMI	FL		09/20/2094		285,577							360	360			
100112323	CINCINNATI	OH		09/21/2094		180,084							1,324	1,324			
100112324	HAWLEY	PA		09/22/2094		336,720							2,152	2,152			
100112326	BOSSIER CITY	LA		09/23/2094		398,277							378	378			
100112327	COTTAGE GROVE	MN		09/24/2094		365,647							183	183			
100112328	LINWOOD	NJ		09/25/2094		423,600							292	292			
100112331	GONZALES	TX		09/26/2094		182,381							124	124			
100112332	DAYTONA BEACH	FL		09/27/2094		297,471							1,043	1,043			
100112333	KAUKAUNA	WI		09/28/2094		739,562							338	338			
100112335	FERNDALE	MI		09/29/2094		470,005							242	242			
100112336	MIAMI	FL		09/30/2094		238,146							117	117			
100112339	KANSAS CITY	MO		10/01/2094		315,415							372	372			
100112340	LEOMINSTER	MA		10/02/2094		435,780							198	198			
100112342	ANSON	ME		10/03/2094		129,935							68	68			
100112343	HOUSTON	TX		10/04/2094		320,997							136	136			
100112345	ORLANDO	FL		10/05/2094		251,421							894	894			
100112346	CUMMING	GA		10/06/2094		369,783							1,768	1,768			
100112347	CORAM	NY		10/07/2094		721,493							859	859			
100112348	GILBERT	PA		10/08/2094		448,743							1,800	1,800			
100112350	DESERT HOT SPRINGS	CA		10/09/2094		469,983							555	555			
100112351	JACKSONVILLE	FL		10/10/2094		253,591							145	145			
100112355	FALLBROOK	CA		10/11/2094		742,463							2,144	2,144			
100112357	EL PASO	TX		10/12/2094		165,913							589	589			
100112361	REDFORD	MI		10/13/2094		200,674							676	676			
100112362	SPOKANE	WA		10/14/2094		642,021							467	467			
100112363	WOODBRIDGE	VA		10/15/2094		162,320							188	188			
100112364	EGG HARBOR TOWNSHIP	NJ		10/16/2094		1,051,750							1,182	1,182			
100112365	DAYTONA BEACH	FL		10/17/2094		120,746							762	762			
100112366	MERCER	PA		10/18/2094		142,583							269	269			
100112368	WEST HELENA	AR		10/19/2094		141,597							512	512			
100112369	GRETNA	LA		10/20/2094		98,931							47	47			
100112370	ELK MOUND	WI		10/21/2094		184,008							82	82			
100112371	COLLEGE PLACE	WA		10/22/2094		269,782							217	217			
100112373	FISHKILL	NY		10/23/2094		768,343							1,434	1,434			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112374	EL PASO	TX		10/24/2094		47,278							23	23			
100112375	LAWSON	MO		10/25/2094		31,788							954	954			
100112379	PHILADELPHIA	PA		10/26/2094		161,142							87	87			
100112380	SHREVEPORT	LA		10/27/2094		247,259							778	778			
100112381	STEVENS POINT	WI		10/28/2094		117,481							1,979	1,979			
100112383	SKOKIE	IL		10/29/2094		1,532,073							1,767	1,767			
100112384	MCDONOUGH	GA		10/30/2094		319,397							345	345			
100112385	RICHMOND	KY		10/31/2094		96,393							47	47			
100112387	OAKLAND	CA		11/01/2094		223,309							780	780			
100112388	LAFAYETTE	LA		11/02/2094		153,466							181	181			
100112389	MORRISON	TN		11/03/2094		378,587							411	411			
100112390	ITASCA	IL		11/04/2094		391,829							668	668			
100112391	CHICAGO	IL		11/05/2094		530,097							388	388			
100112392	SUITLAND	MD		11/06/2094		170,264							121	121			
100112398	SOUTH LYON	MI		11/07/2094		57,133							329	329			
100112399	RICHMOND	TX		11/08/2094		252,000							1,114	1,114			
100112400	HEMPSTEAD	NY		11/09/2094		1,860,794							1,348	1,348			
100112402	HESPERIA	CA		11/10/2094		373,404							263	263			
100112405	BUFORD	GA		11/11/2094		506,297							942	942			
100112406	SANFORD	FL		11/12/2094		586,586							757	757			
100112407	HIGHLAND	IL		11/13/2094		337,605							368	368			
100112408	OMAHA	NE		11/14/2094		65,423							1,900	1,900			
100112410	WYANDANCH	NY		11/15/2094		335,074							400	400			
100112412	TRENTON	NJ		11/16/2094		172,496							841	841			
100112413	MCDONOUGH	GA		11/17/2094		2,404,770							2,935	2,935			
100112415	OLD BRIDGE	NJ		11/18/2094		853,189							754	754			
100112417	HILLSBORO	MO		11/19/2094		31,283							1,635	1,635			
100112419	TRENTON	NJ		11/20/2094		496,387							360	360			
100112421	ALEXANDRIA	OH		11/21/2094		268,456							1,686	1,686			
100112422	ORLANDO	FL		11/22/2094		265,777							566	566			
100112425	LOS ANGELES	CA		11/23/2094		829,368							708	708			
100112426	COATESVILLE	PA		11/24/2094		353,062							333	333			
100112428	POLK CITY	FL		11/25/2094		311,672							473	473			
100112429	LAS VEGAS	NV		11/26/2094		352,828							1,043	1,043			
100112430	FARMINGTON	MI		11/27/2094		413,784							812	812			
100112431	FISKDALE	MA		11/28/2094		315,643							479	479			
100112432	MEMPHIS	TN		11/29/2094		227,984							287	287			
100112433	TUJUNGA	CA		11/30/2094		335,803							1,012	1,012			
100112434	CEDAR RAPIDS	IA		12/01/2094		376,623							516	516			
100112435	NORTH BERGEN	NJ		12/02/2094		1,445,486							1,321	1,321			
100112436	EDGEWOOD	MD		12/03/2094		242,095							293	293			
100112437	TEMPLE	TX		12/04/2094		150,451							342	342			
100112439	WINSTON SALEM	NC		12/05/2094		156,029							223	223			
100112440	HAVERTOWN	PA		12/06/2094		560,044							635	635			
100112441	DUNDALK	MD		12/07/2094		302,855							269	269			
100112442	HAM LAKE	MN		12/08/2094		897,951							821	821			
100112444	WEST COVINA	CA		12/09/2094		501,304							602	602			
100112445	COLLINSVILLE	IL		12/10/2094		323,833							347	347			
100112446	SANTA MONICA	CA		12/11/2094		1,493,516							5,570	5,570			
100112447	SPRINGFIELD	OH		12/12/2094		154,742							339	339			
100112448	SADDLE BROOK	NJ		12/13/2094		1,092,952							1,316	1,316			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112449	CHESHIRE	CT		12/14/2094		467,435							593	593			
100112453	BELLEROSE	NY		12/15/2094		775,246							3,072	3,072			
100112454	CHICAGO	IL		12/16/2094		424,947							1,372	1,372			
100112455	OTIS ORCHARDS	WA		12/17/2094		433,755							470	470			
100112456	CINCINNATI	OH		12/18/2094		185,183							174	174			
100112457	HAVRE	MT		12/19/2094		220,157							347	347			
100112458	EAST AMHERST	NY		12/20/2094		520,014							423	423			
100112459	ELBERTON	GA		12/21/2094		342,913							503	503			
100112460	CLATSKANIE	OR		12/22/2094		214,463							968	968			
100112461	DAYTONA BEACH	FL		12/23/2094		586,594							938	938			
100112464	STANTON	CA		12/24/2094		717,584							924	924			
100112465	MONTGOMERY	AL		12/25/2094		162,451							743	743			
100112466	RENO	NV		12/26/2094		285,158							427	427			
100112467	PAHRUMP	NV		12/27/2094		586,875							479	479			
100112469	EL DORADO	CA		12/28/2094		906,893							1,117	1,117			
100112470	FALL RIVER	MA		12/29/2094		382,858							1,732	1,732			
100112472	LITTLESTOWN	PA		12/30/2094		528,304							928	928			
100112473	PHILADELPHIA	PA		12/31/2094		278,192							219	219			
100112475	ALGONQUIN	IL		01/01/2095		665,825							1,603	1,603			
100112476	CHINO VALLEY	AZ		01/02/2095		450,836							2,847	2,847			
100112478	COLUMBIA	TN		01/03/2095		285,515							354	354			
100112480	WATERVILLE	OH		01/04/2095		405,300							548	548			
100112481	GLENDALE HEIGHTS	IL		01/05/2095		358,517							594	594			
100112483	RANDALLSTOWN	MD		01/06/2095		453,690							551	551			
100112484	SAINT LOUIS	MO		01/07/2095		171,131							211	211			
100112485	LILBURN	GA		01/08/2095		111,191							794	794			
100112487	HIGHLAND MILLS	NY		01/09/2095		459,432							577	577			
100112488	RIVER EDGE	NJ		01/10/2095		330,923							450	450			
100112490	PHILADELPHIA	PA		01/11/2095		150,220							142	142			
100112491	ROMEOVILLE	IL		01/12/2095		303,163							301	301			
100112492	JAMAICA	NY		01/13/2095		846,051							874	874			
100112493	MANSFIELD	MA		01/14/2095		408,682							477	477			
100112494	ELGIN	IL		01/15/2095		589,887							906	906			
100112497	KANSAS CITY	MO		01/16/2095		62,236							456	456			
100112498	VERONA	PA		01/17/2095		58,635							503	503			
100112499	KANSAS CITY	KS		01/18/2095		139,962							149	149			
100112500	MIAMI	FL		01/19/2095		97,251							1,224	1,224			
100112502	LAKE ORION	MI		01/20/2095		252,150							1,471	1,471			
100112504	RIVERTON	IA		01/21/2095		136,221							250	250			
100112505	TAMPA	FL		01/22/2095		233,013							821	821			
100112506	CLEVELAND	OH		01/23/2095		516,135							(204)	(204)			
100112509	DOWNS	IL		01/24/2095		366,278							656	656			
100112510	CROUSE	NC		01/25/2095		82,250							2,462	2,462			
100112511	COLUMBIA	SC		01/26/2095		205,200							250	250			
100112512	SPRING CITY	PA		01/27/2095		245,321							870	870			
100112513	OLD ORCHARD BEACH	ME		01/28/2095		506,617							1,442	1,442			
100112515	LA GRANGE	IL		01/29/2095		37,036							1,787	1,787			
100112517	MISSOURI CITY	TX		01/30/2095		153,942							1,174	1,174			
100112518	SHIRLEY	NY		01/31/2095		433,363							3,873	3,873			
100112520	BALTIMORE	MD		02/01/2095		139,765							110	110			
100112521	PHILADELPHIA	PA		02/02/2095		161,533							171	171			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112522	BALTIMORE	MD		02/03/2095		248,445							560	560			
100112524	NEW BOSTON	NH		02/04/2095		909,734							1,040	1,040			
100112525	GILFORD	NH		02/05/2095		913,707							1,181	1,181			
100112528	LA PORTE	IN		02/06/2095		140,119							138	138			
100112529	ALLENTOWN	PA		02/07/2095		16,322							265	265			
100112530	NORTH MIAMI BEACH	FL		02/08/2095		153,241							1,250	1,250			
100112531	LOUISVILLE	KY		02/09/2095		343,278							892	892			
100112532	VIRGINIA BEACH	VA		02/10/2095		319,833							386	386			
100112533	PORTLAND	OR		02/11/2095		434,723							2,147	2,147			
100112534	ESTILL SPRINGS	TN		02/12/2095		284,227							388	388			
100112536	MENTOR	OH		02/13/2095		343,738							270	270			
100112542	GAITHERSBURG	MD		02/14/2095		316,734							1,506	1,506			
100112544	WEST FRANKFORT	IL		02/15/2095		205,395							946	946			
100112545	ELKMONT	AL		02/16/2095		85,280							488	488			
100112547	MOUNT VERNON	NY		02/17/2095		466,452							4,151	4,151			
100112548	HAVANA	FL		02/18/2095		222,848							1,398	1,398			
100112551	CLEVELAND	OH		02/19/2095		175,443							810	810			
100112552	GONZALES	LA		02/20/2095		215,537							281	281			
100112553	PINE BLUFF	AR		02/21/2095		29,940							263	263			
100112554	GASTONIA	NC		02/22/2095		111,204							539	539			
100112555	TARBORO	NC		02/23/2095		228,072							272	272			
100112557	FRANKFORT	IN		02/24/2095		180,454							213	213			
100112558	MANTECA	CA		02/25/2095		495,066							2,040	2,040			
100112559	RED LION	PA		02/26/2095		593,319							710	710			
100112560	LITHONIA	GA		02/27/2095		403,487							609	609			
100112561	NEW KENT	VA		02/28/2095		273,614							324	324			
100112563	RANDALLSTOWN	MD		03/01/2095		274,823							1,956	1,956			
100112564	BOSTON	MA		03/02/2095		380,345							1,133	1,133			
100112566	HERINGTON	KS		03/03/2095		80,980							331	331			
100112567	KOKOMO	IN		03/04/2095		87,539							381	381			
100112568	BOWIE	MD		03/05/2095		507,392							813	813			
100112570	ORANGE PARK	FL		03/06/2095		489,502							265	265			
100112571	MOUNT LAUREL	NJ		03/07/2095		694,064							682	682			
100112573	INDEPENDENCE	IA		03/08/2095		80,722							115	115			
100112575	NOGALES	AZ		03/09/2095		1,295							1,288	1,288			
100112577	GRAY	ME		03/10/2095		556,170							713	713			
100112579	PHILADELPHIA	PA		03/11/2095		170,914							809	809			
100112581	WARNER ROBINS	GA		03/12/2095		126,013							75	75			
100112583	BUSHKILL	PA		03/13/2095		729,447							986	986			
100112584	HESPERIA	CA		03/14/2095		532,749							633	633			
100112585	KULPMONT	PA		03/15/2095		30,641							189	189			
100112587	TURBEVILLE	SC		03/16/2095		401,954							470	470			
100112588	GUYTON	GA		03/17/2095		128,573							156	156			
100112590	CUMBERLAND	MD		03/18/2095		98,088							85	85			
100112591	LAURINBURG	NC		03/19/2095		78,835							312	312			
100112593	BALTIMORE	MD		03/20/2095		244,716							131	131			
100112595	MOUNT LAUREL	NJ		03/21/2095		434,928							800	800			
100112596	MIAMI	FL		03/22/2095		551,348							517	517			
100112597	RICHMOND	VA		03/23/2095		78,538							3,126	3,126			
100112598	BAKERSFIELD	CA		03/24/2095		249,234							3,116	3,116			
100112599	PHILADELPHIA	PA		03/25/2095		253,609							341	341			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112601	THE WOODLANDS	TX		03/26/2095		191,321							923	923			
100112602	COLUMBIA	KY		03/27/2095		285,431							394	394			
100112604	DEER PARK	NY		03/28/2095		908,831							935	935			
100112607	YUMA	AZ		03/29/2095		15,844							1,816	1,816			
100112608	YUCCA VALLEY	CA		03/30/2095		909,198							895	895			
100112609	WILLISTON	VT		03/31/2095		553,700							1,094	1,094			
100112611	GASTONIA	NC		04/01/2095		248,802							1,431	1,431			
100112612	YUMA	AZ		04/02/2095		58,912							245	245			
100112613	BELGRADE	ME		04/03/2095		171,480							123	123			
100112615	LANCASTER	PA		04/04/2095		312,764							289	289			
100112617	HOUMA	LA		04/05/2095		470,692							619	619			
100112621	BALTIMORE	MD		04/06/2095		120,168							548	548			
100112622	LANCASTER	PA		04/07/2095		209,535							127	127			
100112623	WOODBRIDGE	VA		04/08/2095		558,964							330	330			
100112624	MARION	VA		04/09/2095		71,224							83	83			
100112625	COLUMBIA	SC		04/10/2095		441,309							261	261			
100112626	MONTROSE	MI		04/11/2095		145,470							553	553			
100112627	CONROE	TX		04/12/2095		352,688							226	226			
100112628	OKLAHOMA CITY	OK		04/13/2095		267,737							1,185	1,185			
100112630	IRVINE	CA		04/14/2095		698,880							853	853			
100112632	ALEXANDRIA	VA		04/15/2095		1,056,439							1,247	1,247			
100112633	MIDLAND	TX		04/16/2095		127,337							453	453			
100112634	GRAY	GA		04/17/2095		422,854							611	611			
100112635	WARREN	MI		04/18/2095		146,092							62	62			
100112636	DALTON	GA		04/19/2095		295,826							478	478			
100112637	NEOSHO	MO		04/20/2095		310,004							179	179			
100112639	HARRISBURG	PA		04/21/2095		114,017							89	89			
100112640	DALLAS	TX		04/22/2095		147,012							487	487			
100112641	CALEDONIA	MO		04/23/2095		169,124							106	106			
100112643	BATON ROUGE	LA		04/24/2095		129,872							484	484			
100112644	RINGWOOD	NJ		04/25/2095		619,561							802	802			
100112645	HOUSTON	TX		04/26/2095		236,787							848	848			
100112646	FRANKLIN	OH		04/27/2095		152,156							2,927	2,927			
100112648	PALM SPRINGS	CA		04/28/2095		402,723							1,350	1,350			
100112649	WARNER ROBINS	GA		04/29/2095		208,359							1,628	1,628			
100112650	WINSTON SALEM	NC		04/30/2095		162,721							317	317			
100112651	INDIANA	PA		05/01/2095		214,215							777	777			
100112652	YUMA	AZ		05/02/2095		107,115							821	821			
100112654	SPRINGFIELD	VT		05/03/2095		257,404							368	368			
100112656	NEWPORT NEWS	VA		05/04/2095		459,611							769	769			
100112659	ROCKVILLE	MD		05/05/2095		775,122							489	489			
100112662	PITTSBURGH	PA		05/06/2095		163,413							98	98			
100112664	HIGHLANDS	NJ		05/07/2095		630,334							2,072	2,072			
100112665	GREENVILLE	GA		05/08/2095		105,176							317	317			
100112666	WALDEN	NY		05/09/2095		797,406							585	585			
100112668	MILWAUKEE	WI		05/10/2095		340,867							181	181			
100112669	WINGATE	NC		05/11/2095		70,989							405	405			
100112670	CHAMBERSBURG	PA		05/12/2095		528,368							386	386			
100112671	CHARLESTON	SC		05/13/2095		569,013							533	533			
100112672	CLEVELAND	OH		05/14/2095		256,159							343	343			
100112676	SPOTSYLVANIA	VA		05/15/2095		738,966							931	931			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112677	LAKE ARIEL	PA		05/16/2095		269,419							1,197	1,197			
100112678	DESERT HOT SPRINGS	CA		05/17/2095		564,331							397	397			
100112679	THOROFARE	NJ		05/18/2095		503,663							534	534			
100112680	DANIA BEACH	FL		05/19/2095		552,049							562	562			
100112681	MANASSAS	VA		05/20/2095		422,851							1,330	1,330			
100112682	ALTAMONTE SPRINGS	FL		05/21/2095		383,951							453	453			
100112683	LITTLE FALLS	NY		05/22/2095		197,404							135	135			
100112684	FAIRVIEW	PA		05/23/2095		554,815							1,648	1,648			
100112685	HAMPTON	VA		05/24/2095		189,065							594	594			
100112686	HAMPTON	VA		05/25/2095		173,862							449	449			
100112689	BOWIE	MD		05/26/2095		1,100,612							1,657	1,657			
100112690	MILWAUKEE	WI		05/27/2095		411,685							675	675			
100112691	TROUTMAN	NC		05/28/2095		209,629							100	100			
100112693	SEAGROVE	NC		05/29/2095		29,814							2,097	2,097			
100112695	ST PETERS	MO		05/30/2095		186,073							265	265			
100112697	MONTGOMERY	AL		05/31/2095		246,568							291	291			
100112698	BRADENTON	FL		06/01/2095		585,182							509	509			
100112699	MONTVILLE	NJ		06/02/2095		1,061,188							673	673			
100112700	LEXINGTON	SC		06/03/2095		193,171							679	679			
100112701	BRANDYWINE	MD		06/04/2095		626,861							841	841			
100112702	NEWPORT NEWS	VA		06/05/2095		402,424							694	694			
100112703	FORDYCE	AR		06/06/2095		41,527							47	47			
100112704	RUTLAND	VT		06/07/2095		286,643							183	183			
100112705	UKIAH	CA		06/08/2095		411,508							1,055	1,055			
100112709	SAN LUIS	AZ		06/09/2095		267,088							316	316			
100112710	BERKELEY HEIGHTS	NJ		06/10/2095		1,220,701							1,440	1,440			
100112713	GAINESVILLE	GA		06/11/2095		558,713							664	664			
100112716	TOMBALL	TX		06/12/2095		1,110,748							908	908			
100112717	SYLMAR	CA		06/13/2095		793,717							940	940			
100112718	SANTA ANA	CA		06/14/2095		1,124,587							1,327	1,327			
100112719	PIERMONT	NY		06/15/2095		789,690							1,640	1,640			
100112720	FOLSOM	CA		06/16/2095		1,092,152							1,289	1,289			
100112722	INDIAN TRAIL	NC		06/17/2095		796,743							940	940			
100112723	LADERA RANCH	CA		06/18/2095		1,061,819							997	997			
100112726	MARIETTA	GA		06/19/2095		163,672							1,192	1,192			
100112727	ANTIOCH	CA		06/20/2095		1,043,653							1,227	1,227			
100112734	COTATI	CA		06/21/2095		653,135							3,122	3,122			
100112736	MALDEN	MA		06/22/2095		194,555							1,539	1,539			
100112738	HYDE PARK	MA		06/23/2095		84,875							1,358	1,358			
100112739	GILBERT	AZ		06/24/2095		865,601							516	516			
100112740	CAMBRIDGE	MA		06/25/2095		84,414							1,220	1,220			
100112741	DAWSONVILLE	GA		06/26/2095		481,033							399	399			
100112742	DORCHESTER	MA		06/27/2095		113,518							1,004	1,004			
100112743	DORCHESTER	MA		06/28/2095		86,861							1,050	1,050			
100112745	HONOLULU	HI		06/29/2095		1,435,529							1,709	1,709			
100112750	EL CAJON	CA		06/30/2095		924,716							1,091	1,091			
100112752	CHARLESTON	SC		07/01/2095		58,581							555	555			
100112753	CHICAGO	IL		07/02/2095		454,507							303	303			
100112754	ROMULUS	MI		07/03/2095		116,004							965	965			
100112762	LOS ANGELES AREA	CA		07/04/2095		1,592,183							3,199	3,199			
100112764	MOORESVILLE	NC		07/05/2095		404,866							1,246	1,246			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112768	WENTZVILLE	MO		07/06/2095		608,701							821	821			
100112769	PHILADELPHIA	PA		07/07/2095		17,340							4,478	4,478			
100112771	ROSEDALE	NY		07/08/2095		491,582							2,993	2,993			
100112772	HANFORD	CA		07/09/2095		480,491							2,196	2,196			
100112773	JEANNETTE	PA		07/10/2095		126,240							473	473			
100112774	SHREVEPORT	LA		07/11/2095		36,016							365	365			
100112775	CONYERS	GA		07/12/2095		298,816							810	810			
100112778	CHICAGO	IL		07/13/2095		231,807							513	513			
100112781	BIRMINGHAM	AL		07/14/2095		176,880							472	472			
100112783	WEST PALM BEACH	FL		07/15/2095		356,125							977	977			
100112784	EDGEMOOR	SC		07/16/2095		114,105							108	108			
100112785	LUMBER BRIDGE	NC		07/17/2095		333,112							180	180			
100112787	MEMPHIS	TN		07/18/2095		132,094							658	658			
100112788	COPIAGUE	NY		07/19/2095		2,198,041							1,308	1,308			
100112790	EDGEWOOD	MD		07/20/2095		122,776							661	661			
100112795	TAMPA	FL		07/21/2095		1,071,453							2,471	2,471			
100112798	BROCKTON	MA		07/22/2095		1,368,829							2,283	2,283			
100112799	WAIALUA	HI		07/23/2095		346,111							579	579			
100112800	MASTIC BEACH	NY		07/24/2095		356,822							1,700	1,700			
100112801	DANVILLE	IL		07/25/2095		365,428							731	731			
100112804	PARK FOREST	IL		07/26/2095		273,619							918	918			
100112806	EAST AURORA	NY		07/27/2095		1,268,912							912	912			
100112808	GARDEN CITY	MI		07/28/2095		548,313							471	471			
100112809	FORT LAUDERDALE	FL		07/29/2095		159,091							702	702			
100112812	HAYWARD	CA		07/30/2095		508,076							4,405	4,405			
100112813	PELL CITY	AL		07/31/2095		147,693							112	112			
100112814	SOUTH HOLLAND	IL		08/01/2095		276,185							1,456	1,456			
100112815	TRENTON	NJ		08/02/2095		93,935							79	79			
100112816	CHICAGO	IL		08/03/2095		455,258							1,765	1,765			
100112817	CHICAGO	IL		08/04/2095		224,117							1,395	1,395			
100112819	TAHLEQUAH	OK		08/05/2095		180,575							220	220			
100112820	PALATINE	IL		08/06/2095		643,340							1,048	1,048			
100112821	ROANOKE	VA		08/07/2095		55,447							521	521			
100112822	ROUND LAKE	IL		08/08/2095		247,479							1,145	1,145			
100112823	PERALTA	NM		08/09/2095		90,908							921	921			
100112824	CENTRAL SQUARE	NY		08/10/2095		60,321							965	965			
100112825	UPPER DARBY	PA		08/11/2095		196,187							191	191			
100112826	LITTLE ROCK	AR		08/12/2095		89,200							621	621			
100112829	MELDRIM	GA		08/13/2095		240,360							791	791			
100112831	WESLACO	TX		08/14/2095		92,915							639	639			
100112832	COLOGNE	NJ		08/15/2095		14,671							988	988			
100112834	CHICAGO	IL		08/16/2095		195,857							152	152			
100112835	ANTELOPE	CA		08/17/2095		803,520							1,380	1,380			
100112836	CAROL STREAM	IL		08/18/2095		632,474							540	540			
100112837	YORK	PA		08/19/2095		294,738							357	357			
100112839	CHICAGO	IL		08/20/2095		285,146							380	380			
100112840	DANVILLE	VA		08/21/2095		43,199							3,832	3,832			
100112841	CARPENTERSVILLE	IL		08/22/2095		374,747							514	514			
100112843	SOUTH CHICAGO HEIGHTS	IL		08/23/2095		331,844							1,056	1,056			
100112844	LOS ANGELES	CA		08/24/2095		580,393							2,311	2,311			
100112846	LIBERTY	NY		08/25/2095		298,646							798	798			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112847	WILKES BARRE	PA		08/26/2095		85,676							259	259			
100112848	NORWICH	NY		08/27/2095		202,562							590	590			
100112852	KANSAS CITY	MO		08/28/2095		86,953							2,478	2,478			
100112853	VEVAY	IN		08/29/2095		210,641							86	86			
100112854	ROCK RAPIDS	IA		08/30/2095		123,118							526	526			
100112855	PHILADELPHIA	PA		08/31/2095		431,698							706	706			
100112856	DOWNEY	CA		09/01/2095		802,589							924	924			
100112858	TRENTON	NJ		09/02/2095		98,101							1,423	1,423			
100112860	PHILADELPHIA	PA		09/03/2095		502,040							1,524	1,524			
100112861	FREDERICKSBUR	VA		09/04/2095		1,226,876							3,677	3,677			
100112862	ODENVILLE	AL		09/05/2095		225,994							144	144			
100112863	FERNLEY	NV		09/06/2095		100,778							583	583			
100112864	SAN JACINTO	CA		09/07/2095		806,712							1,016	1,016			
100112865	MELBOURNE	FL		09/08/2095		449,221							601	601			
100112866	STOCKTON	CA		09/09/2095		195,236							1,308	1,308			
100112867	WICHITA	KS		09/10/2095		64,563							707	707			
100112869	DEARBORN HEIGHTS	MI		09/11/2095		121,382							559	559			
100112870	OKLAHOMA CITY	OK		09/12/2095		31,609							552	552			
100112872	WINDERMERE	FL		09/13/2095		1,864,376							2,106	2,106			
100112874	TOBYHANNA	PA		09/14/2095		404,622							764	764			
100112875	NEWBERRY SPRINGS	CA		09/15/2095		145,468							659	659			
100112876	GREENFIELD	WI		09/16/2095		70,414							337	337			
100112877	MCKINLEYVILLE	CA		09/17/2095		860,444							3,191	3,191			
100112878	JACKSONVILLE	FL		09/18/2095		27,486							717	717			
100112879	DAYTON	OH		09/19/2095		127,260							1,582	1,582			
100112880	WAUKEGAN	IL		09/20/2095		85,665							1,001	1,001			
100112881	BOCA RATON	FL		09/21/2095		1,324,955							1,307	1,307			
100112882	REDFORD	MI		09/22/2095		113,032							559	559			
100112883	CHICKASAW	AL		09/23/2095		177,658							361	361			
100112886	MUNCIE	IN		09/24/2095		109,857							523	523			
100112887	BAKERSFIELD	CA		09/25/2095		813,049							3,432	3,432			
100112891	PLEASANT PLAI	OH		09/26/2095		302,376							412	412			
100112893	FLAGLER BEACH	FL		09/27/2095		545,492							559	559			
100112894	DELTONA	FL		09/28/2095		203,762							667	667			
100112895	LAUREL	MD		09/29/2095		421,411							2,208	2,208			
100112896	SICKLERVILLE	NJ		09/30/2095		356,837							387	387			
100112897	LANSING	IL		10/01/2095		580,118							1,041	1,041			
100112899	LONG BEACH	CA		10/02/2095		998,823							579	579			
100112900	MIAMI	FL		10/03/2095		137,961							1,352	1,352			
100112901	KINGSTON	MA		10/04/2095		859,050							929	929			
100112903	TUCSON	AZ		10/05/2095		40,406							1,316	1,316			
100112904	FORT LAUDERDALE	FL		10/06/2095		223,504							2,036	2,036			
100112905	DETROIT	MI		10/07/2095		266,718							312	312			
100112906	OPA LOCKA	FL		10/08/2095		81,107							765	765			
100112907	DES MOINES	IA		10/09/2095		96,580							622	622			
100112909	PHOENIX	AZ		10/10/2095		327,924							404	404			
100112910	TAMPA	FL		10/11/2095		838,316							1,337	1,337			
100112911	WAPATO	WA		10/12/2095		188,057							942	942			
100112912	MONTGOMERY	AL		10/13/2095		94,725							1,157	1,157			
100112913	VALRICO	FL		10/14/2095		640,345							686	686			
100112914	WORCESTER	MA		10/15/2095		1,064,210							936	936			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112915	MODESTO	CA		10/16/2095		396,361							603	603			
100112918	NORTH LAUDERDALE	FL		10/17/2095		288,756							1,400	1,400			
100112919	PITTSBURGH	PA		10/18/2095		22,481							1,331	1,331			
100112920	CLEARWATER	FL		10/19/2095		222,052							454	454			
100112923	MASTIC	NY		10/20/2095		1,112,371							815	815			
100112924	GAINESVILLE	FL		10/21/2095		948,655							2,435	2,435			
100112925	MIAMI	FL		10/22/2095		196,821							821	821			
100112926	NORTH BRUNSWICK	NJ		10/23/2095		303,024							1,134	1,134			
100112927	DAYTON	OH		10/24/2095		49,048							606	606			
100112928	AUGUSTA	GA		10/25/2095		35,328							532	532			
100112929	ORLANDO	FL		10/26/2095		177,729							284	284			
100112930	MIDWEST CITY	OK		10/27/2095		92,764							825	825			
100112931	KENOSHA	WI		10/28/2095		230,204							978	978			
100112933	ABILENE	KS		10/29/2095		161,778							1,396	1,396			
100112936	CHICAGO	IL		10/30/2095		288,513							783	783			
100112937	HOWARD	PA		10/31/2095		363,589							610	610			
100112938	SHADOW HILLS	CA		11/01/2095		1,182,942							4,004	4,004			
100112940	BATON ROUGE	LA		11/02/2095		181,792							632	632			
100112943	PITTSBURGH	PA		11/03/2095		21,243							503	503			
100112945	SAINT LOUIS	MO		11/04/2095		26,694							804	804			
100112947	CLEVELAND	OK		11/05/2095		136,730							436	436			
100112948	MIAMI	FL		11/06/2095		18,318							425	425			
100112950	MIDDLETOWN	NY		11/07/2095		620,961							745	745			
100112952	WESTON	FL		11/08/2095		26,651							580	580			
100112953	MELBOURNE	FL		11/09/2095		404,491							348	348			
100112954	OHATCHEE	AL		11/10/2095		126,457							452	452			
100112955	JAMESVILLE	NC		11/11/2095		43,497							295	295			
100112957	LOS ANGELES	CA		11/12/2095		807,982							536	536			
100112959	DETROIT	MI		11/13/2095		260,501							611	611			
100112960	BLUE ISLAND	IL		11/14/2095		204,304							2,535	2,535			
100112961	BRADENTON	FL		11/15/2095		12,708							547	547			
100112963	SUN VALLEY	NV		11/16/2095		515,747							1,818	1,818			
100112964	AMITYVILLE	NY		11/17/2095		992,545							997	997			
100112966	NEW MILFORD	CT		11/18/2095		456,192							2,306	2,306			
100112967	INDIANAPOLIS	IN		11/19/2095		24,317							1,864	1,864			
100112968	ATLANTA	GA		11/20/2095		395,882							692	692			
100112969	PEMBROKE PINES	FL		11/21/2095		224,322							151	151			
100112970	EAST PATCHOGUE	NY		11/22/2095		566,513							497	497			
100112971	CALLAHAN	FL		11/23/2095		395,343							1,390	1,390			
100112972	PHILADELPHIA	PA		11/24/2095		297,590							1,212	1,212			
100112974	HYATTSVILLE	MD		11/25/2095		571,046							275	275			
100112975	NEW MILFORD	CT		11/26/2095		537,045							787	787			
100112976	CHICAGO	IL		11/27/2095		1,831,531							2,439	2,439			
100112977	PERTH AMBOY	NJ		11/28/2095		767,052							876	876			
100112978	PORT SAINT LUCIE	FL		11/29/2095		874,903							1,119	1,119			
100112979	WAYNE	NJ		11/30/2095		1,358,558							1,799	1,799			
100112980	COLUMBUS	OH		12/01/2095		22,335							577	577			
100112982	MIAMI	FL		12/02/2095		181,918							483	483			
100112983	BALTIMORE	MD		12/03/2095		181,027							850	850			
100112984	JACKSONVILLE	FL		12/04/2095		541,533							565	565			
100112985	CHICAGO	IL		12/05/2095		293,538							571	571			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112986	JACKSONVILLE	FL		12/06/2095		269,811							412	412			
100112987	BURBANK	IL		12/07/2095		486,379							859	859			
100112991	MILWAUKEE	WI		12/08/2095		276,084							691	691			
100112992	CHICAGO	IL		12/09/2095		565,093							903	903			
100112995	LACEY	WA		12/10/2095		772,280							955	955			
100112996	HOFFMAN ESTATES	IL		12/11/2095		395,227							1,616	1,616			
100112997	HUDSON	FL		12/12/2095		501,936							816	816			
100112998	GRIFFITH	IN		12/13/2095		230,506							627	627			
100112999	SAN BERNARDINO	CA		12/14/2095		474,151							593	593			
100113001	BALTIMORE	MD		12/15/2095		218,768							389	389			
100113003	RAISIN CITY	CA		12/16/2095		280,575							1,252	1,252			
100113007	OMAHA	NE		12/17/2095		64,673							263	263			
100113008	EUCLID	OH		12/18/2095		234,526							228	228			
100113010	FOREST PARK	IL		12/19/2095		368,981							484	484			
100113012	FOREST PARK	IL		12/20/2095		714,844							850	850			
100113013	WORCESTER	MA		12/21/2095		585,759							703	703			
100113015	RIVERVIEW	FL		12/22/2095		520,485							276	276			
100113019	RIPLEY	TN		12/23/2095		175,507							522	522			
100113020	WESLEY CHAPEL	FL		12/24/2095		462,343							681	681			
100113021	MONTICELLO	AR		12/25/2095		84,430							435	435			
100113022	CHICAGO	IL		12/26/2095		393,027							663	663			
100113025	CASSVILLE	WI		12/27/2095		276,884							87	87			
100113026	MUSKOGEE	OK		12/28/2095		142,457							407	407			
100113031	DREXEL HILL	PA		12/29/2095		269,100							315	315			
100113032	PALM BAY	FL		12/30/2095		325,448							534	534			
100113034	BESSEMER	AL		12/31/2095		162,659							29	29			
100113035	RIDGECREST	CA		01/01/2096		24,130							136	136			
100113036	DAVIE	FL		01/02/2096		257,394							635	635			
100113042	CORAL SPRINGS	FL		01/03/2096		262,014							1,098	1,098			
100113043	BALTIMORE	MD		01/04/2096		207,694							191	191			
100113044	DOTHAN	AL		01/05/2096		14,512							29	29			
100113046	MOUNT PLEASANT	OH		01/06/2096		18,270							55	55			
100113057	WARNER ROBINS	GA		01/07/2096		174,596							344	344			
100113061	JONES	AL		01/08/2096		105,772							187	187			
100113064	STONE MOUNTAIN	GA		01/09/2096		61,459							300	300			
100113072	HANOVER	PA		01/10/2096		203,567							229	229			
100113076	EDINA	MN		01/11/2096		1,056,297							1,636	1,636			
100113078	HULL	GA		01/12/2096		126,740							183	183			
100113079	CHICAGO	IL		01/13/2096		130,406							173	173			
100113084	SNELLVILLE	GA		01/14/2096		503,141							585	585			
100113087	BALLWIN	MO		01/15/2096		895,841							910	910			
100113088	KNOXVILLE	TN		01/16/2096		287,890							4,474	4,474			
100113089	VALDOSTA	GA		01/17/2096		72,850							510	510			
100113090	ANAHEIM	CA		01/18/2096		1,691,202							1,964	1,964			
100113093	ALBUQUERQUE	NM		01/19/2096		318,753							546	546			
100113094	ADAIRSVILLE	GA		01/20/2096		173,870							624	624			
100113095	ANAHEIM	CA		01/21/2096		360,892							1,106	1,106			
100113098	VAN ETTEN	NY		01/22/2096		258,846							444	444			
100113099	DALLAS	GA		01/23/2096		268,234							785	785			
100113100	SCOTTS VALLEY	CA		01/24/2096		1,244,291							2,332	2,332			
100113101	LITHONIA	GA		01/25/2096		241,077							441	441			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113102	JONESBORO	GA		01/26/2096		365,610							210	210			
100113103	FLORISSANT	MO		01/27/2096		72,185							134	134			
100113104	DOUGLASVILLE	GA		01/28/2096		638,189							415	415			
100113106	ALTA LOMA	CA		01/29/2096		1,076,091							1,224	1,224			
100113107	GLENDORA	CA		01/30/2096		1,736,987							1,394	1,394			
100113108	KINGS PARK	NY		01/31/2096		792,839							1,089	1,089			
100113110	LAWNDALE	CA		02/01/2096		739,847							2,500	2,500			
100113113	DALTON	GA		02/02/2096		266,976							353	353			
100113115	ST PAUL	MN		02/03/2096		139,610							1,294	1,294			
100113116	THE COLONY	TX		02/04/2096		173,084							1,009	1,009			
100113117	DALLAS	TX		02/05/2096		96,103							1,427	1,427			
100113118	MADISON	AL		02/06/2096		133,825							1,810	1,810			
100113121	DALLAS	TX		02/07/2096		183,825							859	859			
100113123	DESERT HOT SPRING	CA		02/08/2096		174,374							812	812			
100113126	PHILADELPHIA	PA		02/09/2096		80,386							522	522			
100113127	SOUTH RICHMOND HILL	NY		02/10/2096		1,538,097							1,674	1,674			
100113128	ZEPHYRHILLS	FL		02/11/2096		139,379							979	979			
100113129	ALISO VIEJO	CA		02/12/2096		1,434,629							2,147	2,147			
100113130	FORT SMITH	AR		02/13/2096		67,447							394	394			
100113132	CICERO	IL		02/14/2096		726,628							1,307	1,307			
100113133	SILER CITY	NC		02/15/2096		132,448							83	83			
100113134	WHEELING	WV		02/16/2096		89,536							354	354			
100113135	ST PAUL	MN		02/17/2096		299,835							909	909			
100113136	HAMILTON	OH		02/18/2096		211,415							1,172	1,172			
100113137	FONTANA	CA		02/19/2096		1,101,376							1,767	1,767			
100113138	SAN YSIDRO	CA		02/20/2096		513,776							681	681			
100113139	PEMBROKE PINES	FL		02/21/2096		80,762							1,743	1,743			
100113140	ORISKANY FALLS	NY		02/22/2096		254,131							611	611			
100113142	BARTLETT	IL		02/23/2096		450,609							2,170	2,170			
100113143	ROCKPORT	MA		02/24/2096		581,190							654	654			
100113144	MIAMI	FL		02/25/2096		124,354							1,475	1,475			
100113146	LA PLACE	LA		02/26/2096		255,640							858	858			
100113147	MIAMI	FL		02/27/2096		78,189							913	913			
100113148	MIAMI	FL		02/28/2096		103,735							1,101	1,101			
100113149	PINECREST	FL		02/29/2096		214,065							2,463	2,463			
100113150	POMPANO BEACH	FL		03/01/2096		36,154							1,347	1,347			
100113151	MIAMI	FL		03/02/2096		48,023							865	865			
100113152	HAINES CITY	FL		03/03/2096		117,703							2,035	2,035			
100113153	MIAMI	FL		03/04/2096		47,129							931	931			
100113154	COCONUT CREEK	FL		03/05/2096		35,157							385	385			
100113155	MIAMI	FL		03/06/2096		26,223							494	494			
100113156	VANCOUVER	WA		03/07/2096		623,522							886	886			
100113158	NORTH MIAMI BEACH	FL		03/08/2096		153,636							1,704	1,704			
100113159	TENAFLY	NJ		03/09/2096		33,452							372	372			
100113160	MIAMI	FL		03/10/2096		109,275							1,086	1,086			
100113161	HOLIDAY	FL		03/11/2096		249,755							616	616			
100113162	MIAMI	FL		03/12/2096		58,142							634	634			
100113163	MIAMI	FL		03/13/2096		57,119							558	558			
100113164	GRAND RAPIDS	MI		03/14/2096		139,846							210	210			
100113165	MIAMI BEACH	FL		03/15/2096		1,699							37	37			
100113166	PEMBROKE PINES	FL		03/16/2096		58,245							991	991			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113167	DAVENPORT	FL		03/17/2096		42,843							503	503			
100113168	DES MOINES	IA		03/18/2096		99,410							56	56			
100113169	MIAMI	FL		03/19/2096		287,943							2,132	2,132			
100113170	LEXINGTON	SC		03/20/2096		104,254							641	641			
100113171	AVENTURA	FL		03/21/2096		291,055							2,155	2,155			
100113172	FT. MYERS	FL		03/22/2096		131,291							1,580	1,580			
100113174	SUNNY ISLES	FL		03/23/2096		234,221							4,660	4,660			
100113175	PEMBROKE PINES	FL		03/24/2096		72,323							621	621			
100113176	MIAMI	FL		03/25/2096		466,080							6,135	6,135			
100113177	ORLANDO	FL		03/26/2096		149,974							1,174	1,174			
100113178	DAVENPORT	FL		03/27/2096		116,850							879	879			
100113179	WEST PALM BEACH	FL		03/28/2096		146,936							1,089	1,089			
100113180	SURFSIDE	FL		03/29/2096		161,809							4,437	4,437			
100113181	MIAMI	FL		03/30/2096		366,496							2,640	2,640			
100113183	AVENTURA	FL		03/31/2096		126,686							850	850			
100113184	BOCA RATON	FL		04/01/2096		93,205							701	701			
100113185	CLERMONT	FL		04/02/2096		124,820							1,246	1,246			
100113186	LAKE WORTH	FL		04/03/2096		59,905							977	977			
100113187	MIAMI BEACH	FL		04/04/2096		120,666							1,159	1,159			
100113188	MIAMI LAKES	FL		04/05/2096		142,633							1,200	1,200			
100113189	KEY BISCAYNE	FL		04/06/2096		150,000							9,244	9,244			
100113190	WESTON	FL		04/07/2096		143,939							1,068	1,068			
100113191	KEY BISCAYNE	FL		04/08/2096		677,469							5,779	5,779			
100113192	CLEVELAND	OH		04/09/2096		114,025							406	406			
100113193	DEERFIELD BEACH	FL		04/10/2096		203,547							789	789			
100113194	MIAMI	FL		04/11/2096		227,490							1,861	1,861			
100113195	MIAMI BEACH	FL		04/12/2096		80,164							799	799			
100113196	MIAMI	FL		04/13/2096		208,908							1,693	1,693			
100113197	GWYNN OAK	MD		04/14/2096		393,492							1,407	1,407			
100113198	MESQUITE	TX		04/15/2096		126,789							603	603			
100113200	RICHMOND	VA		04/16/2096		281,928							1,556	1,556			
100113201	HOUSTON	TX		04/17/2096		117,943							507	507			
100113203	JEFFERSON CITY	MO		04/18/2096		142,319							505	505			
100113204	ATLANTA	GA		04/19/2096		375,450							1,279	1,279			
100113206	LA MARQUE	TX		04/20/2096		156,245							497	497			
100113208	SALISBURY	MD		04/21/2096		657,545							992	992			
100113209	JAMAICA	NY		04/22/2096		1,106,492							285	285			
100113210	LA SALLE	MI		04/23/2096		374,408							201	201			
100113211	WINFIELD	KS		04/24/2096		113,286							383	383			
100113214	SIMI VALLEY	CA		04/25/2096		756,028							641	641			
100113215	EL PASO	TX		04/26/2096		120,733							66	66			
100113217	PRINCETON	IL		04/27/2096		200,772							91	91			
100113219	HIALEAH	FL		04/28/2096		1,872,865							1,879	1,879			
100113220	ATLANTA	GA		04/29/2096		381,422							388	388			
100113221	FREMONT	MI		04/30/2096		75,503							142	142			
100113222	WAIANAE	HI		05/01/2096		369,566							190	190			
100113224	GREEN BAY	WI		05/02/2096		251,645							254	254			
100113229	THORNVILLE	OH		05/03/2096		171,465							143	143			
100113230	CHERRY HILL	NJ		05/04/2096		924,352							872	872			
100113232	MOUNT POCONO	PA		05/05/2096		599,060							601	601			
100113233	KENNEBUNK	ME		05/06/2096		1,398,847							2,541	2,541			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113235	HYDE PARK	MA		05/07/2096		474,812							309	309			
100113237	PENSACOLA	FL		05/08/2096		70,612							53	53			
100113238	PALM BAY	FL		05/09/2096		35,559							24	24			
100113240	SEDONA	AZ		05/10/2096		266,767							1,271	1,271			
100113241	MILWAUKEE	WI		05/11/2096		59,418							143	143			
100113243	MARIETTA	GA		05/12/2096		762,616							579	579			
100113244	NEW BEDFORD	MA		05/13/2096		586,383							510	510			
100113245	EASLEY	SC		05/14/2096		397,247							226	226			
100113247	DETROIT	MI		05/15/2096		124,125							108	108			
100113248	ANTRIM	NH		05/16/2096		74,448							3,874	3,874			
100113249	MARGATE	FL		05/17/2096		584,093							744	744			
100113250	FELLSMERE	FL		05/18/2096		161,983							1,088	1,088			
100113251	PHILADELPHIA	PA		05/19/2096		315,122							605	605			
100113252	SARASOTA	FL		05/20/2096		257,715							1,140	1,140			
100113253	WARREN	MI		05/21/2096		70,600							367	367			
100113254	MOULTRIE	GA		05/22/2096		218,392							105	105			
100113255	CALUMET CITY	IL		05/23/2096		300,105							248	248			
100113256	ATLANTA	GA		05/24/2096		898,029							1,526	1,526			
100113257	PHILADELPHIA	PA		05/25/2096		53,581							2,059	2,059			
100113258	ROCKVILLE	MD		05/26/2096		728,240							1,262	1,262			
100113259	ELKTON	MD		05/27/2096		353,575							228	228			
100113261	KANSAS CITY	MO		05/28/2096		280,580							321	321			
100113262	STOCKTON	CA		05/29/2096		295,528							170	170			
100113263	STRATFORD	CT		05/30/2096		1,203,718							5,791	5,791			
100113264	CLINTON TOWNSHIP	MI		05/31/2096		467,655							550	550			
100113266	TAMPA	FL		06/01/2096		351,136							1,241	1,241			
100113267	PHILADELPHIA	PA		06/02/2096		93,744							134	134			
100113268	BENTON	AR		06/03/2096		150,389							770	770			
100113270	JAMAICA	NY		06/04/2096		483,171							2,311	2,311			
100113271	SIMPSONVILLE	SC		06/05/2096		309,213							447	447			
100113272	LEMOORE	CA		06/06/2096		648,189							614	614			
100113273	GREER	SC		06/07/2096		489,667							622	622			
100113274	ARLINGTON HEIGHTS	IL		06/08/2096		100,124							292	292			
100113275	NORTH CHARLESTON	SC		06/09/2096		153,437							455	455			
100113276	OVERLAND	MO		06/10/2096		231,391							997	997			
100113278	CHICAGO	IL		06/11/2096		678,171							1,625	1,625			
100113279	PENDLETON	SC		06/12/2096		267,880							487	487			
100113280	KENT	WA		06/13/2096		922,348							884	884			
100113281	LIMERICK	PA		06/14/2096		213,569							7,517	7,517			
100113282	BELLMORE	NY		06/15/2096		417,108							508	508			
100113283	WALLINGFORD	CT		06/16/2096		377,878							611	611			
100113284	PHILADELPHIA	PA		06/17/2096		299,832							496	496			
100113285	ORANGEBURG	SC		06/18/2096		85,490							795	795			
100113287	SUNBURY	PA		06/19/2096		23,147							1,192	1,192			
100113288	HURRICANE	WV		06/20/2096		75,229							4,484	4,484			
100113289	TEMPE	AZ		06/21/2096		191,808							569	569			
100113290	AURORA	IL		06/22/2096		159,088							664	664			
100113291	WEST HAVEN	CT		06/23/2096		525,197							783	783			
100113292	PANAMA CITY	FL		06/24/2096		28,524							1,094	1,094			
100113293	PENSACOLA	FL		06/25/2096		43,450							689	689			
100113295	FLORISSANT	MO		06/26/2096		130,154							119	119			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113296	NEWPORT NEWS	VA		06/27/2096		499,081							982	982			
100113298	SCRANTON	PA		06/28/2096		51,640							1,802	1,802			
100113303	OMAHA	NE		06/29/2096		165,135							113	113			
100113304	MANNINGTON	WV		06/30/2096		134,510							318	318			
100113305	HUNLOCK CREEK	PA		07/01/2096		95,063							201	201			
100113307	REDFORD	MI		07/02/2096		292,445							1,055	1,055			
100113308	RIPON	CA		07/03/2096		1,360,556							1,601	1,601			
100113310	THOUSAND OAKS	CA		07/04/2096		785,316							2,313	2,313			
100113311	RALEIGH	NC		07/05/2096		343,840							1,640	1,640			
100113312	COLUMBUS	OH		07/06/2096		320,806							701	701			
100113314	SILVER SPRING	MD		07/07/2096		684,797							2,299	2,299			
100113315	SANDY	UT		07/08/2096		853,638							1,195	1,195			
100113318	TAMPA	FL		07/09/2096		232,091							1,319	1,319			
100113320	PHILADELPHIA	PA		07/10/2096		54,295							313	313			
100113321	DALY CITY	CA		07/11/2096		545,182							20,394	20,394			
100113322	GAINESVILLE	FL		07/12/2096		267,005							904	904			
100113323	BOCA RATON	FL		07/13/2096		146,680							1,248	1,248			
100113324	ORLANDO	FL		07/14/2096		238,349							300	300			
100113325	SUFFOLK	VA		07/15/2096		516,010							1,986	1,986			
100113327	VENTURA	CA		07/16/2096		1,344,152							732	732			
100113329	APPLE VALLEY	CA		07/17/2096		539,205							2,185	2,185			
100113330	LIVERMORE	CA		07/18/2096		1,160,279							3,207	3,207			
100113331	CHICAGO	IL		07/19/2096		502,229							437	437			
100113332	COATESVILLE	PA		07/20/2096		220,549							681	681			
100113334	CENTRAL ISLIP	NY		07/21/2096		345,176							1,413	1,413			
100113336	SYLVESTER	GA		07/22/2096		50,643							672	672			
100113337	AKRON	OH		07/23/2096		145,051							491	491			
100113338	SANFORD	NC		07/24/2096		58,234							649	649			
100113339	DEKALB	IL		07/25/2096		448,480							1,761	1,761			
100113341	CENTREVILLE	VA		07/26/2096		751,673							3,507	3,507			
100113342	COLUMBUS	GA		07/27/2096		48,861							640	640			
100113343	LADSON	SC		07/28/2096		31,110							1,556	1,556			
100113344	DADE CITY	FL		07/29/2096		29,228							878	878			
100113346	VULCAN	MI		07/30/2096		105,162							1,430	1,430			
100113347	CHICAGO	IL		07/31/2096		258,411							422	422			
100113348	CLOVER	SC		08/01/2096		275,562							1,808	1,808			
100113349	CINCINNATI	OH		08/02/2096		30,567							408	408			
100113350	CORAM	NY		08/03/2096		947,381							816	816			
100113351	UKIAH	CA		08/04/2096		457,090							1,823	1,823			
100113352	LANCASTER	PA		08/05/2096		708,218							2,725	2,725			
100113354	WHITEFIELD	ME		08/06/2096		142,062							591	591			
100113356	READING	PA		08/07/2096		284,548							1,292	1,292			
100113358	POINT PLEASANT BE	NJ		08/08/2096		315,322							1,617	1,617			
100113359	SPOKANE VALLEY	WA		08/09/2096		223,698							677	677			
100113360	PEMBROKE PINES	FL		08/10/2096		405,914							784	784			
100113362	FORT LAUDERDALE	FL		08/11/2096		222,938							249	249			
100113363	LARGO	FL		08/12/2096		511,575							3,306	3,306			
100113364	STATEN ISLAND	NY		08/13/2096		723,698							687	687			
100113365	BOYNTON BEACH	FL		08/14/2096		141,538							428	428			
100113366	LYNCHBURG	VA		08/15/2096		158,195							432	432			
100113368	NORTH BRUNSWICK	NJ		08/16/2096		558,611							905	905			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113374	HIALEAH	FL		08/17/2096		244,063							326	326			
100113375	OXNARD	CA		08/18/2096		851,750							743	743			
100113376	MIAMI	FL		08/19/2096		634,730							876	876			
100113379	WINTER PARK	FL		08/20/2096		1,142,158							913	913			
100113380	PINELLAS PARK	FL		08/21/2096		242,485							426	426			
100113382	RANDALLSTOWN	MD		08/22/2096		307,125							1,895	1,895			
100113383	ALTAMONTE SPRINGS	FL		08/23/2096		268,046							223	223			
100113385	VENTNOR CITY	NJ		08/24/2096		723,904							615	615			
100113386	DUNDALK	MD		08/25/2096		67,101							41	41			
100113387	ORLANDO	FL		08/26/2096		538,781							403	403			
100113388	PLANT CITY	FL		08/27/2096		197,542							158	158			
100113390	CHICAGO	IL		08/28/2096		257,531							283	283			
100113391	DUNEDIN	FL		08/29/2096		1,121,267							1,696	1,696			
100113392	KISSIMMEE	FL		08/30/2096		928,355							865	865			
100113396	NORTH BERGEN	NJ		08/31/2096		462,341							512	512			
100113399	CHICAGO	IL		09/01/2096		662,644							1,027	1,027			
100113400	CHICAGO	IL		09/02/2096		461,213							555	555			
100113402	HOFFMAN ESTATES	IL		09/03/2096		503,597							338	338			
100113403	HIALEAH	FL		09/04/2096									6,749	6,749			
100113405	AVENTURA	FL		09/05/2096		878,858							937	937			
100113406	HIALEAH	FL		09/06/2096		353,228							336	336			
100113408	ALBANY	NY		09/07/2096		182,560							175	175			
100113410	HIALEAH	FL		09/08/2096		633,684							347	347			
100113411	CHICAGO	IL		09/09/2096		857,216							2,517	2,517			
100113412	MIAMI	FL		09/10/2096		472,202							425	425			
100113413	MIAMI	FL		09/11/2096		282,509							528	528			
100113416	MIDLOTHIAN	IL		09/12/2096		146,693							137	137			
100113417	RANDALLSTOWN	MD		09/13/2096		891,036							769	769			
100113419	MIAMI	FL		09/14/2096		40,940							875	875			
100113421	NILES	IL		09/15/2096		502,225							825	825			
100113422	CHICAGO	IL		09/16/2096		106,826							1,022	1,022			
100113424	MIAMI	FL		09/17/2096		199,194							1,093	1,093			
100113425	MIAMI GARDENS	FL		09/18/2096		403,314							563	563			
100113426	MIAMI	FL		09/19/2096		288,294							316	316			
100113427	PLYMOUTH	MN		09/20/2096		533,180							2,046	2,046			
100113430	MIAMI	FL		09/21/2096		297,565							282	282			
100113431	SCOTTSDALE	AZ		09/22/2096		457,928							2,272	2,272			
100113432	OCEAN PINES	MD		09/23/2096		351,211							1,722	1,722			
100113433	CHICAGO	IL		09/24/2096		1,140,428							2,300	2,300			
100113436	POMPTON LAKES	NJ		09/25/2096		541,578							426	426			
100113437	LOS LUNAS	NM		09/26/2096		292,038							307	307			
100113439	SAINT PETERS	MO		09/27/2096		642,124							1,289	1,289			
100113440	MIAMI LAKES	FL		09/28/2096		205,001							230	230			
100113442	NEW HYDE PARK	NY		09/29/2096		1,445,221							1,318	1,318			
100113443	MILWAUKEE	WI		09/30/2096		113,295							297	297			
100113445	CHANDLER	AZ		10/01/2096		480,949							566	566			
100113446	JAMAICA	NY		10/02/2096		770,901							1,186	1,186			
100113448	EL PASO	TX		10/03/2096		247,716							253	253			
100113449	HOLLYWOOD	FL		10/04/2096		283,285							336	336			
100113450	SANGER	CA		10/05/2096		527,257							1,033	1,033			
100113451	GLEN ALLEN	VA		10/06/2096		972,993							3,585	3,585			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113452	BAYSIDE	NY		10/07/2096		1,115,080							1,570	1,570			
100113453	SAINT BONIFACIUS	MN		10/08/2096		786,515							5,237	5,237			
100113454	GALVA	IL		10/09/2096		72,398							2,222	2,222			
100113455	JOLIET	IL		10/10/2096		25,101							1,905	1,905			
100113456	FORT MILL	SC		10/11/2096		597,861							615	615			
100113458	LITHONIA	GA		10/12/2096		226,895							218	218			
100113459	YONKERS	NY		10/13/2096		866,842							1,055	1,055			
100113461	TURLOCK	CA		10/14/2096		442,563							453	453			
100113462	MORENO VALLEY	CA		10/15/2096		407,518							455	455			
100113464	GILBERT	AZ		10/16/2096		1,203,606							1,140	1,140			
100113465	OCEANSIDE	CA		10/17/2096		853,509							765	765			
100113467	SAVANNAH	GA		10/18/2096		186,283							158	158			
100113468	PORTAGE	PA		10/19/2096		165,226							655	655			
100113469	CHICAGO	IL		10/20/2096		112,034							172	172			
100113471	WEST PALM BEACH	FL		10/21/2096		722,736							580	580			
100113473	BETHLEHEM	PA		10/22/2096		125,883							945	945			
100113475	GLENSIDE	PA		10/23/2096		560,449							488	488			
100113479	WELLSVILLE	OH		10/24/2096		138,111							857	857			
100113480	BOULDER	CO		10/25/2096		954,219							1,139	1,139			
100113481	WATERBURY	CT		10/26/2096		252,500							419	419			
100113483	DOUGLASSVILLE	PA		10/27/2096		522,940							486	486			
100113484	SAN CLEMENTE	CA		10/28/2096		504,530							2,873	2,873			
100113485	STEWARTSVILLE	NJ		10/29/2096		255,502							289	289			
100113486	FLORISSANT	MO		10/30/2096		93,680							1,815	1,815			
100113487	SEATTLE	WA		10/31/2096		751,752							1,213	1,213			
100113488	MC GEHEE	AR		11/01/2096		144,672							47	47			
100113491	ATLANTA	GA		11/02/2096		266,856							1,254	1,254			
100113492	WILMINGTON	DE		11/03/2096		63,863							36	36			
100113493	DETROIT	MI		11/04/2096		19,113							423	423			
100113494	SANTA ANA	CA		11/05/2096		733,241							880	880			
100113497	PICO RIVERA	CA		11/06/2096		815,329							668	668			
100113499	WILLIAMSTOWN	NJ		11/07/2096		489,409							2,173	2,173			
100113500	BLUE SPRINGS	MO		11/08/2096		14,056							2,352	2,352			
100113502	ASHEVILLE	NC		11/09/2096		187,051							280	280			
100113503	SAINT LOUIS	MO		11/10/2096		758,758							686	686			
100113504	MIAMI	FL		11/11/2096		746,772							742	742			
100113505	IMPERIAL	MO		11/12/2096		568,697							643	643			
100113507	HOT SPRINGS VILLAGE	AR		11/13/2096		11,761							1,426	1,426			
100113508	PASO ROBLES	CA		11/14/2096		980,567							917	917			
100113509	POUGHKEEPSIE	NY		11/15/2096		889,634							1,045	1,045			
100113510	ARNOLD	MO		11/16/2096		281,036							1,442	1,442			
100113511	SUFFOLK	VA		11/17/2096		1,398,720							1,092	1,092			
100113512	RACINE	WI		11/18/2096		237,177							122	122			
100113513	MERRILLVILLE	IN		11/19/2096		20,233							3,608	3,608			
100113517	SYOSSET	NY		11/20/2096		1,092,297							1,319	1,319			
100113518	YORKVILLE	IL		11/21/2096		326,292							134	134			
100113519	WOODBRIDGE	VA		11/22/2096		721,171							851	851			
100113521	AIKEN	SC		11/23/2096		182,368							132	132			
100113522	ATLANTA	GA		11/24/2096		861,598							1,178	1,178			
100113524	LANSING	MI		11/25/2096		240,735							686	686			
100113526	TRUSSVILLE	AL		11/26/2096		57,460							3,933	3,933			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113529	WEST MILFORD	NJ		11/27/2096		478,370							333	333			
100113532	COURTLAND	VA		11/28/2096		331,219							246	246			
100113533	KENNEBUNKPORT	ME		11/29/2096		224,337							1,469	1,469			
100113534	SAN DIEGO	CA		11/30/2096		783,660							937	937			
100113535	BERGENFIELD	NJ		12/01/2096		900,234							1,062	1,062			
100113537	AURORA	CO		12/02/2096		96,617							277	277			
100113538	SALISBURY	MD		12/03/2096		343,554							228	228			
100113540	OMAHA	NE		12/04/2096		289,784							219	219			
100113543	TYRONE	GA		12/05/2096		349,354							413	413			
100113546	NORTH EASTON	MA		12/06/2096		641,705							984	984			
100113548	ENTERPRISE	AL		12/07/2096		895,898							694	694			
100113549	STEGER	IL		12/08/2096		178,065							115	115			
100113551	WALDORF	MD		12/09/2096		754,144							842	842			
100113552	WICHITA	KS		12/10/2096		21,239							2,407	2,407			
100113553	NEW ORLEANS	LA		12/11/2096		482,391							521	521			
100113554	MADISON	MO		12/12/2096		561,502							452	452			
100113555	HENDERSON	NY		12/13/2096		204,915							308	308			
100113556	LEANDER	TX		12/14/2096		577,012							1,697	1,697			
100113557	FLORENCE	SC		12/15/2096		699,168							825	825			
100113559	INDIANAPOLIS	IN		12/16/2096		660,256							726	726			
100113561	MCKEESPORT	PA		12/17/2096		193,443							248	248			
100113562	CHICAGO	IL		12/18/2096		885,269							3,073	3,073			
100113564	VIRGINIA BEACH	VA		12/19/2096		249,463							239	239			
100113565	FLAGSTAFF	AZ		12/20/2096		264,434							250	250			
100113567	LAS VEGAS	NV		12/21/2096		891,723							697	697			
100113570	BOWIE	MD		12/22/2096		735,615							517	517			
100113574	THOMASVILLE	NC		12/23/2096		297,200							324	324			
100113575	NEWNAN	GA		12/24/2096		493,862							442	442			
100113576	BETHEL	CT		12/25/2096		462,252							5,774	5,774			
100113577	PALM BAY	FL		12/26/2096		129,280							115	115			
100113579	COLORADO SPRINGS	CO		12/27/2096		233,331							226	226			
100113580	WHITTIER	CA		12/28/2096		946,436							843	843			
100113581	OPELIKA	AL		12/29/2096		267,399							764	764			
100113582	AZTEC	NM		12/30/2096		389,567							404	404			
100113585	FLORENCE	AZ		12/31/2096		465,477							549	549			
100113586	TAMPA	FL		01/01/2097		566,804							494	494			
100113587	RIVERDALE	GA		01/02/2097		195,776							284	284			
100113588	NORFOLK	VA		01/03/2097		350,857							322	322			
100113589	DELTONA	FL		01/04/2097		278,815							264	264			
100113591	GILBERT	AZ		01/05/2097		904,077							1,067	1,067			
100113593	WATERFORD	WI		01/06/2097		729,394							2,052	2,052			
100113594	WINDSOR MILL	MD		01/07/2097		761,851							605	605			
100113595	CLARKSTON	WA		01/08/2097		146,805							233	233			
100113596	RINGWOOD	NJ		01/09/2097		462,349							546	546			
100113597	CAPITOL HEIGHTS	MD		01/10/2097		324,960							7,871	7,871			
100113598	MIAMI	FL		01/11/2097		720,400							971	971			
100113600	SHAWNEE	KS		01/12/2097		469,564							441	441			
100113601	PRESCOTT	AZ		01/13/2097		398,548							382	382			
100113603	ATLANTA	GA		01/14/2097		293,238							302	302			
100113605	SAINT LOUIS	MO		01/15/2097		609,689							315	315			
100113606	LOS ANGELES	CA		01/16/2097		774,542							1,465	1,465			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113608	MILWAUKEE	WI		01/17/2097		276,317							197	197			
100113610	BRUNSWICK	MD		01/18/2097		606,144							621	621			
100113611	ROHNERT PARK	CA		01/19/2097		1,155,586							1,235	1,235			
100113613	RIVERSIDE	NJ		01/20/2097		1,015,090							847	847			
100113614	OXFORD	GA		01/21/2097		494,371							544	544			
100113615	MIAMI	FL		01/22/2097		788,471							720	720			
100113616	BERKELEY	IL		01/23/2097		616,680							532	532			
100113617	DEFUNIAK SPRINGS	FL		01/24/2097		462,302							453	453			
100113618	RIVERDALE	GA		01/25/2097		268,621							339	339			
100113619	NORCROSS	GA		01/26/2097		229,037							519	519			
100113620	CLEARLAKE	CA		01/27/2097		199,393							551	551			
100113627	BROOKLYN	NY		01/28/2097		209,096							1,038	1,038			
100113629	GREENWOOD	SC		01/29/2097		112,833							600	600			
100113632	MOUNT PROSPECT	IL		01/30/2097		344,733							310	310			
100113633	PARAMUS	NJ		01/31/2097		1,247,039							1,218	1,218			
100113634	FREDERICK	MD		02/01/2097		191,436							181	181			
100113635	TRUMBULL	CT		02/02/2097		905,270							1,028	1,028			
100113636	MCDONOUGH	GA		02/03/2097		349,480							380	380			
100113639	VINELAND	NJ		02/04/2097		302,709							377	377			
100113640	UPPER MARLBORO	MD		02/05/2097		782,663							718	718			
100113641	COLUMBIA	SC		02/06/2097		203,858							1,280	1,280			
100113642	RALEIGH	NC		02/07/2097		10,640							89	89			
100113643	LOS ANGELES	CA		02/08/2097		240,475							2,703	2,703			
100113645	EDENTON	NC		02/09/2097		90,870							771	771			
100113647	LAKE HAVASU CITY	AZ		02/10/2097		181,929							828	828			
100113648	MACON	GA		02/11/2097		45,141							495	495			
100113650	MILWAUKEE	WI		02/12/2097		89,585							496	496			
100113651	REYNOLDSVILLE	PA		02/13/2097		52,551							774	774			
100113653	PINE BLUFF	AR		02/14/2097		151,982							429	429			
100113657	CARSON	CA		02/15/2097		611,223							1,123	1,123			
100113659	BONITA SPRINGS	FL		02/16/2097		265,212							298	298			
100113663	ROCHESTER	NY		02/17/2097		149,289							472	472			
100113664	TUCSON	AZ		02/18/2097		293,354							739	739			
100113666	RIVERDALE	GA		02/19/2097		270,730							627	627			
100113668	PHOENIX	AZ		02/20/2097		184,628							299	299			
100113669	KNOXVILLE	TN		02/21/2097		185,664							1,005	1,005			
100113671	PEMBROKE PINES	FL		02/22/2097		804,761							3,006	3,006			
100113672	CAPON BRIDGE	WV		02/23/2097		397,167							1,560	1,560			
100113673	COLUMBUS	GA		02/24/2097		200,230							272	272			
100113674	WOODSTOCK	CT		02/25/2097		375,866							413	413			
100113675	FAIRFIELD	CA		02/26/2097		261,183							537	537			
100113676	SAN ANTONIO	TX		02/27/2097		85,724							881	881			
100113677	AQUINNAH	MA		02/28/2097		2,371,571							5,926	5,926			
100113680	MINERAL RIDGE	OH		03/01/2097		395,605							440	440			
100113683	ANTIOCH	TN		03/02/2097		384,089							420	420			
100113685	KINGSTON	PA		03/03/2097		333,536							987	987			
100113686	TONAWANDA	NY		03/04/2097		100,314							2,067	2,067			
100113688	TOWER	MN		03/05/2097		33,831							1,144	1,144			
100113689	CHICAGO	IL		03/06/2097		541,191							1,158	1,158			
100113690	SAN DIEGO	CA		03/07/2097		814,095							768	768			
100113692	LOS ANGELES	CA		03/08/2097		485,232							487	487			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113693	DETROIT	MI		03/09/2097		34,633							690	690			
100113694	BALTIMORE	MD		03/10/2097		76,203							112	112			
100113695	HESPERIA	CA		03/11/2097		122,147							438	438			
100113696	OAKLAND	CA		03/12/2097		896,027							1,426	1,426			
100113697	PETERSBURG	VA		03/13/2097		170,762							622	622			
100113698	SUFFOLK	VA		03/14/2097		306,918							1,267	1,267			
100113699	LAURINBURG	NC		03/15/2097		316,413							923	923			
100113700	MILFORD	PA		03/16/2097		80,504							3,373	3,373			
100113701	BRADENTON	FL		03/17/2097		183,908							339	339			
100113702	LINDSAY	CA		03/18/2097		356,477							247	247			
100113703	MARION	IN		03/19/2097		41,953							1,465	1,465			
100113707	EUHARLEE	GA		03/20/2097		137,342							1,214	1,214			
100113708	RIESEL	TX		03/21/2097		519,401							384	384			
100113710	SYRACUSE	NY		03/22/2097		71,940							910	910			
100113711	CATHEDRAL CITY	CA		03/23/2097		193,909							999	999			
100113712	JOURDANTON	TX		03/24/2097		132,334							649	649			
100113713	CYPRESS	TX		03/25/2097		12,723							1,492	1,492			
100113714	HARTFORD	CT		03/26/2097		522,685							886	886			
100113715	COWPENS	SC		03/27/2097		60,710							333	333			
100113716	WESTBROOK	ME		03/28/2097		329,448							470	470			
100113717	PAW PAW TWP	MI		03/29/2097		22,803							484	484			
100113718	GRANDY	NC		03/30/2097		481,912							1,037	1,037			
100113720	BALTIMORE	MD		03/31/2097		249,663							798	798			
100113722	OVERLAND PARK	KS		04/01/2097		807,207							2,381	2,381			
100113725	PHILADELPHIA	PA		04/02/2097		33,586							455	455			
100113727	VALPARAISO	IN		04/03/2097		7,143							1,348	1,348			
100113728	LA PUENTE	CA		04/04/2097		434,508							861	861			
100113730	LOS BANOS	CA		04/05/2097		126,834							120	120			
100113731	DECATUR	GA		04/06/2097		333,612							391	391			
100113733	MINNEAPOLIS	MN		04/07/2097		102,055							1,204	1,204			
100113734	BROOKLYN	MI		04/08/2097		254,704							828	828			
100113735	HOUSTON	TX		04/09/2097		331,527							309	309			
100113736	WASHINGTON	DC		04/10/2097		1,051,004							1,622	1,622			
100113737	MOUNT CARMEL	PA		04/11/2097		268,636							275	275			
100113738	GRAND RAPIDS	MI		04/12/2097		167,491							899	899			
100113740	HURST	TX		04/13/2097		407,286							(745)	(745)			
100113741	PISCATAWAY	NJ		04/14/2097		233,339							1,378	1,378			
100113743	ROCKFORD	IL		04/15/2097		28,472							148	148			
100113748	CARTERSVILLE	GA		04/16/2097		200,567							367	367			
100113749	SHAMOKIN	PA		04/17/2097		67,752							83	83			
100113750	HARMONY	PA		04/18/2097		476,539							2,429	2,429			
100113755	FLORISSANT	MO		04/19/2097		330,719							215	215			
100113757	HOPEWELL	VA		04/20/2097		27,418							171	171			
100113758	ALBUQUERQUE	NM		04/21/2097		146,543							172	172			
100113760	HONOLULU	HI		04/22/2097		999,141							1,180	1,180			
100113761	CHICAGO HEIGHTS	IL		04/23/2097		447,032							721	721			
100113762	PHOENIX	AZ		04/24/2097		155,811							59	59			
100113763	CREST HILL	IL		04/25/2097		134,247							162	162			
100113764	MINNEAPOLIS	MN		04/26/2097		592,385							874	874			
100113766	WILLIAMSTOWN	NJ		04/27/2097		157,592							87	87			
100113767	FAIRBURY	NE		04/28/2097		406,712							374	374			

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100113769	FORT LAUDERDALE	FL		04/29/2097		602,890							904	904			
100113770	DALLAS	TX		04/30/2097		321,470							295	295			
100113772	ARDSLEY	NY		05/01/2097		141,045							147	147			
100113774	ROSCOMMON	MI		05/02/2097		165,800							128	128			
100113775	ADDISON	IL		05/03/2097		389,823							457	457			
100113776	MACOMB	MI		05/04/2097		469,022							541	541			
100113777	SAINT PAUL	MN		05/05/2097		239,926							336	336			
100113779	ARNOLD	MO		05/06/2097		385,618							2,385	2,385			
100113780	MESA	AZ		05/07/2097		219,026							1,108	1,108			
100113783	ARKANSAS CITY	KS		05/08/2097		104,413							942	942			
100113784	ORCHARD PARK	NY		05/09/2097		335,366							270	270			
100113785	ORLANDO	FL		05/10/2097		264,764							312	312			
100113786	FREDERICKSBURG	VA		05/11/2097		377,722							2,178	2,178			
100113787	STAFFORD	VA		05/12/2097		228,939							269	269			
100113789	PINE BUSH	NY		05/13/2097		368,513							312	312			
100113791	CHICAGO	IL		05/14/2097		734,666							1,806	1,806			
100113792	DELTONA	FL		05/15/2097		169,490							843	843			
100113793	ATHOL	MA		05/16/2097		200,276							168	168			
100113796	DOVER	NJ		05/17/2097		881,184							1,012	1,012			
100113799	SNOW CAMP	NC		05/18/2097		77,261							77	77			
100113802	BLOOMINGDALE	IL		05/19/2097		126,082							237	237			
100113803	NAMPA	ID		05/20/2097		272,957							330	330			
100113804	MURRIETA	CA		05/21/2097		733,419							1,137	1,137			
100113805	MIAMI	FL		05/22/2097		399,889							383	383			
100113806	SOLOMON	KS		05/23/2097		52,295							1,525	1,525			
100113807	OZARK	AL		05/24/2097		126,377							103	103			
100113808	UPPER MARLBORO	MD		05/25/2097		331,584							2,281	2,281			
100113809	LILBURN	GA		05/26/2097		330,922							632	632			
100113811	NORWOOD	MA		05/27/2097		710,542							806	806			
100113812	LAKEWOOD	OH		05/28/2097		233,048							281	281			
100113813	NEW CASTLE	DE		05/29/2097		63,844							72	72			
100113815	CHICAGO HEIGHTS	IL		05/30/2097		215,852							254	254			
100113816	KENOSHA	WI		05/31/2097		418,834							1,148	1,148			
100113818	VERNON	NJ		06/01/2097		659,166							569	569			
100113820	ASHBURN	VA		06/02/2097		658,479							793	793			
100113821	HANOVER	PA		06/03/2097		15,054							1,502	1,502			
100113822	TOMS RIVER	NJ		06/04/2097		577,398							512	512			
100113823	PUYALLUP	WA		06/05/2097		490,764							2,309	2,309			
100113825	BROOKLYN	NY		06/06/2097		266,384							309	309			
100113827	MAITLAND	FL		06/07/2097		372,876							1,613	1,613			
100113829	KANSAS CITY	KS		06/08/2097		426,007							2,034	2,034			
100113830	KIRKLAND	WA		06/09/2097		214,668							252	252			
100113831	SAINT LOUIS	MO		06/10/2097		55,625							618	618			
100113832	HOUSTON	TX		06/11/2097		176,875							1,158	1,158			
100113833	WESTON	FL		06/12/2097		128,638							946	946			
100113835	GLENN DALE	MD		06/13/2097		864,624							995	995			
100113836	DAVENPORT	FL		06/14/2097		5,445							41	41			
100113837	ST PETERSBURG	FL		06/15/2097		113,317							658	658			
100113838	MIAMI	FL		06/16/2097		108,770							1,046	1,046			
100113839	HOMESTEAD	FL		06/17/2097		58,880							433	433			
100113840	PARKLAND	FL		06/18/2097		595,247							3,297	3,297			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113841	BRADY	TX		06/19/2097		111,244							53	53			
100113842	HALLANDALE BEACH	FL		06/20/2097		107,590							739	739			
100113843	SUNNY ISLES	FL		06/21/2097		65,813							456	456			
100113845	MIAMI	FL		06/22/2097		215,976							1,196	1,196			
100113846	PLAINVILLE	CT		06/23/2097		925,301							1,408	1,408			
100113848	KEY BISCAYNE	FL		06/24/2097		532,988							3,619	3,619			
100113849	AFTON	VA		06/25/2097		776,793							4,872	4,872			
100113851	KEY BISCAYNE	FL		06/26/2097		1,533,325							8,313	8,313			
100113852	WESTON	FL		06/27/2097		504,531							3,164	3,164			
100113853	MISHAWAKA	IN		06/28/2097		268,967							311	311			
100113854	DELRAY	FL		06/29/2097		590,449							10,457	10,457			
100113855	KEY BISCAYNE	FL		06/30/2097		644,122							3,770	3,770			
100113856	AVENTURA	FL		07/01/2097		491,323							2,076	2,076			
100113857	SUNNY ISLES BEACH	FL		07/02/2097		28,354							10,157	10,157			
100113858	KEY WEST	FL		07/03/2097		779,299							6,140	6,140			
100113859	ROCKVILLE	MD		07/04/2097		545,296							11,291	11,291			
100113860	MIAMI	FL		07/05/2097		629,650							4,632	4,632			
100113861	SILVER SPRING	MD		07/06/2097		90,485							10,836	10,836			
100113862	PALM HARBOR	FL		07/07/2097		506,019							3,729	3,729			
100113863	WASHINGTON	DC		07/08/2097		564,759							3,857	3,857			
100113864	KEY BISCAYNE	FL		07/09/2097		313,032							2,255	2,255			
100113865	LONGBOAT KEY	FL		07/10/2097		1,452,503							9,829	9,829			
100113866	HIGHLAND PARK	IL		07/11/2097		567,615							4,691	4,691			
100113867	AVENTURA	FL		07/12/2097		104,947							401	401			
100113868	SUDBURY	MA		07/13/2097		834,996							3,054	3,054			
100113869	DEERFIELD	IL		07/14/2097		276,174							6,922	6,922			
100113870	SARASOTA	FL		07/15/2097		977,050							5,831	5,831			
100113872	BURR RIDGE	IL		07/16/2097		453,230							2,472	2,472			
100113874	BRADENTON BEACH	FL		07/17/2097		389,293							6,934	6,934			
100113876	DAVIE	FL		07/18/2097		999,056							(112)	(112)			
100113878	MIAMI	FL		07/19/2097		623,462							2,088	2,088			
100113879	CHEVY CHASE	MD		07/20/2097		879,184							8,869	8,869			
100113881	N. MIAMI	FL		07/21/2097		913,439							5,140	5,140			
100113882	NEW YORK	NY		07/22/2097		822,796							7,655	7,655			
100113883	ATLANTA	GA		07/23/2097		149,841							265	265			
100113887	ANNANDALE	VA		07/24/2097		182,590							24,031	24,031			
100113888	SUNNY ISLES	FL		07/25/2097		755,669							2,421	2,421			
100113889	RAEFORD	NC		07/26/2097		175,088							334	334			
100113891	PHOENIX	MD		07/27/2097		584,376							3,079	3,079			
100113892	NAPLES	FL		07/28/2097		870,898							4,461	4,461			
100113893	AVENTURA	FL		07/29/2097		1,858,196							4,645	4,645			
100113897	CHICAGO	IL		07/30/2097		1,232,251							684	684			
100113898	SAN DIEGO	CA		07/31/2097		1,376,203							(642)	(642)			
100113899	BROOKEVILLE	MD		08/01/2097		1,957,091							(989)	(989)			
100113900	MIAMI GARDENS	FL		08/02/2097		255,153							808	808			
100113902	MIAMI	FL		08/03/2097		420,689							1,045	1,045			
100113903	PARK RIDGE	NJ		08/04/2097		1,819,164							3,970	3,970			
100113904	HAWTHORN WOODS	IL		08/05/2097		1,063,769							3,930	3,930			
100113905	KISSIMMEE	FL		08/06/2097		624,676							1,534	1,534			
100113906	STERLING	VA		08/07/2097		883,729							3,713	3,713			
100113907	ALDIE	VA		08/08/2097		1,682,304							6,203	6,203			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113908	ANNAPOLIS	MD		08/09/2097		411,164							1,914	1,914			
100113910	ALEXANDRIA	VA		08/10/2097		58,681							1,675	1,675			
100113911	DALLAS	TX		08/11/2097		30,798							1,379	1,379			
100113912	WORCESTER	MA		08/12/2097		59,237							1,770	1,770			
100113914	RANDOLPH	NJ		08/13/2097		1,341,683							2,519	2,519			
100113915	WINDERMERE	FL		08/14/2097		2,255,062							8,991	8,991			
100113917	LOS ANGELES	CA		08/15/2097		159,970							2,589	2,589			
100113918	CERES	CA		08/16/2097		194,159							122	122			
100113920	MADISON	TN		08/17/2097		102,684							185	185			
100113921	HOUSTON	TX		08/18/2097		82,591							1,021	1,021			
100113922	IRVINE	CA		08/19/2097		598,086							349	349			
100113923	ATLANTA	GA		08/20/2097		180,165							1,054	1,054			
100113924	HOUSTON	TX		08/21/2097		98,797							55	55			
100113925	HOUMA	LA		08/22/2097		27,352							494	494			
100113926	HOUMA	LA		08/23/2097		191,838							193	193			
100113927	INDIANAPOLIS	IN		08/24/2097		115,371							168	168			
100113928	SAN ANTONIO	TX		08/25/2097		260,758							1,879	1,879			
100113929	SEYMOUR	IN		08/26/2097		104,723							1,210	1,210			
100113930	DALLAS	GA		08/27/2097		106,141							119	119			
100113932	LOGAN	OH		08/28/2097		237,260							138	138			
100113933	CALLAHAN	FL		08/29/2097		55,597							577	577			
100113934	MINNEAPOLIS	MN		08/30/2097		137,010							1,252	1,252			
100113935	TERRE HAUTE	IN		08/31/2097		51,958							651	651			
100113936	BRAINERD	MN		09/01/2097		74,864							834	834			
100113937	FORT LAUDERDALE	FL		09/02/2097		62,344							508	508			
100113938	MESA	AZ		09/03/2097		140,519							2,101	2,101			
100113939	POCATELLO	ID		09/04/2097		142,082							2,616	2,616			
100113941	STONE MOUNTAIN	GA		09/05/2097		136,752							1,315	1,315			
100113942	MARSTONS MILLS	MA		09/06/2097		119,063							67	67			
100113943	SOUTH HOUSTON	TX		09/07/2097		57,550							68	68			
100113944	DURHAM	NC		09/08/2097		188,676							86	86			
100113945	HOUSTON	TX		09/09/2097		475,120							572	572			
100113946	TUCSON	AZ		09/10/2097		119,349							1,117	1,117			
100113947	WICHITA	KS		09/11/2097		51,245							925	925			
100113948	UPPER MARLBORO	MD		09/12/2097		89,549							3,258	3,258			
100113949	CLAYTON	DE		09/13/2097		117,111							66	66			
100113951	SICKLERVILLE	NJ		09/14/2097		121,127							917	917			
100113952	BOSSIER CITY	LA		09/15/2097		443,104							480	480			
100113953	BONNE TERRE	MO		09/16/2097		53,437							289	289			
100113955	SAVANNAH	GA		09/17/2097		95,345							789	789			
100113956	LONGWOOD	FL		09/18/2097		394,541							528	528			
100113957	CONYERS	GA		09/19/2097		118,541							281	281			
100113958	MILWAUKEE	WI		09/20/2097		206,667							109	109			
100113959	HOUSTON	TX		09/21/2097		108,676							877	877			
100113960	HACKENSACK	NJ		09/22/2097		52,804							2,273	2,273			
100113961	PITTSBURGH	PA		09/23/2097		180,125							74	74			
100113962	SPRINGFIELD	IL		09/24/2097		97,836							707	707			
100113963	TIVERTON	RI		09/25/2097		153,131							99	99			
100113964	LA SALLE	IL		09/26/2097		58,094							389	389			
100113965	HYNDMAN	PA		09/27/2097		83,997							621	621			
100113966	DUNCANVILLE	TX		09/28/2097		60,506							74	74			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113967	CLEARWATER	FL		09/29/2097		473,081							1,925	1,925			
100113968	RALEIGH	NC		09/30/2097		54,633							61	61			
100113969	PITTSBURGH	PA		10/01/2097		72,907							120	120			
100113970	DENVER	CO		10/02/2097		447,070							265	265			
100113971	GRAY	LA		10/03/2097		63,858							581	581			
100113974	MIAMI	FL		10/04/2097		153,852							1,595	1,595			
100113975	MONROE TOWNSHIP	NJ		10/05/2097		430,789							511	511			
100113976	SUNRISE	FL		10/06/2097		47,816							383	383			
100113977	AKRON	OH		10/07/2097		39,585							428	428			
100113978	PORTLAND	OR		10/08/2097		161,616							7,243	7,243			
100113980	ELLENWOOD	GA		10/09/2097		182,341							1,791	1,791			
100113981	CANONSBURG	PA		10/10/2097		167,150							197	197			
100113983	FEDERAL WAY	WA		10/11/2097		231,211							275	275			
100113984	COUNCIL	ID		10/12/2097		100,844							1,131	1,131			
100113986	BOISE	ID		10/13/2097		20,844							2,299	2,299			
100113987	CHICAGO	IL		10/14/2097		292,750							320	320			
100113988	LAKEWOOD	NJ		10/15/2097		59,129							29	29			
100113989	DOUGLAS	AZ		10/16/2097		105,560							93	93			
100113990	PALMYRA	VA		10/17/2097		42,323							338	338			
100113991	KANSAS CITY	MO		10/18/2097		40,211							1,071	1,071			
100113992	JOHNSON CITY	TN		10/19/2097		298,989							162	162			
100113993	CHESTERFIELD	MI		10/20/2097		319,667							287	287			
100113994	ELYRIA	OH		10/21/2097		240,905							106	106			
100113995	STROUDSBURG	PA		10/22/2097		263,597							476	476			
100113996	FAIRBURN	GA		10/23/2097		120,482							355	355			
100113998	COLORADO SPRINGS	CO		10/24/2097		347,374							489	489			
100113999	SANDERSVILLE	GA		10/25/2097		147,555							871	871			
100114001	MOUNT MORRIS	MI		10/26/2097		174,584							949	949			
100114003	WEST PALM BEACH	FL		10/27/2097		223,076							1,462	1,462			
100114004	CONCHO	AZ		10/28/2097		133,428							85	85			
100114006	MARTINSVILLE	VA		10/29/2097		296,564							320	320			
100114009	BRIGHTON	UT		10/30/2097		666,509							786	786			
100114010	LOXAHATCHEE	FL		10/31/2097		190,347							1,959	1,959			
100114012	MADERA	CA		11/01/2097		250,222							142	142			
100114014	FEDERAL WAY	WA		11/02/2097		340,525							179	179			
100114016	SAINT LOUIS	MO		11/03/2097		154,039							111	111			
100114017	NORTH HIGHLANDS	CA		11/04/2097		144,493							1,124	1,124			
100114018	BONNER SPRINGS	KS		11/05/2097		132,637							1,366	1,366			
100114020	MEMPHIS	TN		11/06/2097		132,233							60	60			
100114021	ACWORTH	GA		11/07/2097		128,039							153	153			
100114022	BROOKLYN	NY		11/08/2097		740,082							293	293			
100114023	FULLERTON	CA		11/09/2097		445,477							832	832			
100114024	JACKSONVILLE	FL		11/10/2097		221,993							1,838	1,838			
100114026	ELMWOOD PARK	NJ		11/11/2097		496,651							586	586			
100114027	ORLAND PARK	IL		11/12/2097		243,264							194	194			
100114028	COLUMBUS	OH		11/13/2097		2,302							1,934	1,934			
100114029	PENDLETON	IN		11/14/2097		219,024							841	841			
100114031	WAUKEGAN	IL		11/15/2097		198,198							240	240			
100114032	PLACERVILLE	CO		11/16/2097		313,224							370	370			
100114033	NORFOLK	VA		11/17/2097		173,146							85	85			
100114034	LADERA RANCH	CA		11/18/2097		409,957							484	484			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114035	THOMASTON	GA		11/19/2097		170,646							223	223			
100114036	SAFFORD	AZ		11/20/2097		229,489							168	168			
100114038	AURORA	IL		11/21/2097		133,812							86	86			
100114039	ALPHARETTA	GA		11/22/2097		77,625							92	92			
100114040	CANTON	GA		11/23/2097		203,854							1,250	1,250			
100114041	WINTER GARDEN	FL		11/24/2097		293,190							433	433			
100114044	FORT WAYNE	IN		11/25/2097		158,799							165	165			
100114045	NORTH HOLLYWOOD	CA		11/26/2097		344,877							241	241			
100114048	TAMPA	FL		11/27/2097		42,965							74	74			
100114049	CHICAGO	IL		11/28/2097		532,978							3,530	3,530			
100114050	MIAMI	FL		11/29/2097		192,222							957	957			
100114051	ONTARIO	CA		11/30/2097		180,046							233	233			
100114052	HENDERSON	NV		12/01/2097		536,437							287	287			
100114053	OPA LOCKA	FL		12/02/2097		255,708							159	159			
100114055	CINCINNATI	OH		12/03/2097		223,414							999	999			
100114056	INVERNESS	FL		12/04/2097		111,232							145	145			
100114057	CINCINNATI	OH		12/05/2097		115,936							711	711			
100114058	GROSSE POINTE	MI		12/06/2097		316,183							151	151			
100114059	FAIRFIELD	ID		12/07/2097		148,557							946	946			
100114061	PHOENIX	AZ		12/08/2097		14,606							1,797	1,797			
100114062	WILMINGTON	NC		12/09/2097		92,997							1,691	1,691			
100114063	CRANSTON	RI		12/10/2097		409,285							524	524			
100114064	DENTON	TX		12/11/2097		316,180							506	506			
100114068	HARWOOD HEIGHTS	IL		12/12/2097		255,820							454	454			
100114069	GRAND RAPIDS	MI		12/13/2097		259,413							306	306			
100114070	WERNERSVILLE	PA		12/14/2097		684,553							947	947			
100114071	SAINT LOUIS	MO		12/15/2097		72,603							283	283			
100114072	AUBURN	MA		12/16/2097		635,015							593	593			
100114073	STUYVESANT	NY		12/17/2097		262,915							111	111			
100114074	DETROIT	MI		12/18/2097		64,095							906	906			
100114075	MONTGOMERY	AL		12/19/2097		230,213							116	116			
100114077	ELIZABETH	PA		12/20/2097		114,296							115	115			
100114078	PITTSBURGH	PA		12/21/2097		34,336							72	72			
100114079	MILWAUKEE	WI		12/22/2097		441,128							769	769			
100114080	SAN GABRIEL	CA		12/23/2097		199,235							250	250			
100114081	FALL CREEK	WI		12/24/2097		426,978							641	641			
100114083	WATSONVILLE	CA		12/25/2097		171,842							526	526			
100114084	TUCKER	GA		12/26/2097		214,477							1,108	1,108			
100114086	CLEMENTON	NJ		12/27/2097		441,443							355	355			
100114088	GREENWOOD	SC		12/28/2097		185,404							324	324			
100114089	ARLINGTON	TX		12/29/2097		187,120							223	223			
100114091	MONTOURSVILLE	PA		12/30/2097		663,652							548	548			
100114093	BELOIT	WI		12/31/2097		33,092							164	164			
100114094	CRESSON	PA		01/01/2098		77,685							37	37			
100114096	RACINE	WI		01/02/2098		44,631							889	889			
100114097	GREENSBORO	NC		01/03/2098		154,885							141	141			
100114098	MADISON	WI		01/04/2098		156,132							681	681			
100114099	CURTISS	WI		01/05/2098		97,531							58	58			
100114100	SHAWANO	WI		01/06/2098		292,287							246	246			
100114101	WEST ALLIS	WI		01/07/2098		247,201							373	373			
100114102	MADISON	WI		01/08/2098		187,537							549	549			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114103	PEORIA	IL		01/09/2098		148,509							191	191			
100114104	MILWAUKEE	WI		01/10/2098		349,364							815	815			
100114105	BONDUEL	WI		01/11/2098		143,030							424	424			
100114106	BAYFIELD	WI		01/12/2098		163,247							264	264			
100114107	POUND	WI		01/13/2098		169,760							194	194			
100114108	BEAVER DAM	WI		01/14/2098		204,025							196	196			
100114109	ORONOCO	MN		01/15/2098		104,944							1,264	1,264			
100114110	GALESVILLE	WI		01/16/2098		437,913							981	981			
100114111	GRESHAM	WI		01/17/2098		43,164							359	359			
100114112	ST PAUL	MN		01/18/2098		70,449							2,264	2,264			
100114113	ROCKFORD	IL		01/19/2098		225,981							766	766			
100114114	HAMMOND	WI		01/20/2098		588,963							745	745			
100114115	CICERO	NY		01/21/2098		44,661							1,033	1,033			
100114116	FAYETTEVILLE	NC		01/22/2098		37,110							745	745			
100114117	WAUNAKEE	WI		01/23/2098		387,111							385	385			
100114118	TULSA	OK		01/24/2098		94,145							2,733	2,733			
100114119	MINOCQUA	WI		01/25/2098		775,424							833	833			
100114120	INDIANAPOLIS	IN		01/26/2098		44,844							306	306			
100114121	WAUWATOSA	WI		01/27/2098		422,530							617	617			
100114123	OAK CREEK	WI		01/28/2098		282,512							351	351			
100114124	ROSHOLT	WI		01/29/2098		78,443							185	185			
100114128	ROSSVILLE	GA		01/30/2098		12,387							2,441	2,441			
100114129	ABBEVILLE	LA		01/31/2098		126,120							678	678			
100114130	WINDSOR LOCKS	CT		02/01/2098		584,247							314	314			
100114131	MAPLE HEIGHTS	OH		02/02/2098		105,449							1,491	1,491			
100114133	SUMITON	AL		02/03/2098		124,123							1,171	1,171			
100114134	RALEIGH	NC		02/04/2098		133,657							133	133			
100114135	MENOMINEE	MI		02/05/2098		153,536							196	196			
100114136	DES MOINES	IA		02/06/2098		254,071							362	362			
100114137	MIAMI	FL		02/07/2098		1,163,893							3,401	3,401			
100114138	FLORISSANT	MO		02/08/2098		558,572							108	108			
100114139	ZEPHYRHILLS	FL		02/09/2098		685,212							848	848			
100114140	WALES	ME		02/10/2098		406,027							1,250	1,250			
100114141	NEWPORT NEWS	VA		02/11/2098		132,647							920	920			
100114144	SOUTHGATE	MI		02/12/2098		350,328							956	956			
100114145	PIPERSVILLE	PA		02/13/2098		895,647							863	863			
100114146	SAN ANTONIO	TX		02/14/2098		87,418							726	726			
100114147	AZUSA	CA		02/15/2098		1,062,318							1,384	1,384			
100114149	LATHROP	MO		02/16/2098		48,036							1,432	1,432			
100114151	STILLWATER	MN		02/17/2098		236,139							691	691			
100114152	KINSALE	VA		02/18/2098		155,691							780	780			
100114153	BALTIMORE	MD		02/19/2098		308,193							591	591			
100114154	ABINGDON	VA		02/20/2098		82,638							3,110	3,110			
100114155	FORT LAUDERDALE	FL		02/21/2098		194,542							690	690			
100114156	VACHERIE	LA		02/22/2098		155,613							88	88			
100114157	STANLEY	NC		02/23/2098		106,824							469	469			
100114159	WEATHERBY	MO		02/24/2098		294,791							985	985			
100114160	RENFREW	PA		02/25/2098		273,324							1,027	1,027			
100114161	NEW OXFORD	PA		02/26/2098		298,945							1,319	1,319			
100114162	WEST COLUMBIA	SC		02/27/2098		268,747							1,046	1,046			
100114163	MARION	KY		02/28/2098		151,820							604	604			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114164	CARTERVILLE	MO		03/01/2098		72,719							294	294			
100114165	LAKE HAVASU CITY	AZ		03/02/2098		288,151							357	357			
100114166	SANTEE	SC		03/03/2098		347,722							308	308			
100114168	OKLAHOMA CITY	OK		03/04/2098		103,591							415	415			
100114170	HOWARD CITY	MI		03/05/2098		354,415							396	396			
100114173	LONG BEACH	CA		03/06/2098		335,342							1,557	1,557			
100114175	CLARKSON	KY		03/07/2098		121,878							2,181	2,181			
100114176	AUBURN	AL		03/08/2098		278,180							1,398	1,398			
100114177	AURORA	IL		03/09/2098		336,839							863	863			
100114179	JACKSONVILLE	FL		03/10/2098		8,350							1,059	1,059			
100114180	GAINESVILLE	GA		03/11/2098		62,233							977	977			
100114181	LAKELAND	FL		03/12/2098		115,638							437	437			
100114183	ATLANTA	GA		03/13/2098		390,318							476	476			
100114185	GRAND JUNCTION	IA		03/14/2098		51,050							879	879			
100114187	BALTIMORE	MD		03/15/2098		70,641							650	650			
100114188	LAWTON	OK		03/16/2098		216,411							1,386	1,386			
100114189	LOS ANGELES	CA		03/17/2098		867,305							533	533			
100114190	LAWNDALE	NC		03/18/2098		239,903							278	278			
100114191	FRESNO	CA		03/19/2098		231,456							49	49			
100114192	KIRKWOOD	NY		03/20/2098		164,737							286	286			
100114194	WATSONVILLE	CA		03/21/2098		992,243							1,466	1,466			
100114196	DEARBORN	MI		03/22/2098		44,144							596	596			
100114197	STOCKTON	CA		03/23/2098		98,330							315	315			
100114200	WINTER GARDENS	FL		03/24/2098		13,336							101	101			
100114204	BAKERSFIELD	CA		03/25/2098		318,515							542	542			
100114205	GREENVILLE	PA		03/26/2098		181,544							1,712	1,712			
100114206	PHARR	TX		03/27/2098		77,576							2,414	2,414			
100114207	LAUDERDILL	FL		03/28/2098		14,888							787	787			
100114208	FORTSON	GA		03/29/2098		433,569							2,088	2,088			
100114209	OAKLAND	CA		03/30/2098		414,074							1,110	1,110			
100114213	ISLAND LAKE	IL		03/31/2098		80,741							249	249			
100114214	KANNAPOLIS	NC		04/01/2098		85,018							948	948			
100114215	MESQUITE	TX		04/02/2098		50,121							932	932			
100114217	NORFOLK	VA		04/03/2098		309,871							581	581			
100114218	THOMSON	GA		04/04/2098		17,324							1,395	1,395			
100114219	PINE TOP	KY		04/05/2098		69,072							1,319	1,319			
100114220	PHILADELPHIA	PA		04/06/2098		17,842							507	507			
100114223	HOLIDAY	FL		04/07/2098		187,642							526	526			
100114224	KANSAS CITY	MO		04/08/2098		139,939							696	696			
100114225	SAINT LOUIS	MO		04/09/2098		114,277							159	159			
100114226	COWETA	OK		04/10/2098		63,524							598	598			
100114228	LOUISVILLE	KY		04/11/2098		72,081							745	745			
100114229	SAINT MARYS	GA		04/12/2098		217,839							325	325			
100114230	WAPATO	WA		04/13/2098		159,569							121	121			
100114231	DOUGLASVILLE	GA		04/14/2098		540,370							594	594			
100114233	CORPUS CHRISTI	TX		04/15/2098		209,851							820	820			
100114234	SAN ANTONIO	TX		04/16/2098		52,193							38	38			
100114235	SMYRNA	GA		04/17/2098		190,063							662	662			
100114236	HOUSTON	TX		04/18/2098		166,145							255	255			
100114238	NORTH HUNTINGTON	PA		04/19/2098		195,378							974	974			
100114239	BRIDGEPORT	CT		04/20/2098		12,713							2,093	2,093			

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100114243	WICHITA	KS		04/21/2098		39,709							918	918			
100114244	GOLD CREEK	MT		04/22/2098		114,138							941	941			
100114245	PITTSBURGH	PA		04/23/2098		51,509							382	382			
100114246	MIAMI	FL		04/24/2098		32,560							1,676	1,676			
100114247	RAHWAY	NJ		04/25/2098		368,901							1,835	1,835			
100114248	LOS ANGELES	CA		04/26/2098		964,483							3,092	3,092			
100114249	BRIDGEPORT	CT		04/27/2098		187,693							815	815			
100114251	ROYAL PALM BEACH	FL		04/28/2098		678,743							1,071	1,071			
100114253	SAVAGE	MN		04/29/2098		672,125							937	937			
100114254	RICHMOND	VA		04/30/2098		373,049							1,990	1,990			
100114255	PUEBLO	CO		05/01/2098		191,725							947	947			
100114256	LENOIR	NC		05/02/2098		124,801							564	564			
100114257	SLAUGHTER	LA		05/03/2098		188,049							755	755			
100114259	ROCK SPRING	GA		05/04/2098		328,318							911	911			
100114260	PRIMGHAR	IA		05/05/2098		55,085							934	934			
100114262	AKRON	OH		05/06/2098		77,634							977	977			
100114263	MILANO	TX		05/07/2098		159,914							1,095	1,095			
100114264	INDIANAPOLIS	IN		05/08/2098		214,596							848	848			
100114266	REDWOOD	NY		05/09/2098		34,509							1,036	1,036			
100114267	WASHINGTON	DC		05/10/2098		227,722							1,301	1,301			
100114268	WINTERVILLE	NC		05/11/2098		72,266							4,744	4,744			
100114271	LOS ANGELES	CA		05/12/2098		8,182,334							8,456	8,456			
100114272	MIDDLETOWN	OH		05/13/2098		97,122							490	490			
100114274	LOUISVILLE	KY		05/14/2098		149,373							560	560			
100114275	FREMONT	IN		05/15/2098		135,424							921	921			
100114276	CLEARWATER	KS		05/16/2098		49,371							651	651			
100114278	SUMMERHILL	PA		05/17/2098		113,459							753	753			
100114279	FREDERICK	MD		05/18/2098		435,455							423	423			
100114280	BISHOPVILLE	SC		05/19/2098		119,958							138	138			
100114281	VISALIA	CA		05/20/2098		362,086							274	274			
100114282	KALKASKA	MI		05/21/2098		279,933							591	591			
100114284	PIXLEY	CA		05/22/2098		630,314							543	543			
100114285	MONTGOMERY	AL		05/23/2098		150,900							312	312			
100114287	SPRINGFIELD	MO		05/24/2098		110,129							499	499			
100114289	AUBURN	GA		05/25/2098		600,925							697	697			
100114290	ELGIN	IL		05/26/2098		267,544							1,647	1,647			
100114291	EGG HARBOR TOWNSHIP	NJ		05/27/2098		759,478							755	755			
100114292	ROMEOVILLE	IL		05/28/2098		288,291							350	350			
100114293	BROOKLYN	NY		05/29/2098		612,347							730	730			
100114295	GLENDALE	AZ		05/30/2098		428,345							450	450			
100114297	ROCKAWAY	NJ		05/31/2098		1,613,858							1,289	1,289			
100114298	BOLINGBROOK	IL		06/01/2098		297,359							351	351			
100114304	WEST ORANGE	NJ		06/02/2098		963,848							1,370	1,370			
100114305	PHILADELPHIA	PA		06/03/2098		554,150							652	652			
100114307	TORRINGTON	CT		06/04/2098		1,139,154							1,434	1,434			
100114308	DENVER	CO		06/05/2098		573,224							666	666			
100114309	HOUSTON	TX		06/06/2098		183,569							327	327			
100114311	SACRAMENTO	CA		06/07/2098		620,154							551	551			
100114314	MABLETON	GA		06/08/2098		406,558							367	367			
100114316	CHESAPEAKE	VA		06/09/2098		365,248							334	334			
100114318	SAINT LOUIS	MO		06/10/2098		122,487							547	547			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114319	GLENDALE HEIGHTS	IL		06/11/2098		516,557							317	317			
100114320	RICHLAND	NJ		06/12/2098		440,837							474	474			
100114321	ROSELLE	NJ		06/13/2098		733,928							993	993			
100114323	EAST WALPOLE	MA		06/14/2098		259,723							1,870	1,870			
100114324	BELLFLOWER	CA		06/15/2098		921,093							1,331	1,331			
100114325	BRONX	NY		06/16/2098		781,449							1,835	1,835			
100114327	GREENVILLE	KY		06/17/2098		39,396							22	22			
100114329	ATLANTA	GA		06/18/2098		652,349							643	643			
100114331	ROCK HILL	SC		06/19/2098		85,063							418	418			
100114332	NEWBURG	MO		06/20/2098		360,272							321	321			
100114333	FLAGSTAFF	AZ		06/21/2098		470,084							681	681			
100114335	LIMA	OH		06/22/2098		74,613							293	293			
100114336	MOUND	MN		06/23/2098		376,717							209	209			
100114340	NEWNAN	GA		06/24/2098		909,641							675	675			
100114342	BOWIE	MD		06/25/2098		828,075							1,259	1,259			
100114343	PEEBLES	OH		06/26/2098		83,877							605	605			
100114346	DUNDALK	MD		06/27/2098		241,119							1,965	1,965			
100114347	NAMPA	ID		06/28/2098		112,837							487	487			
100114349	BALDWIN PARK	CA		06/29/2098		102,457							57	57			
100114350	FLORISSANT	MO		06/30/2098		421,361							497	497			
100114351	WESTWEGO	LA		07/01/2098		161,741							719	719			
100114352	RUSHVILLE	MO		07/02/2098		215,850							348	348			
100114355	CHICAGO	IL		07/03/2098		395,251							1,735	1,735			
100114360	EUNICE	LA		07/04/2098		61,724							33	33			
100114361	CANTON	OH		07/05/2098		91,410							390	390			
100114362	SOUTH GIBSON	PA		07/06/2098		369,202							865	865			
100114364	MILACA	MN		07/07/2098		46,628							1,663	1,663			
100114366	HOUSTON	TX		07/08/2098		202,711							95	95			
100114367	LONGVILLE	LA		07/09/2098		444,982							177	177			
100114368	MACOMB	MI		07/10/2098		446,371							281	281			
100114369	DETROIT	MI		07/11/2098		119,620							569	569			
100114370	FLORENCE	NJ		07/12/2098		262,121							145	145			
100114371	DAYTON	OH		07/13/2098		117,000							48	48			
100114372	GATLINBURG	TN		07/14/2098		252,486							1,142	1,142			
100114373	COUNTRY CLUB HILLS	IL		07/15/2098		278,761							353	353			
100114374	POUGHKEEPSIE	NY		07/16/2098		420,993							495	495			
100114375	SACO	ME		07/17/2098		405,892							1,198	1,198			
100114377	WINTER HAVEN	FL		07/18/2098		166,160							154	154			
100114380	MONCKS CORNER	SC		07/19/2098		128,230							110	110			
100114381	COWETA	OK		07/20/2098		201,181							952	952			
100114383	HYATTSVILLE	MD		07/21/2098		160,368							303	303			
100114384	BRENTWOOD	NY		07/22/2098		755,786							892	892			
100114385	LAFAYETTE	LA		07/23/2098		313,860							473	473			
100114388	TRENTON	NJ		07/24/2098		220,919							1,061	1,061			
100114390	WINTER HAVEN	FL		07/25/2098		165,600							515	515			
100114391	NEWCOMERSTOWN	OH		07/26/2098		62,858							26	26			
100114392	FORT WORTH	TX		07/27/2098		150,059							63	63			
100114393	FAIRBURN	GA		07/28/2098		343,155							1,131	1,131			
100114398	WADENA	MN		07/29/2098		189,712							117	117			
100114400	WATERFORD	CT		07/30/2098		440,639							641	641			
100114401	TYLER	TX		07/31/2098		219,083							126	126			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114403	CEDAR RAPIDS	IA		08/01/2098		718,444							1,376	1,376			
100114404	PHILADELPHIA	PA		08/02/2098		196,002							126	126			
100114405	SEYMOUR	CT		08/03/2098		223,255							174	174			
100114406	COLUMBIA FALLS	MT		08/04/2098		130,992							432	432			
100114407	PITTSBURGH	PA		08/05/2098		97,810							256	256			
100114408	LUTZ	FL		08/06/2098		279,273							428	428			
100114410	KAUKAUNA	WI		08/07/2098		100,474							774	774			
100114412	WINDSOR MILL	MD		08/08/2098		339,012							461	461			
100114414	DES MOINES	IA		08/09/2098		102,062							306	306			
100114415	BATON ROUGE	LA		08/10/2098		441,491							369	369			
100114420	CLOSTER	NJ		08/11/2098		1,451,886							1,581	1,581			
100114421	HILLSBORO	ND		08/12/2098		177,259							353	353			
100114423	SECAUCUS	NJ		08/13/2098		1,050,423							1,077	1,077			
100114424	COHOES	NY		08/14/2098		446,567							523	523			
100114425	DANIELSON	CT		08/15/2098		333,752							317	317			
100114427	SARATOGA	CA		08/16/2098		1,707,460							1,698	1,698			
100114428	MARTINSBURG	WV		08/17/2098		645,647							588	588			
100114429	KANNAPOLIS	NC		08/18/2098		248,377							206	206			
100114430	SARASOTA	FL		08/19/2098		1,049,116							1,334	1,334			
100114431	NORTH RIVERSIDE	IL		08/20/2098		691,118							794	794			
100114432	ZIRCONIA	NC		08/21/2098		52,793							782	782			
100114435	EDMOND	OK		08/22/2098		82,954							2,342	2,342			
100114437	COVINGTON	GA		08/23/2098		92,485							943	943			
100114438	NAZARETH	PA		08/24/2098		309,368							369	369			
100114439	TRINITY	FL		08/25/2098		323,242							490	490			
100114441	BLAINE	TN		08/26/2098		272,937							225	225			
100114442	NORTH LAUDERDALE	FL		08/27/2098		55,078							64	64			
100114443	LAWRENCEVILLE	GA		08/28/2098		508,493							627	627			
100114444	LAFAYETTE	LA		08/29/2098		103,000							339	339			
100114445	MANTENO	IL		08/30/2098		404,131							2,673	2,673			
100114446	PITTSBURGH	PA		08/31/2098		34,790							22	22			
100114447	HANOVER PARK	IL		09/01/2098		521,420							390	390			
100114448	BLY	OR		09/02/2098		233,803							1,035	1,035			
100114449	BEACH PARK	IL		09/03/2098		482,150							1,510	1,510			
100114450	DENVILLE	NJ		09/04/2098		205,859							123	123			
100114453	PENSACOLA	FL		09/05/2098		562,245							298	298			
100114454	MT LAUREL	NJ		09/06/2098		611,503							1,524	1,524			
100114455	HARTFORD CITY	IN		09/07/2098		149,554							518	518			
100114457	CAPE MAY COURT HOUSE	NJ		09/08/2098		424,458							449	449			
100114458	DECATUR	GA		09/09/2098		388,062							361	361			
100114460	CARROLLTON	GA		09/10/2098		491,553							343	343			
100114461	LATROBE	PA		09/11/2098		250,309							206	206			
100114464	WICHITA	KS		09/12/2098		202,761							328	328			
100114465	LONGVIEW	TX		09/13/2098		392,159							440	440			
100114466	SAN DIEGO	CA		09/14/2098		1,706,913							13,562	13,562			
100114467	DURHAM	NC		09/15/2098		9,359							1,310	1,310			
100114468	BROWN SUMMIT	NC		09/16/2098		3,956							1,693	1,693			
100114469	SHELBY TWP	MI		09/17/2098		704,233							1,323	1,323			
100114471	LAKELAND	FL		09/18/2098		198,446							358	358			
100114474	GIBSONTON	FL		09/19/2098		504,034							1,274	1,274			
100114475	SAN FRANCISCO	CA		09/20/2098		924,410							2,160	2,160			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114476	BALTIMORE	MD		09/21/2098		352,011							554	554			
100114477	GLENSIDE	PA		09/22/2098		557,715							484	484			
100114478	BETHEL	CT		09/23/2098		905,332							845	845			
100114479	BELLEFONTE	PA		09/24/2098		159,889							1,428	1,428			
100114482	COLUMBUS	OH		09/25/2098		229,622							519	519			
100114485	GORHAM	ME		09/26/2098		1,341,775							1,121	1,121			
100114486	APPLE VALLEY	CA		09/27/2098		415,365							522	522			
100114487	WHITESVILLE	KY		09/28/2098		173,471							3,498	3,498			
100114488	SEATTLE	WA		09/29/2098		112,533							1,362	1,362			
100114489	HAMILTON	MO		09/30/2098		190,196							270	270			
100114490	KING CITY	CA		10/01/2098		261,753							1,389	1,389			
100114491	MAYWOOD	CA		10/02/2098		968,189							1,165	1,165			
100114492	FAIRFAX	VA		10/03/2098		436,521							1,536	1,536			
100114493	OMAHA	NE		10/04/2098		365,981							881	881			
100114494	BIRMINGHAM	AL		10/05/2098		51,316							337	337			
100114500	VACAVILLE	CA		10/06/2098		1,252,091							1,657	1,657			
100114501	NAMPA	ID		10/07/2098		325,596							1,168	1,168			
100114502	REMSEN	NY		10/08/2098		421,614							245	245			
100114504	LEHIGHTON	PA		10/09/2098		304,967							843	843			
100114507	TRENTON	NJ		10/10/2098		277,049							320	320			
100114508	CLAREMORE	OK		10/11/2098		158,329							573	573			
100114509	DECATUR	GA		10/12/2098		462,551							413	413			
100114511	RIVERSIDE	CA		10/13/2098		986,586							834	834			
100114512	TARZANA	CA		10/14/2098		2,997,973							2,027	2,027			
100114516	ACTON AREA	CA		10/15/2098		318,928							272	272			
100114518	MISSION VIEJO	CA		10/16/2098		599,517							483	483			
100114519	MIAMI	FL		10/17/2098		475,644							356	356			
100114520	TAMPA	FL		10/18/2098		524,671							329	329			
100114522	CHICAGO	IL		10/19/2098		267,534							166	166			
100114523	MORENO VALLEY	CA		10/20/2098		349,806							194	194			
100114524	PHILADELPHIA	PA		10/21/2098		292,336							164	164			
100114525	DALLAS	TX		10/22/2098		153,291							109	109			
100114526	BAYVILLE	NJ		10/23/2098		283,067							433	433			
100114527	DAYTONA BEACH	FL		10/24/2098		99,954							46	46			
100114528	RIVERSIDE	CA		10/25/2098		1,079,286							594	594			
100114530	PHILADELPHIA	PA		10/26/2098		209,877							123	123			
100114531	FORT LAUDERDALE	FL		10/27/2098		190,971							129	129			
100114532	MATTAPAN	MA		10/28/2098		559,667							333	333			
100114533	HILLSBORO	IL		10/29/2098		124,760							240	240			
100114534	STURGEON BAY	WI		10/30/2098		1,480,000							16,000	16,000			
100114535	MORENO VALLEY	CA		10/31/2098		318,323							177	177			
100114536	CHICAGO	IL		11/01/2098		143,039							161	161			
100114537	JUNCTION CITY	OR		11/02/2098		419,781							219	219			
100114538	JACKSONVILLE	FL		11/03/2098		302,765							135	135			
100114539	PROVIDENCE	RI		11/04/2098		294,339							161	161			
100114541	BUFORD	GA		11/05/2098		168,639							111	111			
100114542	NORCO	CA		11/06/2098		907,387							613	613			
100114543	CHARLESTON	SC		11/07/2098		186,894							103	103			
100114545	NASHUA	NH		11/08/2098		778,912							488	488			
100114546	BAKERSFIELD	CA		11/09/2098		165,676							74	74			
100114547	BURLINGTON	MA		11/10/2098		798,611							1,389	1,389			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114548	LAS VEGAS	NV		11/11/2098		254,892							108	108			
100114549	MORENO VALLEY	CA		11/12/2098		487,117							383	383			
100114550	DEL RIO	TX		11/13/2098		139,885							115	115			
100114552	FLORIDA CITY	FL		11/14/2098		244,808							192	192			
100114556	SANDWICH	MA		11/15/2098		655,639							361	361			
100114557	WALLINGFORD	CT		11/16/2098		262,367							133	133			
100114559	ATWATER	CA		11/17/2098		174,807							193	193			
100114561	CHICAGO	IL		11/18/2098		267,866							134	134			
100114562	SURPRISE	AZ		11/19/2098		1,110,856							644	644			
100114565	TILGHMAN	MD		11/20/2098		171,892							108	108			
100114566	TULSA	OK		11/21/2098		138,906							94	94			
100114567	BEACH PARK	IL		11/22/2098		254,400											
100114568	PHILADELPHIA	PA		11/23/2098		136,431							69	69			
100114569	MANTECA	CA		11/24/2098		454,558							192	192			
100114570	CLINTON	UT		11/25/2098		492,404							396	396			
100114571	CHICAGO	IL		11/26/2098		433,342							258	258			
100114573	MANOR	TX		11/27/2098		314,827							173	173			
100114575	RED BLUFF	CA		11/28/2098		383,221							279	279			
100114577	AURORA	IL		11/29/2098		269,573							10,347	10,347			
100114578	WOODSTOCK	GA		11/30/2098		484,148							267	267			
100114579	BAKERSFIELD	CA		12/01/2098		243,843							157	157			
100114581	LANHAM	MD		12/02/2098		333,866							184	184			
100114582	VICTORVILLE	CA		12/03/2098		250,612							138	138			
100114583	JACKSONVILLE	FL		12/04/2098		167,869							131	131			
100114585	NORTH MIAMI	FL		12/05/2098		494,779							221	221			
100114586	GLEN BURNIE	MD		12/06/2098		237,910							90	90			
100114587	LAS VEGAS	NV		12/07/2098		405,640							360	360			
100114588	KISSIMMEE	FL		12/08/2098		267,079							111	111			
100114589	TOMBALL	TX		12/09/2098		209,831							169	169			
100114592	BAKERSFIELD	CA		12/10/2098		176,131							119	119			
100114593	CALABASAS	CA		12/11/2098		2,791,142							1,858	1,858			
100114594	EGG HARBOR TOWNSHIP	NJ		12/12/2098		469,536							736	736			
100114595	LUTZ	FL		12/13/2098		224,814							186	186			
100114599	BAKERSFIELD	CA		12/14/2098		149,879							121	121			
100114600	HOUSTON	TX		12/15/2098		219,851							149	149			
100114601	CHINO	CA		12/16/2098		499,605							395	395			
100114603	FRISCO	TX		12/17/2098		545,000							7,000	7,000			
100114604	RAEFORD	NC		12/18/2098		120,683							67	67			
100114605	NASHVILLE	TN		12/19/2098		1,119,299							701	701			
100114607	OCEAN ISLE BEACH	NC		12/20/2098		1,453,411							989	989			
100114608	LEOMINSTER	MA		12/21/2098		327,104							146	146			
100114609	GILBERT	AZ		12/22/2098		695,026							974	974			
100114610	WESTWEGO	LA		12/23/2098		127,729							71	71			
100114611	BELDING	MI		12/24/2098		167,584							116	116			
100114612	ELLIJAY	GA		12/25/2098		299,748							252	252			
100114613	DECATUR	GA		12/26/2098		139,906							94	94			
100114614	SARASOTA	FL		12/27/2098		309,430							170	170			
100114616	GREAT FALLS	MT		12/28/2098		179,725							275	275			
100114620	SAINT PAUL	MN		12/29/2098		235,863							137	137			
100114622	GWYNN OAK	MD		12/30/2098		247,115							385	385			
100114623	FONTANA	CA		12/31/2098		356,713							287	287			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114625	HUNTINGTON BEACH	CA		01/01/2099		1,038,900							300	300			
100114626	WELLINGTON	CO		01/02/2099		280,062							1,938	1,938			
100114627	OWINGS MILLS	MD		01/03/2099		258,571							179	179			
100114628	MARSHVILLE	NC		01/04/2099		179,870							130	130			
100114629	LANCASTER	CA		01/05/2099		471,740							260	260			
100114630	PARAMOUNT	CA		01/06/2099		563,568							432	432			
100114633	LOS ANGELES	CA		01/07/2099		654,167							333	333			
100114634	WEBSTER	MA		01/08/2099		1,199,189							811	811			
100114638	DOWNEY	CA		01/09/2099		643,161							339	339			
100114639	LOS ANGELES	CA		01/10/2099		232,304							196	196			
100114641	HENDERSON	NV		01/11/2099		451,114							236	236			
100114642	KILLEEN	TX		01/12/2099		279,559							441	441			
100114643	NAPLES	FL		01/13/2099		368,696							304	304			
100114644	EDMOND	OK		01/14/2099		150,993							1,607	1,607			
100114646	ATLANTA	GA		01/15/2099		134,924							76	76			
100114647	PROSPER	TX		01/16/2099		320,582							218	218			
100114648	PALM SPRINGS	CA		01/17/2099		941,699							801	801			
100114649	CHARLOTTE	NC		01/18/2099		231,869							131	131			
100114650	DALLAS	TX		01/19/2099		419,678							322	322			
100114651	WEST SIMSBURY	CT		01/20/2099		176,684							116	116			
100114652	DAVENPORT	FL		01/21/2099		172,695							105	105			
100114653	PORT SAINT LUCIE	FL		01/22/2099		142,893							107	107			
100114654	TEHACHAPI	CA		01/23/2099		196,472							28	28			
100114657	RANCHO CUCAMONGA	CA		01/24/2099		589,489							511	511			
100114659	OAKLAND	CA		01/25/2099		1,049,291							709	709			
100114660	HENDERSON	NV		01/26/2099		314,765							235	235			
100114661	HENDERSON	NV		01/27/2099		422,615							385	385			
100114662	MISSION	TX		01/28/2099		117,171							79	79			
100114665	MAYWOOD	CA		01/29/2099		670,447							553	553			
100114666	LAKE PARK	FL		01/30/2099		278,845							155	155			
100114667	THORNTON	CO		01/31/2099		339,879							121	121			
100114668	FORESTHILL	CA		02/01/2099		434,641							359	359			
100114669	BALTIMORE	MD		02/02/2099		215,862							138	138			
100114670	LOS ANGELES	CA		02/03/2099		1,019,311							689	689			
100114672	SANTA CLARITA	CA		02/04/2099		999,324							676	676			
100114675	TEMPLE CITY	CA		02/05/2099		1,258,935							1,065	1,065			
100114678	NEWNAN	GA		02/06/2099		547,026							474	474			
100114679	SHREWSBURY	MA		02/07/2099		918,025							725	725			
100114680	CHICAGO	IL		02/08/2099		411,605							395	395			
100114682	MONROVIA	CA		02/09/2099		739,433							567	567			
100114683	HUMBLE	TX		02/10/2099		691,508							492	492			
100114684	EAST HARTFORD	CT		02/11/2099		161,133							117	117			
100114686	LITCHFIELD PARK	AZ		02/12/2099		421,379							220	220			
100114687	SANTA CLARITA	CA		02/13/2099		1,331,521							479	479			
100114688	HENRICO	VA		02/14/2099		199,874							126	126			
100114689	CORPUS CHRISTI	TX		02/15/2099		485,732							268	268			
100114690	NORTH MIAMI BEACH	FL		02/16/2099		326,035							215	215			
100114691	HOUSTON	TX		02/17/2099		149,439							561	561			
100114692	TRABUCO CANYON	CA		02/18/2099		1,341,709							2,291	2,291			
100114693	HILLSBORO	OR		02/19/2099		349,711							289	289			
100114694	WILLIS	TX		02/20/2099		286,472							403	403			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114696	OAKLAND	CA		02/21/2099		524,578							422	422			
100114697	GREELEY	CO		02/22/2099		434,884							240	240			
100114698	BENNETT	CO		02/23/2099		383,729							271	271			
100114699	NASHVILLE	TN		02/24/2099		1,498,986							1,013	1,013			
100114700	MENIFEE	CA		02/25/2099		373,284							216	216			
100114701	RIVERSIDE	CA		02/26/2099		789,554							446	446			
100114702	FULLERTON	CA		02/27/2099		807,520							480	480			
100114703	LAS VEGAS	NV		02/28/2099		161,117							133	133			
100114706	UPLAND	CA		03/01/2099		759,490							510	510			
100114707	WEST PALM BEACH	FL		03/02/2099		382,207							293	293			
100114708	NORTH PORT	FL		03/03/2099		223,860							140	140			
100114709	SPOTSYLVANIA	VA		03/04/2099		471,768							232	232			
100114710	LONG BEACH	CA		03/05/2099		495,620							380	380			
100114711	WALDORF	MD		03/06/2099		159,880							120	120			
100114712	LOS ANGELES	CA		03/07/2099		739,750							250	250			
100114713	FORT MYERS	FL		03/08/2099		454,920							200	200			
100114714	OAKLAND PARK	FL		03/09/2099		609,929							471	471			
100114715	BOWIE	MD		03/10/2099		395,467							533	533			
100114718	SYLMAR	CA		03/11/2099		274,810							190	190			
100114720	RIVERSIDE	CA		03/12/2099		1,349,295							705	705			
100114722	HAYFORK	CA		03/13/2099		232,362							138	138			
100114723	DALLAS	TX		03/14/2099		890,581							419	419			
100114724	BAKERSFIELD	CA		03/15/2099		139,906							94	94			
100114725	LOS ANGELES	CA		03/16/2099		2,799,349							651	651			
100114727	KISSIMMEE	FL		03/17/2099		207,825							175	175			
100114728	LA PUENTE	CA		03/18/2099		353,764							136	136			
100114729	MINNEAPOLIS	MN		03/19/2099		189,481							219	219			
100114730	BOCA RATON	FL		03/20/2099		1,501,975							1,013	1,013			
100114731	LAUDERHILL	FL		03/21/2099		411,386							614	614			
100114732	RODANTHE	NC		03/22/2099		778,672							578	578			
100114733	PORT SAINT LUCIE	FL		03/23/2099		766,302							965	965			
100114734	TOPEKA	KS		03/24/2099		151,695							203	203			
100114735	DEER PARK	NY		03/25/2099		455,268							732	732			
100114736	OAKHURST	NJ		03/26/2099		1,581,699							1,150	1,150			
100114738	CAPE CORAL	FL		03/27/2099		428,700							549	549			
100114739	WAVERLY	GA		03/28/2099		159,800							100	100			
100114740	FREDERICK	MD		03/29/2099		399,929							321	321			
100114742	BRENTWOOD	NY		03/30/2099		464,034							766	766			
100114743	ROCKVILLE	MD		03/31/2099		803,801							1,199	1,199			
100114745	CATHEDRAL CITY	CA		04/01/2099		475,647							453	453			
100114746	RAYMOND	CA		04/02/2099		475,359							641	641			
100114747	PISMO BEACH	CA		04/03/2099		873,851							1,149	1,149			
100114749	PHOENIX	AZ		04/04/2099		747,795							603	603			
100114750	MIAMI	FL		04/05/2099		2,133,985							1,763	1,763			
100114752	CARPINTERIA	CA		04/06/2099		449,378							622	622			
100114753	PALM SPRINGS	CA		04/07/2099		399,664							336	336			
100114754	SEVIERVILLE	TN		04/08/2099		499,437							563	563			
100114756	MOUNT HOLLY	NJ		04/09/2099		348,784							608	608			
100114757	HOLMES BEACH	FL		04/10/2099		999,394							606	606			
100114758	MURRIETA	CA		04/11/2099		539,235							765	765			
100114759	SEABROOK	NH		04/12/2099		459,735							265	265			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114760	MERCED	CA		04/13/2099		382,268							232	232			
100114763	SEDONA	AZ		04/14/2099		832,601							963	963			
100114765	BROOKLYN	NY		04/15/2099		1,798,964							1,036	1,036			
100114766	LA BELLE	FL		04/16/2099		170,909							98	98			
100114767	HUNTINGTON BEACH	CA		04/17/2099		299,564							436	436			
100114768	LAS VEGAS	NV		04/18/2099		781,260							1,156	1,156			
100114769	PITTSBURG	CA		04/19/2099		495,397							603	603			
100114770	LOS ANGELES	CA		04/20/2099		451,288							712	712			
100114771	TALLAHASSEE	FL		04/21/2099		119,096							154	154			
100114772	COLORADO SPRINGS	CO		04/22/2099		387,457							543	543			
100114773	HEMET	CA		04/23/2099		292,553							447	447			
100114774	BOCA RATON	FL		04/24/2099		747,090							910	910			
100114775	NORRIDGE	IL		04/25/2099		809,443							557	557			
100114776	MANVEL	TX		04/26/2099		395,878							325	325			
100114779	LEANDER	TX		04/27/2099		1,342,871							1,129	1,129			
100114780	LOXLEY	AL		04/28/2099		201,881							119	119			
100114781	SEATTLE	WA		04/29/2099		1,480,205							1,045	1,045			
100114786	TWINSBURG	OH		04/30/2099		737,378							311	311			
100114788	CHICAGO	IL		05/01/2099		639,351							324	324			
100114789	HOLLYWOOD	FL		05/02/2099		4,952,797							3,601	3,601			
100114791	MESA	AZ		05/03/2099		329,039							238	238			
100114793	SEVIERVILLE	TN		05/04/2099		420,442							308	308			
100114795	HOLMES BEACH	FL		05/05/2099		424,318							342	342			
100114796	BERLIN	MD		05/06/2099		597,017							961	961			
100114797	LAS VEGAS	NV		05/07/2099		671,615							495	495			
100114798	NAPLES	FL		05/08/2099		724,946							629	629			
100114799	HEBER	UT		05/09/2099		287,036							289	289			
100114800	LAKE FOREST	CA		05/10/2099		667,745							10,778	10,778			
100114801	OAKLAND PARK	FL		05/11/2099		353,087							258	258			
100114802	PORT CHARLOTTE	FL		05/12/2099		329,403							412	412			
100114803	SEASIDE PARK	NJ		05/13/2099		436,881							352	352			
100114804	PORT SAINT LUCIE	FL		05/14/2099		319,002							239	239			
100114805	MINNEAPOLIS	MN		05/15/2099		243,378							187	187			
100114806	LAKE ARROWHEAD	CA		05/16/2099		1,234,646							482	482			
100114807	PORT BOLIVAR	TX		05/17/2099		461,329							337	337			
100114808	PALM BAY	FL		05/18/2099		279,326							295	295			
100114809	MARIPOSA	CA		05/19/2099		315,309							232	232			
100114811	LEWES	DE		05/20/2099		258,994							214	214			
100114812	MAGGIE VALLEY	NC		05/21/2099		299,415							293	293			
100114813	THE VILLAGES	FL		05/22/2099		527,880							2,252	2,252			
100114814	KISSIMMEE	FL		05/23/2099		1,063,327							3,397	3,397			
100114815	NIANTIC	CT		05/24/2099		278,971							516	516			
100114816	WILLOW SPRING	NC		05/25/2099		256,534							234	234			
100114817	PEORIA	AZ		05/26/2099		449,874							410	410			
100114819	FORT LAUDERDALE	FL		05/27/2099		299,387							307	307			
100114820	SURPRISE	AZ		05/28/2099		335,322							344	344			
100114821	DUNEDIN	FL		05/29/2099		591,018							20,492	20,492			
100114822	MILLVILLE	DE		05/30/2099		309,214							297	297			
100114824	BOCA RATON	FL		05/31/2099		524,093							455	455			
100114825	PALMETTO	FL		06/01/2099		787,862							2,676	2,676			
100114826	HUTCHINSON ISLAND	FL		06/02/2099		329,402							300	300			

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100114827	VENICE	FL		06/03/2099		608,368							6,590	6,590			
100114829	THORNTON	CO		06/04/2099		398,328							337	337			
100114830	OCEAN PINES	MD		06/05/2099		269,598							202	202			
100114831	ELLENWOOD	GA		06/06/2099		339,398							302	302			
100114832	NORTH FORT MYERS	FL		06/07/2099		459,244							379	379			
100114833	CRESTVIEW	FL		06/08/2099		283,544							228	228			
100114835	WEST GLACIER	MT		06/09/2099		458,735							534	534			
100114836	MYRTLE BEACH	SC		06/10/2099		99,845							211,359	211,359			
100114837	LAS VEGAS	NV		06/11/2099		711,589							805	805			
100114838	BRYSON CITY	NC		06/12/2099		369,345							328	328			
100114840	SAINT MARYS	GA		06/13/2099		498,351							551	551			
100114842	MILLVILLE	DE		06/14/2099		524,967							608	608			
100114843	FREDERICK	MD		06/15/2099		325,634							304	304			
100114844	FULSHEAR	TX		06/16/2099		246,975							260	260			
100114846	SAN ANTONIO	TX		06/17/2099		234,067							246	246			
100114847	FRANKLIN	TX		06/18/2099		304,511							245	245			
100114848	CLAREMONT	NC		06/19/2099		698,470							511	511			
100114849	FOWLERVILLE	MI		06/20/2099		479,151							426	426			
100114853	COOLIN	ID		06/21/2099		318,186							283	283			
100114854	FALLON	NV		06/22/2099		291,381							306	306			
100114856	WENONAH	NJ		06/23/2099		455,269							367	367			
100114857	OCEAN ISLE BEACH	NC		06/24/2099		243,329							211	211			
100114858	BROKEN BOW	OK		06/25/2099		416,244							379	379			
100114859	FUQUAY VARINA	NC		06/26/2099		567,826							566	566			
100114861	FULSHEAR	TX		06/27/2099		829,554							1,314	1,314			
100114862	ORLANDO	FL		06/28/2099		405,532							311	311			
100114865	VERO BEACH	FL		06/29/2099		498,907							365	365			
100114866	AUSTIN	TX		06/30/2099		352,169							291	291			
100114867	MONETA	VA		07/01/2099		438,063							344	344			
100114868	COVINGTON	GA		07/02/2099		236,700							3,214	3,214			
100114870	SURPRISE	AZ		07/03/2099		267,824							232	232			
100114871	ATLANTIC BEACH	NC		07/04/2099		471,468							345	345			
100114872	KISSIMMEE	FL		07/05/2099		323,454							274	274			
100114874	VENICE	FL		07/06/2099		458,187							470	470			
100114875	FORT WORTH	TX		07/07/2099		389,419							291	291			
100114877	CLERMONT	FL		07/08/2099		331,755							248	248			
100114878	SUSSEX	NJ		07/09/2099		470,612							764	764			
100114883	THOUSAND OAKS	CA		07/10/2099		3,480,335							2,165	2,165			
100114886	HOUSTON	TX		07/11/2099		247,829							171	171			
100114887	ODESSA	TX		07/12/2099		289,081							1,469	1,469			
100114888	VAN NUYS	CA		07/13/2099		1,049,277							723	723			
100114890	NAPLES	FL		07/14/2099		434,700							300	300			
100114891	BURBANK	CA		07/15/2099		798,838							1,162	1,162			
100114893	DULUTH	GA		07/16/2099		395,333							667	667			
100114898	LAUDERHILL	FL		07/17/2099		382,268							232	232			
100114901	RICHMOND	VA		07/18/2099		880,612							638	638			
100114905	PASADENA	CA		07/19/2099		1,103,073							927	927			
100114907	CUMMING	GA		07/20/2099		419,629							371	371			
100114909	PEACHTREE CITY	GA		07/21/2099		656,202							1,000	1,000			
100114910	MIAMI	FL		07/22/2099		804,512							488	488			
100114911	ODESSA	TX		07/23/2099		271,686							158	158			

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100114912	BELLEVIEW	FL		07/24/2099		199,775							113	113			
100114913	CALABASAS	CA		07/25/2099		879,363							637	637			
100114914	SANTA ANA	CA		07/26/2099		534,013							387	387			
100114915	ENCINO	CA		07/27/2099		1,997,046							2,904	2,904			
100114916	LOS ANGELES	CA		07/28/2099		617,578							1,922	1,922			
100114917	TARZANA	CA		07/29/2099		828,208							542	542			
100114918	VISALIA	CA		07/30/2099		994,224							776	776			
100114919	ROSWELL	GA		07/31/2099		367,713							287	287			
100114920	HIGHLANDS RANCH	CO		08/01/2099		695,567							433	433			
100114921	AURORA	CO		08/02/2099		399,611							289	289			
100114922	ANAHEIM	CA		08/03/2099		699,542							458	458			
100114923	STOCKTON	CA		08/04/2099		359,782							218	218			
100114924	COSTA MESA	CA		08/05/2099		982,427							8,773	8,773			
100114925	SAN ANTONIO	TX		08/06/2099		231,418							332	332			
100114926	WINTER GARDEN	FL		08/07/2099		421,939							661	661			
100114927	PHELAN	CA		08/08/2099		251,815							185	185			
100114929	GARLAND	TX		08/09/2099		555,587							413	413			
100114930	ANAHEIM	CA		08/10/2099		595,590							410	410			
100114931	LA CRESCENTA	CA		08/11/2099		599,532							468	468			
100114933	HOUSTON	TX		08/12/2099		328,610							490	490			
100114934	LAKE HAVASU CITY	AZ		08/13/2099		390,949							1,051	1,051			
100114935	ELK GROVE	CA		08/14/2099		590,086							314	314			
100114936	HOUSTON	TX		08/15/2099		262,138							362	362			
100114937	SHERWOOD FOREST	CA		08/16/2099		1,037,303							697	697			
100114938	WAUSAU	WI		08/17/2099		356,707							293	293			
100114939	LODI	CA		08/18/2099		713,620							380	380			
100114940	JACKSONVILLE	FL		08/19/2099		231,897							103	103			
100114943	LAKE FOREST	CA		08/20/2099		2,388,914							1,486	1,486			
100114944	PASADENA	CA		08/21/2099		1,326,257							875	875			
100114945	CONCORD	CA		08/22/2099		465,663							337	337			
100114946	WEST CHESTER	PA		08/23/2099		1,716,704							1,076	1,076			
100114947	FONTANA	CA		08/24/2099		611,066							469	469			
100114948	NAPLES	FL		08/25/2099		1,290,134							848	848			
100114950	RED LION	PA		08/26/2099		494,280							862	862			
100114951	PORTERVILLE	CA		08/27/2099		346,586							264	264			
100114953	DENVER	CO		08/28/2099		539,664							336	336			
100114954	TACOMA	WA		08/29/2099		1,221,615							885	885			
100114956	NASHVILLE	TN		08/30/2099		170,283							117	117			
100114957	SALT LAKE CITY	UT		08/31/2099		1,239,052							475	475			
100114958	VAN NUYS	CA		09/01/2099		599,061							471	471			
100114959	PALM SPRINGS	CA		09/02/2099		979,308							1	1			
100114960	ARLINGTON	WA		09/03/2099		459,535							465	465			
100114961	ELK GROVE	CA		09/04/2099		427,409							296	296			
100114962	REDWOOD CITY	CA		09/05/2099		1,428,965							1,035	1,035			
100114966	DALLAS	TX		09/06/2099		152,714							86	86			
100114970	WOODSTOCK	GA		09/07/2099		648,349							478	478			
100114972	ANNA	TX		09/08/2099		293,770							455	455			
100114973	MARANA	AZ		09/09/2099		199,671							165	165			
100114974	DRIPPING SPRINGS	TX		09/10/2099		299,162							560	560			
100114975	KISSIMMEE	FL		09/11/2099		273,062							206	206			
100114976	DRIPPING SPRINGS	TX		09/12/2099		309,368							569	569			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114977	ANNA	TX		09/13/2099		284,263							229	229			
100114978	HOUSTON	TX		09/14/2099		480,783							1,466	1,466			
100114979	CHARLOTTE	NC		09/15/2099		307,097							302	302			
100114980	BAKERSFIELD	CA		09/16/2099		203,554							150	150			
100114981	CHARLOTTE	NC		09/17/2099		239,976							237	237			
100114982	HOUSTON	TX		09/18/2099		489,648							1,474	1,474			
100114983	FORT MYERS	FL		09/19/2099		648,003							1,509	1,509			
100114984	PRINCETON	TX		09/20/2099		459,319							516	516			
100114985	LAWRENCEVILLE	GA		09/21/2099		568,031							773	773			
100114986	RALEIGH	NC		09/22/2099		285,545							443	443			
100114987	PUEBLO	CO		09/23/2099		235,415							196	196			
100114988	CHARLOTTE	NC		09/24/2099		260,731							194	194			
100114990	DENTON	TX		09/25/2099		311,969							286	286			
100114991	HORSHAM	PA		09/26/2099		557,989							506	506			
100114992	CHICAGO	IL		09/27/2099		205,788							155	155			
100114993	RICHMOND	TX		09/28/2099		239,225							195	195			
100114995	RALEIGH	NC		09/29/2099		242,961							477	477			
100114996	SAN ANTONIO	TX		09/30/2099		203,445							161	161			
100114997	MELISSA	TX		10/01/2099		621,549							520	520			
100114998	AUBURN	CA		10/02/2099		283,483							237	237			
100114999	KANSAS CITY	MO		10/03/2099		402,835							332	332			
100115000	FRESNO	CA		10/04/2099		314,294							237	237			
100115001	ORO VALLEY	AZ		10/05/2099		198,754							150	150			
100115002	LINCOLN	CA		10/06/2099		795,391							709	709			
100115003	STOCKTON	CA		10/07/2099		269,567							217	217			
100115004	LADY LAKE	FL		10/08/2099		299,328							225	225			
100115005	KNOXVILLE	TN		10/09/2099		486,292							405	405			
100115006	KNOXVILLE	TN		10/10/2099		475,070							396	396			
100115007	KNOXVILLE	TN		10/11/2099		441,403							368	368			
100115008	TRACY	CA		10/12/2099		392,479							321	321			
100115009	BARSTOW	CA		10/13/2099		426,468							345	345			
100115010	OXNARD	CA		10/14/2099		867,685							774	774			
100115011	PLAINSBORO	NJ		10/15/2099		202,058							296	296			
100115012	LAS VEGAS	NV		10/16/2099		219,355							216	216			
100115013	SAN DIEGO	CA		10/17/2099		519,433							642	642			
100115014	MANASSAS	VA		10/18/2099		297,032							587	587			
100115015	MAPLE GROVE	MN		10/19/2099		838,867							567	567			
100115016	NAVARRE	FL		10/20/2099		583,354							583	583			
100115017	KISSIMMEE	FL		10/21/2099		423,369							317	317			
100115018	NEW BRAUNFELS	TX		10/22/2099		558,033							680	680			
100115019	CELINA	TX		10/23/2099		358,308							291	291			
100115020	OAKLAND	CA		10/24/2099		274,489							1,034	1,034			
100115021	WINTER GARDEN	FL		10/25/2099		314,623							262	262			
100115022	MALVERN	PA		10/26/2099		411,976							343	343			
100115023	BAYONNE	NJ		10/27/2099		514,110							1,071	1,071			
100115024	KNOXVILLE	TN		10/28/2099		254,021							190	190			
100115025	DAWSONVILLE	GA		10/29/2099		262,094							196	196			
100115026	FONTANA	CA		10/30/2099		494,185							409	409			
100115027	LAWRENCEVILLE	GA		10/31/2099		591,002							491	491			
100115028	LAKE HAVASU CITY	AZ		11/01/2099		478,409							400	400			
100115029	MESA	AZ		11/02/2099		206,624							171	171			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115030	SPRING	TX		11/03/2099		248,030							186	186			
100115031	PORT ARANSAS	TX		11/04/2099		269,281							480	480			
100115032	PALM SPRINGS	CA		11/05/2099		311,621							754	754			
100115033	BAKERSFIELD	CA		11/06/2099		224,696							152	152			
100115034	FLORIDA CITY	FL		11/07/2099		219,672							164	164			
100115035	TAMPA	FL		11/08/2099		694,552							724	724			
100115036	FLORIDA CITY	FL		11/09/2099		223,666							167	167			
100115037	NAMPA	ID		11/10/2099		284,425							263	263			
100115038	NORTH BRANCH	MN		11/11/2099		205,544							155	155			
100115039	BEND	OR		11/12/2099		426,814							344	344			
100115040	MALAKOFF	TX		11/13/2099		614,910							545	545			
100115041	QUARTZ HILL	CA		11/14/2099		598,513							497	497			
100115042	SANGER	CA		11/15/2099		478,925							360	360			
100115043	GALVESTON	TX		11/16/2099		396,243							420	420			
100115044	LANCASTER	CA		11/17/2099		336,997							252	252			
100115045	ITASCA	IL		11/18/2099		213,462							145	145			
100115046	FORT LAUDERDALE	FL		11/19/2099		812,283							12,514	12,514			
100115047	LAVEEN	AZ		11/20/2099		331,552							225	225			
100115048	RIO RANCHO	NM		11/21/2099		205,972							140	140			
100115049	WENTZVILLE	MO		11/22/2099		404,350							325	325			
100115050	MORGANTOWN	WV		11/23/2099		252,856							1,034	1,034			
100115051	KINGSLAND	GA		11/24/2099		606,139							455	455			
100115052	CHARLESTON	SC		11/25/2099		224,629							186	186			
100115053	LAGUNA BEACH	CA		11/26/2099		499,176							412	412			
100115054	WENTZVILLE	MO		11/27/2099		489,092							704	704			
100115055	WAIKOLOA	HI		11/28/2099		395,410							2,024	2,024			
100115056	DAVENPORT	FL		11/29/2099		278,373							230	230			
100115057	SPRING HILL	FL		11/30/2099		235,606							431	431			
100115058	ANCHORAGE	AK		12/01/2099		463,848							385	385			
100115059	MEBANE	NC		12/02/2099		314,576							618	618			
100115060	AUBURN	CA		12/03/2099		399,275							363	363			
100115061	DULUTH	MN		12/04/2099		218,652							348	348			
100115062	YOUNGSVILLE	NC		12/05/2099		267,721							199	199			
100115063	WAKEFIELD	RI		12/06/2099		728,472							764	764			
100115064	BUCKLEY	WA		12/07/2099		355,950							635	635			
100115065	PRINCETON	TX		12/08/2099		273,508							242	242			
100115066	PRINCETON	TX		12/09/2099		215,618							192	192			
100115067	PRINCETON	TX		12/10/2099		240,538							212	212			
100115068	CHARLOTTE	NC		12/11/2099		471,115							16	16			
100115069	CHARLOTTE	NC		12/12/2099		256,284							791	791			
100115070	DAVENPORT	FL		12/13/2099		240,819							234	234			
100115071	CHARLOTTE	NC		12/14/2099		261,939							191	191			
100115072	MANTECA	CA		12/15/2099		569,439							506	506			
100115073	MELROSE PARK	IL		12/16/2099		486,718							391	391			
100115074	MELISSA	TX		12/17/2099		385,108							693	693			
100115075	PRINCETON	TX		12/18/2099		434,763							359	359			
100115076	HUTTO	TX		12/19/2099		237,155							537	537			
100115077	FORT WORTH	TX		12/20/2099		222,957							449	449			
100115078	FORT WORTH	TX		12/21/2099		227,314							458	458			
100115079	PARRISH	FL		12/22/2099		283,749							423	423			
100115080	ARLINGTON	TX		12/23/2099		411,303							384	384			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115081	SAINT CLOUD	FL		12/24/2099		269,495							264	264			
100115082	SALEM	OR		12/25/2099		247,018							242	242			
100115083	PRINCETON	TX		12/26/2099		220,811							183	183			
100115084	PRINCETON	TX		12/27/2099		220,811							183	183			
100115085	ROXBORO	NC		12/28/2099		287,480							220	220			
100115086	DUBLIN	CA		12/29/2099		871,393							833	833			
100115087	BAY HARBOR ISLANDS	FL		12/30/2099		628,885							559	559			
100115088	MANTECA	CA		12/31/2099		1,101,908							930	930			
100115089	DAWSONVILLE	GA		01/01/2100		286,727							237	237			
100115090	CANTON	MA		01/02/2100		663,011							494	494			
100115091	FARMINGTON	MN		01/03/2100		238,015							1,493	1,493			
100115092	SMYRNA	GA		01/04/2100		314,060							279	279			
100115093	APOLLO BEACH	FL		01/05/2100		1,411,244							1,378	1,378			
100115094	RICHMOND	TX		01/06/2100		281,622							515	515			
100115095	GEORGETOWN	TX		01/07/2100		219,757							182	182			
100115096	PHILADELPHIA	PA		01/08/2100		206,330							170	170			
100115097	VALENCIA	CA		01/09/2100		501,229							526	526			
100115098	MILFORD	CT		01/10/2100		399,703							297	297			
100115099	SAN DIEGO	CA		01/11/2100		1,332,689							1,107	1,107			
100115100	CHICAGO	IL		01/12/2100		314,522							240	240			
100115101	EAGLE MOUNTAIN	UT		01/13/2100		441,502							300	300			
100115102	DAYTONA BEACH SHORES	FL		01/14/2100		427,084							416	416			
100115103	ISLAND PARK	ID		01/15/2100		690,362							619	619			
100115104	KAILUA KONA	HI		01/16/2100		813,828							726	726			
100115105	ELK GROVE	CA		01/17/2100		352,875							314	314			
100115106	WILMINGTON	NC		01/18/2100		269,281							481	481			
100115107	ROYSE CITY	TX		01/19/2100		202,947							152	152			
100115108	JENSEN BEACH	FL		01/20/2100		694,827							586	586			
100115109	MINNEAPOLIS	MN		01/21/2100		353,369							881	881			
100115110	GERMANTOWN	MD		01/22/2100		418,855							383	383			
100115111	CATHEDRAL CITY	CA		01/23/2100		349,660							340	340			
100115113	BEVERLY HILLS	CA		01/24/2100		3,997,383							2,617	2,617			
100115114	SACRAMENTO	CA		01/25/2100		859,393							607	607			
100115115	BEVERLY HILLS AREA LOS ANGELE	CA		01/26/2100		2,623,528							1,472	1,472			
100115119	KEY WEST	FL		01/27/2100		1,039,320							680	680			
100115120	PHILADELPHIA	PA		01/28/2100		161,409							91	91			
100115123	NEWARK	NJ		01/29/2100		553,831							1,169	1,169			
100115124	CINCINNATI	OH		01/30/2100		125,732							268	268			
100115125	WATERBURY	CT		01/31/2100		310,687							563	563			
100115126	CINCINNATI	OH		02/01/2100		134,821							279	279			
100115127	CINCINNATI	OH		02/02/2100		132,027							273	273			
100115128	CINCINNATI	OH		02/03/2100		223,537							463	463			
100115130	CINCINNATI	OH		02/04/2100		174,638							362	362			
100115131	TRENTON	NJ		02/05/2100		143,179							321	321			
100115133	CHICAGO	IL		02/06/2100		178,157							343	343			
100115134	EAST ORANGE	NJ		02/07/2100		479,014							986	986			
100115135	SAINT JOSEPH	MO		02/08/2100		74,854							146	146			
100115136	PORT JERVIS	NY		02/09/2100		217,050							450	450			
100115137	CHICAGO	IL		02/10/2100		134,724							276	276			
100115138	SAINT JOSEPH	MO		02/11/2100		75,443							157	157			
100115140	HAMMOND	IN		02/12/2100		90,589							161	161			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115141	EWING	NJ		02/13/2100		127,245							255	255			
100115142	WATERBURY	CT		02/14/2100		263,439							561	561			
100115143	ANDOVER	NJ		02/15/2100		265,430							570	570			
100115144	LOCH SHELDRAKE	NY		02/16/2100		187,130							370	370			
100115145	WATERBURY	CT		02/17/2100		291,896							604	604			
100115146	CHICAGO	IL		02/18/2100		234,130							370	370			
100115147	SCRANTON	PA		02/19/2100		108,540							210	210			
100115148	DETROIT	MI		02/20/2100		146,716							284	284			
100115149	ROOSEVELT	NY		02/21/2100		461,340							960	960			
100115150	CHICAGO	IL		02/22/2100		230,613							387	387			
100115151	SHIRLEY	NY		02/23/2100		363,229							771	771			
100115152	SAINT LOUIS	MO		02/24/2100		86,080							170	170			
100115153	MASTIC BEACH	NY		02/25/2100		349,279							721	721			
100115154	MIAMI BEACH	FL		02/26/2100		184,625							375	375			
100115155	JOHNSON CITY	TN		02/27/2100		156,995							305	305			
100115156	NEWARK	NJ		02/28/2100		523,853							1,147	1,147			
100115157	SCHENECTADY	NY		03/01/2100		190,891							359	359			
100115158	NEWARK	NJ		03/02/2100		538,832							1,168	1,168			
100115159	SICKLERVILLE	NJ		03/03/2100		139,711							289	289			
100115160	PHILADELPHIA	PA		03/04/2100		126,492							258	258			
100115161	NEWARK	NJ		03/05/2100		478,943							1,057	1,057			
100115162	MONTICELLO	NY		03/06/2100		235,898							492	492			
100115163	PATERSON	NJ		03/07/2100		505,411							839	839			
100115164	CICERO	IL		03/08/2100		250,748							502	502			
100115165	MONROE	NY		03/09/2100		227,035							465	465			
100115166	Newark	NJ		03/10/2100		482,974							1,026	1,026			
100115167	NEWARK	NJ		03/11/2100		401,559							941	941			
100115168	NEWARK	NJ		03/12/2100		498,940							1,060	1,060			
100115169	NEWARK	NJ		03/13/2100		498,919							1,081	1,081			
100115170	NEWARK	NJ		03/14/2100		478,964							1,036	1,036			
100115171	NEWARK	NJ		03/15/2100		467,000							1,000	1,000			
100115172	Newark	NJ		03/16/2100		538,872							1,128	1,128			
100115173	EAST MOLINE	IL		03/17/2100		112,291							209	209			
100115174	EWING	NJ		03/18/2100		119,980							270	270			
100115175	ELMWOOD PARK	IL		03/19/2100		411,678							822	822			
100115176	EWING	NJ		03/20/2100		125,732							268	268			
100115177	CLEVELAND	OH		03/21/2100		82,346							154	154			
100115178	OZONE PARK	NY		03/22/2100		496,847							903	903			
100115179	BALTIMORE	MD		03/23/2100		102,094							656	656			
100115180	CLEVELAND	OH		03/24/2100		121,272							228	228			
100115181	RICHMOND	VA		03/25/2100		137,727							273	273			
100115182	GLENWOOD	IL		03/26/2100		150,665							335	335			
100115183	KANSAS CITY	MO		03/27/2100		123,498							252	252			
100115184	BERKLEY	MI		03/28/2100		454,115							885	885			
100115185	LINDEN	NJ		03/29/2100		549,502							1,048	1,048			
100115186	EWING	NJ		03/30/2100		121,731							269	269			
100115187	NORMAN	OK		03/31/2100		172,074							426	426			
100115188	CHARLEROI	PA		04/01/2100		74,875							125	125			
100115189	WATERBURY	CT		04/02/2100		178,153							347	347			
100115190	KALAMAZOO	MI		04/03/2100		134,717							283	283			
100115191	CLEVELAND	OH		04/04/2100		83,853							147	147			

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100115192	BROOKHAVEN	NY		04/05/2100		349,289							711	711			
100115193	PHILADELPHIA	PA		04/06/2100		155,694							306	306			
100115194	FORT VALLEY	GA		04/07/2100		114,526							224	224			
100115195	BRONX	NY		04/08/2100		349,297							703	703			
100115196	WEBSTER	MA		04/09/2100		295,645							605	605			
100115197	POSEN	IL		04/10/2100		179,632							368	368			
100115198	ELIZABETH	NJ		04/11/2100		346,972							778	778			
100115199	SCRANTON	PA		04/12/2100		167,138							362	362			
100115200	HUNTINGTON STATION	NY		04/13/2100		377,821							679	679			
100115201	HUMBLE	TX		04/14/2100		125,851							296	296			
100115202	HUNTINGTON	NY		04/15/2100		471,626							874	874			
100115203	HENRICO	VA		04/16/2100		146,513							337	337			
100115204	JACKSONVILLE	AR		04/17/2100		119,755							245	245			
100115205	KANSAS CITY	MO		04/18/2100		133,416							284	284			
100115206	KANSAS CITY	MO		04/19/2100		178,129							371	371			
100115207	BALTIMORE	MD		04/20/2100		116,718							282	282			
100115208	BEVERLY	NJ		04/21/2100		167,670							330	330			
100115209	WATERBURY	CT		04/22/2100		251,557							443	443			
100115210	TAMPA	FL		04/23/2100		202,815							435	435			
100115211	BOISE	ID		04/24/2100		350,186							814	814			
100115212	HIGHLAND MILLS	NY		04/25/2100		298,124							646	646			
100115213	BRIDGETON	NJ		04/26/2100		155,743							257	257			
100115214	INDIANAPOLIS	IN		04/27/2100		74,848							152	152			
100115216	BRONX	NY		04/28/2100		614,860							1,140	1,140			
100115217	MAYS LANDING	NJ		04/29/2100		82,673							1,827	1,827			
100115218	CARPENTERSVILLE	IL		04/30/2100		142,407							393	393			
100115220	MAYS LANDING	NJ		05/01/2100		93,580							170	170			
100115221	BALTIMORE	MD		05/02/2100		190,404							396	396			
100115222	HAZEL PARK	MI		05/03/2100		103,291							209	209			
100115223	SPRING HILL	FL		05/04/2100		217,337							413	413			
100115224	KANSAS CITY	MO		05/05/2100		167,586							414	414			
100115225	ONONDAGA HILL	NY		05/06/2100		111,691							239	239			
100115227	SOUTHFIELD	MI		05/07/2100		82,328							172	172			
100115228	SLIDELL	LA		05/08/2100		134,766							258	258			
100115229	DOVER TOWNSHIP	NJ		05/09/2100		162,168							332	332			
100115230	PHILADELPHIA	PA		05/10/2100		119,761							239	239			
100115231	BLOOMINGBURG	NY		05/11/2100		326,772							928	928			
100115232	HAVERSTRAW	NY		05/12/2100		261,944							556	556			
100115233	STONY POINT	NY		05/13/2100		437,851							899	899			
100115234	HAVERSTRAW	NY		05/14/2100		400,388							862	862			
100115235	WEST PALM BEACH	FL		05/15/2100		232,642							458	458			
100115236	HAVERSTRAW	NY		05/16/2100		441,547							953	953			
100115237	EWING	NJ		05/17/2100		149,692							308	308			
100115238	MARGATE	FL		05/18/2100		233,468							532	532			
100115239	COLUMBUS	GA		05/19/2100		119,774							226	226			
100115240	GARLAND	TX		05/20/2100		173,247							1,753	1,753			
100115241	DANBURY	CT		05/21/2100		252,962							538	538			
100115242	FLEMINGTON	NJ		05/22/2100		336,778							722	722			
100115243	MILWAUKEE	WI		05/23/2100		182,448							552	552			
100115245	EWING	NJ		05/24/2100		125,647							353	353			
100115246	GREENSBORO	NC		05/25/2100		112,236							214	214			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115247	CHARLEROI	PA		05/26/2100		104,796							204	204			
100115248	LONG BRANCH	NJ		05/27/2100		199,599							401	401			
100115249	OKLAHOMA CITY	OK		05/28/2100		103,304							196	196			
100115250	GLOUCESTER TWP	NJ		05/29/2100		167,519							481	481			
100115251	PATERSON	NJ		05/30/2100		431,839							911	911			
100115252	TRENTON	NJ		05/31/2100		149,696							304	304			
100115253	DAPHNE	AL		06/01/2100		182,199							401	401			
100115254	DAPHNE	AL		06/02/2100		182,201							399	399			
100115255	ATLANTIC CITY	NJ		06/03/2100		384,270							730	730			
100115256	SCRANTON	PA		06/04/2100		159,151							349	349			
100115257	BROWNS MILLS	NJ		06/05/2100		162,163							337	337			
100115258	KANSAS CITY	MO		06/06/2100		115,988							262	262			
100115259	GLOUCESTER TWP	NJ		06/07/2100		300,461							539	539			
100115260	DOLTON	IL		06/08/2100		99,783							217	217			
100115261	DOLTON	IL		06/09/2100		98,792							208	208			
100115262	KINGSTON	NY		06/10/2100		109,782							218	218			
100115263	LUTZ	FL		06/11/2100		120,696							254	254			
100115264	KINGSTON	NY		06/12/2100		328,329							671	671			
100115265	PARK FOREST	IL		06/13/2100		118,750							250	250			
100115266	CHICAGO	IL		06/14/2100		157,171							329	329			
100115267	LAKE WORTH	FL		06/15/2100		331,806							694	694			
100115268	ALLENTOWN	PA		06/16/2100		190,851							399	399			
100115269	SOUTHAMPTON	NY		06/17/2100		448,907							1,093	1,093			
100115270	MADRID	IA		06/18/2100		317,342							658	658			
100115271	BALTIMORE	MD		06/19/2100		145,939							311	311			
100115273	NEW ORLEANS	LA		06/20/2100		276,950							550	550			
100115274	GALLOWAY	NJ		06/21/2100		100,567							183	183			
100115275	HICKORY	NC		06/22/2100		168,378							372	372			
100115276	HENRYETTA	OK		06/23/2100		102,550							200	200			
100115277	PHILADELPHIA	PA		06/24/2100		561,265							1,135	1,135			
100115278	BROOKLYN	NY		06/25/2100		553,787							1,213	1,213			
100115279	HENRYETTA	OK		06/26/2100		76,354							146	146			
100115280	HENRYETTA	OK		06/27/2100		78,250							150	150			
100115281	HENRYETTA	OK		06/28/2100		104,782							218	218			
100115282	COATESVILLE	PA		06/29/2100		175,622							378	378			
100115283	MARKHAM	IL		06/30/2100		74,860							140	140			
100115285	SARALAND	AL		07/01/2100		187,154							346	346			
100115286	BRIDGETON	NJ		07/02/2100		123,512							238	238			
100115287	NORTHFIELD	OH		07/03/2100		172,528							372	372			
100115289	GARY	IN		07/04/2100		123,483							267	267			
100115291	NORTH CHARLESTON	SC		07/05/2100		140,704							296	296			
100115293	PERTH AMBOY	NJ		07/06/2100		164,644							356	356			
100115294	STRATFORD	CT		07/07/2100		267,411							394	394			
100115297	VALENCIA	CA		07/08/2100		592,487							420	420			
100115298	SEVIERVILLE	TN		07/09/2100		391,075							311	311			
100115299	CORONA	CA		07/10/2100		501,272							380	380			
100115324	RENO	NV		07/11/2100		786,091							641	641			
100115330	BAKERSFIELD	CA		07/12/2100		183,876							124	124			
100115346	LOS ANGELES	CA		07/13/2100		419,000							1,000	1,000			
100115347	HUNTINGTON PARK	CA		07/14/2100		234,400							5,600	5,600			
100115367	TAMPA	FL		07/15/2100		687,742							382	382			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115373	FREEDOM	NH		07/16/2100		258,811							189	189			
100115379	CLUTE	TX		07/17/2100		208,839							1,161	1,161			
100115380	FREDERICKSBURG	VA		07/18/2100		411,722							278	278			
100115382	RICHMOND	TX		07/19/2100		387,724							276	276			
100115404	VIRGINIA BEACH	VA		07/20/2100		230,795							205	205			
100115410	ORLANDO	FL		07/21/2100		184,844							156	156			
100115412	PALM COAST	FL		07/22/2100		175,875							125	125			
100115413	BRAWLEY	CA		07/23/2100		250,212							188	188			
100115414	KNOXVILLE	TN		07/24/2100		188,899							101	101			
100115415	FORT WORTH	TX		07/25/2100		227,071							128	128			
100115422	FONTANA	CA		07/26/2100		414,939							1,311	1,311			
100115425	NEW BRAUNFELS	TX		07/27/2100		231,531							169	169			
100115429	YAKIMA	WA		07/28/2100		283,808							192	192			
100115430	FORT LAUDERDALE	FL		07/29/2100		224,070							180	180			
100115438	FORT LAUDERDALE	FL		07/30/2100		275,303							947	947			
100115446	ESSEX	MD		07/31/2100		255,855							145	145			
100115447	SAINT GEORGE	UT		08/01/2100		164,857							143	143			
100115451	RANCHO CUCAMONGA	CA		08/02/2100		866,095							1,105	1,105			
100115452	CROWLEY	TX		08/03/2100		236,738							3,262	3,262			
100115453	AURORA	CO		08/04/2100		227,303							197	197			
100115454	LOS ANGELES	CA		08/05/2100		2,136,162							1,338	1,338			
100115455	WEST PALM BEACH	FL		08/06/2100		278,615							885	885			
100115468	DISTRICT HEIGHTS	MD		08/07/2100		283,548							702	702			
100115475	COEUR D'ALENE	ID		08/08/2100		406,527							273	273			
100115480	SNELLVILLE	GA		08/09/2100		319,306							176	176			
100115491	LAKE SAINT LOUIS	MO		08/10/2100		215,742							178	178			
100115495	GAINESVILLE	GA		08/11/2100		205,347							154	154			
100115498	DAVIDSONVILLE	MD		08/12/2100		1,069,373							2,547	2,547			
100115499	APPLE VALLEY	CA		08/13/2100		262,336							164	164			
100115500	NORTH LAS VEGAS	NV		08/14/2100		208,852							10,148	10,148			
100115506	STOCKTON	CA		08/15/2100		314,338							162	162			
100115524	CAVE SPRINGS	AR		08/16/2100		124,913							87	87			
100115529	BOCA RATON	FL		08/17/2100		683,541							459	459			
100115530	PALM SPRINGS	FL		08/18/2100		247,857							143	143			
100115531	PARKLAND	FL		08/19/2100									686,596	686,596			
100115532	PHOENIX	AZ		08/20/2100		629,832							168	168			
100115533	OCEAN CITY	MD		08/21/2100		194,995							5	5			
100115534	MIAMI	FL		08/22/2100		364,269							731	731			
100115535	BRADENTON BEACH	FL		08/23/2100		1,086,732							768	768			
100115536	SAINT ALBANS	WV		08/24/2100		79,282							18	18			
100115537	PHOENIX	AZ		08/25/2100		629,832							168	168			
100115538	SAINT JAMES	NY		08/26/2100		1,698,640							1,360	1,360			
100115539	BROWNSBURG	IN		08/27/2100		224,853							147	147			
100115541	ROCKWALL	TX		08/28/2100		129,911							89	89			
100115542	CORAL SPRINGS	FL		08/29/2100		438,453							287	287			
100115543	PROVIDENCE	RI		08/30/2100		269,815							185	185			
100115544	GEORGETOWN	TX		08/31/2100		499,689							311	311			
100115545	NEW YORK	NY		09/01/2100		487,164							336	336			
100115546	LEHIGH ACRES	FL		09/02/2100		299,783							217	217			
100115547	SACRAMENTO	CA		09/03/2100		267,795							205	205			
100115549	INDIANAPOLIS	IN		09/04/2100		279,859							141	141			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115550	PLANTATION	FL		09/05/2100		467,616							384	384			
100115551	FLORENCE	OR		09/06/2100		299,754							246	246			
100115552	KEY LARGO	FL		09/07/2100		412,661							339	339			
100115553	ATTLEBORO	MA		09/08/2100		393,478							272	272			
100115554	LEOMINSTER	MA		09/09/2100		209,148							152	152			
100115555	PHILADELPHIA	PA		09/10/2100		359,263							281	281			
100115556	RIVERSIDE	CA		09/11/2100		777,412							638	638			
100115557	APOLLO BEACH	FL		09/12/2100		571,578							414	414			
100115558	NORTH LAS VEGAS	NV		09/13/2100		230,845							155	155			
100115559	LAS VEGAS	NV		09/14/2100		237,840							160	160			
100115560	RIVERSIDE	NJ		09/15/2100		391,756							244	244			
100115561	MYRTLE BEACH	SC		09/16/2100		133,438							62	62			
100115562	GLENDALE	AZ		09/17/2100		934,191							729	729			
100115563	CONCORD	NC		09/18/2100		227,862							138	138			
100115565	ATLANTA	GA		09/19/2100		204,872							128	128			
100115566	GAITHERSBURG	MD		09/20/2100		303,796							204	204			
100115567	ARLINGTON	TX		09/21/2100		263,835							165	165			
100115568	HOUSTON	TX		09/22/2100		164,903							97	97			
100115569	KISSIMMEE	FL		09/23/2100		459,691							309	309			
100115570	MODESTO	CA		09/24/2100		515,254							346	346			
100115571	DEER PARK	NY		09/25/2100		455,686							314	314			
100115572	STERLING	MA		09/26/2100		279,859							141	141			
100115573	GULF SHORES	AL		09/27/2100		543,596							404	404			
100115574	BALTIMORE	MD		09/28/2100		182,104							146	146			
100115575	BALTIMORE	MD		09/29/2100		250,575							225	225			
100115576	SAN TAN VALLEY	AZ		09/30/2100		401,694							306	306			
100115577	WESLEY CHAPEL	FL		10/01/2100		519,624							376	376			
100115578	LOXAHATCHEE	FL		10/02/2100		330,093							207	207			
100115580	HOPKINTON	MA		10/03/2100		431,691							309	309			
100115581	CLEARWATER	FL		10/04/2100		749,590							410	410			
100115582	GAFFNEY	SC		10/05/2100		267,638							112	112			
100115583	VENICE	FL		10/06/2100		262,305							195	195			
100115584	BAY POINT	CA		10/07/2100		459,761							239	239			
100115585	NEW CASTLE	DE		10/08/2100		157,412							88	88			
100115586	BALTIMORE	MD		10/09/2100		84,459							41	41			
100115587	BALTIMORE	MD		10/10/2100		84,457							43	43			
100115588	COLUMBUS	OH		10/11/2100		75,906							144	144			
100115589	BROOKELAND	TX		10/12/2100		352,232							268	268			
100115591	JACKSONVILLE	FL		10/13/2100		181,878							122	122			
100115592	FREDERICK	MD		10/14/2100		190,572							128	128			
100115593	SAN ANTONIO	TX		10/15/2100		191,874							126	126			
100115594	DORAL	FL		10/16/2100		856,831							669	669			
100115595	HOUSTON	TX		10/17/2100		273,547							203	203			
100115596	MIAMI	FL		10/18/2100		382,243							257	257			
100115597	POMPANO BEACH	FL		10/19/2100		290,328							172	172			
100115598	INDIAN LAND	SC		10/20/2100		183,624							126	126			
100115599	CAPE MAY	NJ		10/21/2100		860,578							672	672			
100115600	WELLINGTON	FL		10/22/2100		2,642,020							1,730	1,730			
100115601	FRESNO	TX		10/23/2100		238,256							144	144			
100115602	CRESTLINE	CA		10/24/2100		205,267							233	233			
100115603	MIAMI BEACH	FL		10/25/2100		824,356							644	644			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115604	CRESTLINE	CA		10/26/2100		202,664							136	136			
100115605	CHICAGO	IL		10/27/2100		199,855							145	145			
100115606	BRONX	NY		10/28/2100		426,691							309	309			
100115607	RYE	NY		10/29/2100		2,698,046							1,954	1,954			
100115608	SUBLIMITY	OR		10/30/2100		412,616							314	314			
100115609	OTHELLO	WA		10/31/2100		284,863							137	137			
100115610	COLLEYVILLE	TX		11/01/2100		1,206,250							750	750			
100115611	CASTALIAN SPRINGS	TN		11/02/2100		281,088							162	162			
100115612	FRESNO	CA		11/03/2100		315,532							218	218			
100115613	HOLLYWOOD	FL		11/04/2100		247,050							150	150			
100115614	BULLHEAD CITY	AZ		11/05/2100		191,125							125	125			
100115615	GAITHERSBURG	MD		11/06/2100		359,739							261	261			
100115616	DALY CITY	CA		11/07/2100		664,243							757	757			
100115617	NORFOLK	VA		11/08/2100		198,652							98	98			
100115619	MAYVIEW	MO		11/09/2100		483,952							296	296			
100115620	GRANBY	CO		11/10/2100		216,632							118	118			
100115621	SCOTTSDALE	AZ		11/11/2100		565,059							441	441			
100115622	PHELAN	CA		11/12/2100		403,736							264	264			
100115623	WESTERVILLE	OH		11/13/2100		323,376							209	209			
100115624	PINOLE	CA		11/14/2100		511,696							304	304			
100115625	PARKER	CO		11/15/2100		978,048							352	352			
100115626	BROOKLYN	NY		11/16/2100		2,374,405							1,595	1,595			
100115627	INDIO	CA		11/17/2100		109,660							58	58			
100115628	WESTLAKE VILLAGE	CA		11/18/2100		1,698,037							985	985			
100115629	MIAMI	FL		11/19/2100		163,895							105	105			
100115631	LUBBOCK	TX		11/20/2100		84,414							43	43			
100115633	HEMET	CA		11/21/2100		310,852							200	200			
100115634	ANAHEIM	CA		11/22/2100		730,910							547	547			
100115635	CATHEDRAL CITY	CA		11/23/2100		439,733							267	267			
100115637	PHOENIX	OR		11/24/2100		326,925							275	275			
100115638	KATY	TX		11/25/2100		283,841							159	159			
100115639	BELVIDERE	IL		11/26/2100		107,152							74	74			
100115640	VERO BEACH	FL		11/27/2100		178,294							103	103			
100115642	FONTANA	CA		11/28/2100		456,509							291	291			
100115643	KISSIMMEE	FL		11/29/2100		255,837							163	163			
100115644	BEVERLY HILLS	CA		11/30/2100		1,086,497							754	754			
100115645	STANHOPE	NJ		12/01/2100		299,844							156	156			
100115646	GARDEN GROVE	CA		12/02/2100		859,359							335	335			
100115647	PENNSAUKEN	NJ		12/03/2100		213,648							102	102			
100115648	HOWELL	NJ		12/04/2100		287,848							152	152			
100115649	TAMARAC	FL		12/05/2100		379,800							200	200			
100115650	LAS VEGAS	NV		12/06/2100		1,086,339							833	833			
100115651	BALTIMORE	MD		12/07/2100		311,649							176	176			
100115652	MOORPARK	CA		12/08/2100		558,852							348	348			
100115653	DAVENPORT	FL		12/09/2100		199,579							211	211			
100115654	TEWKSBURY	MA		12/10/2100		519,597							323	323			
100115655	AUSTIN	AR		12/11/2100		538,255							945	945			
100115656	DEERFIELD BEACH	FL		12/12/2100		318,571							179	179			
100115657	SACRAMENTO	CA		12/13/2100		343,456							544	544			
100115658	NAVARRE	FL		12/14/2100		371,775							225	225			
100115659	BRIDGEPORT	CT		12/15/2100		271,873							127	127			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115660	MARYSVILLE	WA		12/16/2100		468,402							348	348			
100115661	AVENTURA	FL		12/17/2100		414,700							300	300			
100115662	CUMMING	GA		12/18/2100		345,373							35,314	35,314			
100115663	HIGHLANDS	NC		12/19/2100		580,498							752	752			
100115664	SOUTH PLAINFIELD	NJ		12/20/2100		506,179							20,442	20,442			
100115665	LINDEN	NJ		12/21/2100		793,953							523	523			
100115666	WASILLA	AK		12/22/2100		909,144							856	856			
100115667	LINCOLN CITY	OR		12/23/2100		609,936							3,032	3,032			
100115669	BASYE	VA		12/24/2100		293,124							214	214			
100115670	FERNANDINA BEACH	FL		12/25/2100		453,422							328	328			
100115671	ATHENS	GA		12/26/2100		291,908							5,592	5,592			
100115672	ASTORIA	NY		12/27/2100		730,721							529	529			
100115673	PHOENIX	AZ		12/28/2100		381,945							279	279			
100115674	JACKSONVILLE	FL		12/29/2100		483,405							273	273			
100115675	OCALA	FL		12/30/2100		503,884							858	858			
100115676	WESLEY CHAPEL	FL		12/31/2100		549,588							451	451			
100115677	FOUNTAIN	CO		01/01/2101		266,207							193	193			
100115678	ALPHARETTA	GA		01/02/2101		855,495							503	503			
100115679	ROCKWALL	TX		01/03/2101		510,637							455	455			
100115680	MINNEAPOLIS	MN		01/04/2101		468,719							278	278			
100115681	STATELINE	NV		01/05/2101		701,480							1,020	1,020			
100115682	FRANKLIN	TN		01/06/2101		318,462							288	288			
100115683	LAS VEGAS	NV		01/07/2101		261,988							256	256			
100115684	BAKERSFIELD	CA		01/08/2101		391,278							286	286			
100115685	RENTON	WA		01/09/2101		550,797							453	453			
100115686	BROOMFIELD	CO		01/10/2101		566,086							457	457			
100115687	DULUTH	MN		01/11/2101		231,780							220	220			
100115688	AUBREY	TX		01/12/2101		277,230							270	270			
100115689	RALEIGH	NC		01/13/2101		241,521							20,209	20,209			
100115690	ARROYO GRANDE	CA		01/14/2101		1,263,991							1,129	1,129			
100115691	APPLE VALLEY	CA		01/15/2101		251,064							186	186			
100115692	WALDORF	MD		01/16/2101		227,830							213	213			
100115693	KENT	WA		01/17/2101		1,827,885							1,057	1,057			
100115694	NAPLES	FL		01/18/2101		524,158							422	422			
100115695	OMAHA	NE		01/19/2101		280,752							250	250			
100115696	LOS ANGELES	CA		01/20/2101		1,674,032							1,484	1,484			
100115697	BROADLANDS	VA		01/21/2101		460,414							419	419			
100115698	OAKLAND	CA		01/22/2101		558,147							428	428			
100115699	LAKEWOOD	NJ		01/23/2101		262,079							211	211			
100115700	LOGAN	UT		01/24/2101		239,761							239	239			
100115701	VERONA	NJ		01/25/2101		534,641							431	431			
100115702	EL CAJON	CA		01/26/2101		882,699							769	769			
100115703	GLASSBORO	NJ		01/27/2101		240,934							666	666			
100115704	SPARKS	NV		01/28/2101		440,310							346	346			
100115705	HOWELL	NJ		01/29/2101		375,147							302	302			
100115706	HARTFORD	CT		01/30/2101		269,078							212	212			
100115707	BUFORD	GA		01/31/2101		455,269							378	378			
100115708	TUCKER	GA		02/01/2101		251,655							224	224			
100115709	RANCHO CORDOVA	CA		02/02/2101		445,430							386	386			
100115710	LAKE HAVASU CITY	AZ		02/03/2101		1,006,549							1,110	1,110			
100115711	KATY	TX		02/04/2101		329,416							293	293			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115712	RICHARDSON	TX		02/05/2101		325,658							297	297			
100115713	YARDLEY	PA		02/06/2101		234,075							213	213			
100115714	CHICKASHA	OK		02/07/2101		251,554							224	224			
100115715	BRADENTON	FL		02/08/2101		630,264							6,604	6,604			
100115716	HALLANDALE BEACH	FL		02/09/2101		237,480							174	174			
100115717	PHILADELPHIA	PA		02/10/2101		284,766							234	234			
100115718	SPOKANE	WA		02/11/2101		329,457							272	272			
100115719	SCOTTSDALE	AZ		02/12/2101		302,260							747	747			
100115720	NORTH MYRTLE BEACH	SC		02/13/2101		256,094							1,332	1,332			
100115721	COLUMBUS	OH		02/14/2101		265,518							242	242			
100115722	WINTER PARK	FL		02/15/2101		311,001							249	249			
100115723	DELRAY BEACH	FL		02/16/2101		857,461							1,416	1,416			
100115724	WILMINGTON	NC		02/17/2101		243,637							182	182			
100115725	RED OAK	TX		02/18/2101		298,110							624	624			
100115726	WASHINGTON	DC		02/19/2101		648,697							35,356	35,356			
100115727	LAS VEGAS	NV		02/20/2101		567,562							470	470			
100115728	RENTON	WA		02/21/2101		235,822							215	215			
100115729	VIRGINIA BEACH	VA		02/22/2101		299,553							224	224			
100115730	SEMINOLE	FL		02/23/2101		359,704							296	296			
100115731	SOUTH GATE	CA		02/24/2101		661,452							588	588			
100115732	ARLINGTON	TX		02/25/2101		465,322							915	915			
100115733	WEST HAVEN	CT		02/26/2101		298,204							267	267			
100115734	KAILUA KONA	HI		02/27/2101		2,086,325							5,911	5,911			
100115735	PALMETTO BAY	FL		02/28/2101		639,537							463	463			
100115736	LUTZ	FL		03/01/2101		508,916							476	476			
100115737	BALTIMORE	MD		03/02/2101		450,516							1,042	1,042			
100115738	TULARE	CA		03/03/2101		474,286							185	185			
100115739	SCHWENKSVILLE	PA		03/04/2101		278,881							248	248			
100115740	SCHWENKSVILLE	PA		03/05/2101		299,469							266	266			
100115741	LAWRENCEVILLE	GA		03/06/2101		307,450							236	236			
100115742	RICHMOND HILL	GA		03/07/2101		305,640							616	616			
100115743	GAINESVILLE	GA		03/08/2101		257,862							188	188			
100115744	GAINESVILLE	GA		03/09/2101		266,654							195	195			
100115745	OLDSMAR	FL		03/10/2101		283,211							289	289			
100115746	SAVAGE	MN		03/11/2101		445,602							325	325			
100115747	BAKERSFIELD	CA		03/12/2101		269,417							243	243			
100115748	OPELIKA	AL		03/13/2101		291,009							259	259			
100115749	HOUSTON	TX		03/14/2101		294,561							220	220			
100115750	FORT WORTH	TX		03/15/2101		530,684							440	440			
100115751	HOWELL	NJ		03/16/2101		384,943							342	342			
100115752	KISSIMMEE	FL		03/17/2101		439,345							329	329			
100115753	FORT WORTH	TX		03/18/2101		329,134							246	246			
100115754	CAROLINA BEACH	NC		03/19/2101		279,128							247	247			
100115755	WARWICK	RI		03/20/2101		273,508							242	242			
100115756	IONE	CA		03/21/2101		374,398							302	302			
100115757	KISSIMMEE	FL		03/22/2101		295,603							217	217			
100115758	LINWOOD	NJ		03/23/2101		208,517							375,742	375,742			
100115759	TAMPA	FL		03/24/2101		259,082							210	210			
100115760	BASTROP	TX		03/25/2101		282,589							206	206			
100115761	LAKE LURE	NC		03/26/2101		232,162							169	169			
100115762	HERNDON	VA		03/27/2101		336,997							252	252			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115763	GRAND PRAIRIE	TX		03/28/2101		636,511							2,112	2,112			
100115764	ROSHARON	TX		03/29/2101		227,521							277	277			
100115765	WOODSTOCK	GA		03/30/2101		314,912							508	508			
100115766	PALMER	AK		03/31/2101		228,832							184	184			
100115767	MAPLE SHADE	NJ		04/01/2101		231,992							340	340			
100115768	CAPE CORAL	FL		04/02/2101		235,861							195	195			
100115769	BRADENTON	FL		04/03/2101		618,586							452	452			
100115770	LAS VEGAS	NV		04/04/2101		303,212							270	270			
100115771	FORT LAUDERDALE	FL		04/05/2101		335,405							298	298			
100115772	PRESCOTT VALLEY	AZ		04/06/2101		295,913							337	337			
100115773	HOMESTEAD	FL		04/07/2101		643,405							1,548	1,548			
100115774	COLUMBIA	SC		04/08/2101		239,808							192	192			
100115775	ALBUQUERQUE	NM		04/09/2101		616,753							1,004	1,004			
100115776	SMITHVILLE	TN		04/10/2101		315,867							267	267			
100115777	MALVERN	PA		04/11/2101		491,129							435	435			
100115778	DALLAS	TX		04/12/2101		439,612							388	388			
100115779	CAPTAIN COOK	HI		04/13/2101		277,097							202	202			
100115780	MORENO VALLEY	CA		04/14/2101		334,351							263	263			
100115781	FAYETTEVILLE	AR		04/15/2101		356,967							317	317			
100115782	WAUWATOSA	WI		04/16/2101		258,110							190	190			
100115783	NEW ALBANY	OH		04/17/2101		277,255							245	245			
100115784	ROCKLIN	CA		04/18/2101		427,596							328	328			
100115785	SHELTON	CT		04/19/2101		760,969							679	679			
100115786	ANNA	TX		04/20/2101		283,747							252	252			
100115787	STATEN ISLAND	NY		04/21/2101		583,939							532	532			
100115788	PAYSON	AZ		04/22/2101		268,013							244	244			
100115789	ORLANDO	FL		04/23/2101		431,373							315	315			
100115790	MIDLOTHIAN	VA		04/24/2101		281,783							409	409			
100115791	KODAK	TN		04/25/2101		508,139							372	372			
100115792	ROGERS	AR		04/26/2101		283,945							217	217			
100115793	WESTON	TX		04/27/2101		361,988							262	262			
100115794	NORTH MYRTLE BEACH	SC		04/28/2101		1,013,780							742	742			
100115795	PALM COAST	FL		04/29/2101		298,646							265	265			
100115796	BRONX	NY		04/30/2101		598,265							494	494			
100115797	NEW SMYRNA BEACH	FL		05/01/2101		615,337							508	508			
100115798	DURHAM	NC		05/02/2101		300,879							274	274			
100115799	MURRELLS INLET	SC		05/03/2101		299,553							224	224			
100115800	LAKE ARROWHEAD	CA		05/04/2101		391,709							291	291			
100115801	WINCHESTER	CA		05/05/2101		605,926							539	539			
100115802	RENO	NV		05/06/2101		321,915							293	293			
100115803	LOS ANGELES	CA		05/07/2101		858,687							329	329			
100115804	RALEIGH	NC		05/08/2101		477,572							516	516			
100115805	SOCIAL CIRCLE	GA		05/09/2101		279,828							713	713			
100115806	OCEAN CITY	MD		05/10/2101		295,745							216	216			
100115807	SURPRISE	AZ		05/11/2101		652,724							672	672			
100115808	CENTRAL FALLS	RI		05/12/2101		763,286							573	573			
100115809	DORAL	FL		05/13/2101		787,633							890	890			
100115810	WESLEY CHAPEL	FL		05/14/2101		227,766							245	245			
100115811	EVERETT	WA		05/15/2101		673,888							558	558			
100115812	NOKOMIS	FL		05/16/2101		393,164							294	294			
100115813	BELLEVILLE	NJ		05/17/2101		449,014							494	494			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115814	BIG BEAR LAKE	CA		05/18/2101		355,654							260	260			
100115815	EL MONTE	CA		05/19/2101		860,352							1,359	1,359			
100115816	MARATHON	FL		05/20/2101		410,638							307	307			
100115817	SANTA ROSA BEACH	FL		05/21/2101		580,630							458	458			
100115818	LONG BRANCH	NJ		05/22/2101		295,809							221	221			
100115819	COCONUT CREEK	FL		05/23/2101		475,541							356	356			
100115820	HOUSTON	TX		05/24/2101		262,119							191	191			
100115821	ROSEMOUNT	MN		05/25/2101		259,481							260	260			
100115822	COLUMBUS	OH		05/26/2101		450,739							381	381			
100115823	BENTONVILLE	AR		05/27/2101		273,303							411	411			
100115824	TUCSON	AZ		05/28/2101		299,564							219	219			
100115825	NORTH MYRTLE BEACH	SC		05/29/2101		258,233							259	259			
100115826	FREDERICKSBURG	TX		05/30/2101		1,041,312							971	971			
100115827	RENO	NV		05/31/2101		299,541							231	231			
100115828	GLENDALE	AZ		06/01/2101		234,124							189	189			
100115829	SEATTLE	WA		06/02/2101		965,948							389	389			
100115830	NORTH PORT	FL		06/03/2101		258,227							259	259			
100115831	KISSIMMEE	FL		06/04/2101		231,378							186	186			
100115832	SPOKANE VALLEY	WA		06/05/2101		330,854							324	324			
100115833	SAINT AUGUSTINE	FL		06/06/2101		244,020							245	245			
100115834	NORTH MYRTLE BEACH	SC		06/07/2101		980,817							4,233	4,233			
100115835	DAVENPORT	FL		06/08/2101		266,540							226	226			
100115836	RICHMOND HILL	GA		06/09/2101		268,738							727	727			
100115837	FORT WORTH	TX		06/10/2101		255,398							268	268			
100115838	GLASSBORO	NJ		06/11/2101		269,989							202	202			
100115839	RIO RANCHO	NM		06/12/2101		271,925							314	314			
100115840	CHESTERTOWN	MD		06/13/2101		246,924							285	285			
100115841	FORT WORTH	TX		06/14/2101		589,065							593	593			
100115842	DENTON	TX		06/15/2101		265,105							279	279			
100115843	AZLE	TX		06/16/2101		238,997							752	752			
100115844	FORT WORTH	TX		06/17/2101		258,165							259	259			
100115845	BENTONVILLE	AR		06/18/2101		258,292							230	230			
100115846	NEW MARKET	AL		06/19/2101		243,409							256	256			
100115847	HIALEAH	FL		06/20/2101		273,675							206,888	206,888			
100115848	ATLANTA	GA		06/21/2101		304,460							271	271			
100115849	FORT COLLINS	CO		06/22/2101		228,383							184	184			
100115850	ATLANTA	GA		06/23/2101		328,252							500	500			
100115851	LAS VEGAS	NV		06/24/2101		761,066							647	647			
100115852	BIG BEAR LAKE	CA		06/25/2101		284,168							229	229			
100115853	TIGARD	OR		06/26/2101		467,320							341	341			
100115854	GRAFTON	OH		06/27/2101		279,585							204	204			
100115855	SARASOTA	FL		06/28/2101		401,067							393	393			
100115856	RIO RANCHO	NM		06/29/2101		560,814							634	634			
100115857	MIAMI	FL		06/30/2101		339,007							247	247			
100115858	CHARLOTTE	NC		07/01/2101		232,861							170	170			
100115859	AUBURN	GA		07/02/2101		255,910							196	196			
100115860	POOLER	GA		07/03/2101		306,973							497	497			
100115861	PUEBLO WEST	CO		07/04/2101		591,526							(963)	(963)			
100115862	AURORA	IL		07/05/2101		251,615							193	193			
100115863	NEWARK	NJ		07/06/2101		1,044,000							2,000	2,000			
100115864	AUBREY	TX		07/07/2101		285,864							390	390			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115865	MANCHESTER	MO		07/08/2101		262,068							216	216			
100115866	CHANDLER	AZ		07/09/2101		235,602							199	199			
100115867	SULTAN	WA		07/10/2101		443,282							340	340			
100115868	PORT RICHEY	FL		07/11/2101		247,083							209	209			
100115869	MYRTLE BEACH	SC		07/12/2101		471,891							1,672	1,672			
100115870	READING	PA		07/13/2101		486,934							357	357			
100115871	BELTON	MO		07/14/2101		280,675							288	288			
100115872	GORE	OK		07/15/2101		284,303							225	225			
100115873	FORT MYERS	FL		07/16/2101		401,695							398	398			
100115874	DURHAM	NC		07/17/2101		288,897							1,258	1,258			
100115875	COLORADO SPRINGS	CO		07/18/2101		344,813							306	306			
100115876	PHOENIX	AZ		07/19/2101		313,975							322	322			
100115877	SEMINOLE	FL		07/20/2101		310,798							227	227			
100115878	LEHI	UT		07/21/2101		311,377							312	312			
100115879	OAK ISLAND	NC		07/22/2101		807,831							592	592			
100115880	EATONTON	GA		07/23/2101		531,623							440	440			
100115881	OAK ISLAND	NC		07/24/2101		334,239							256	256			
100115882	DECATUR	GA		07/25/2101		560,966							513	513			
100115883	HUTTO	TX		07/26/2101		239,554							223	223			
100115884	ORLANDO	FL		07/27/2101		566,354							456	456			
100115885	GREENVILLE	SC		07/28/2101		243,387							182	182			
100115886	NEW ORLEANS	LA		07/29/2101		343,750							251	251			
100115887	NORTH PORT	FL		07/30/2101		247,990							220	220			
100115888	SAINT CLOUD	FL		07/31/2101		582,591							471	471			
100115889	CORPUS CHRISTI	TX		08/01/2101		291,810							346	346			
100115890	NORTH MIAMI BEACH	FL		08/02/2101		384,382							310	310			
100115891	GREENSBORO	NC		08/03/2101		336,884							271	271			
100115892	FAIR OAKS	CA		08/04/2101		970,441							391	391			
100115893	KATY	TX		08/05/2101		346,928							287	287			
100115894	CYPRESS	TX		08/06/2101		250,654							218	218			
100115895	QUEEN CREEK	AZ		08/07/2101		698,409							618	618			
100115896	FORT WORTH	TX		08/08/2101		420,069							84,398	84,398			
100115897	BROOKLYN	NY		08/09/2101		615,984							510	510			
100115898	KYLE	TX		08/10/2101		252,250							247	247			
100115899	ELLIJAY	GA		08/11/2101		249,409							216	216			
100115900	GLASSBORO	NJ		08/12/2101		243,290							227	227			
100115901	SPRING HILL	TN		08/13/2101		628,364							547	547			
100115902	WESLEY CHAPEL	FL		08/14/2101		353,322							265	265			
100115903	HUTTO	TX		08/15/2101		268,001							1,702	1,702			
100115904	SAN ANTONIO	TX		08/16/2101		243,568							3,201	3,201			
100115905	MESQUITE	TX		08/17/2101		244,303							245	245			
100115906	FORTH WORTH	TX		08/18/2101		190,666							60,264	60,264			
100115907	CONROE	TX		08/19/2101		255,395							244	244			
100115908	CARMICHAEL	CA		08/20/2101		475,558							347	347			
100115909	ROSHARON	TX		08/21/2101		475,624							727	727			
100115910	HUTTO	TX		08/22/2101		263,039							234	234			
100115911	EL MONTE	CA		08/23/2101		1,884,161							2,218	2,218			
100115912	EUGENE	OR		08/24/2101		423,369							317	317			
100115913	SACRAMENTO	CA		08/25/2101		449,278							362	362			
100115914	MIAMI	FL		08/26/2101		284,576							213	213			
100115915	IRVINE	CA		08/27/2101		419,326							338	338			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115916	FLOWERY BRANCH	GA		08/28/2101		527,982							385	385			
100115917	SPRING HILL	FL		08/29/2101		500,285							452	452			
100115918	GAINESVILLE	FL		08/30/2101		259,562							220	220			
100115919	WINTHROP	MA		08/31/2101		1,122,480							843	843			
100115920	LINCOLN	RI		09/01/2101		316,778							237	237			
100115921	WASHINGTON	DC		09/02/2101		347,925							273	273			
100115922	TEMPE	AZ		09/03/2101		471,211							431	431			
100115923	SEMINOLE	FL		09/04/2101		430,523							407	407			
100115924	NAPLES	FL		09/05/2101		340,256							272	272			
100115925	GOODYEAR	AZ		09/06/2101		381,886							308	308			
100115926	FLORIDA CITY	FL		09/07/2101		363,400							301	301			
100115927	AURORA	CO		09/08/2101		238,528							174	174			
100115928	ELK GROVE VILLAGE	IL		09/09/2101		314,495							253	253			
100115929	PHOENIX	AZ		09/10/2101		256,784							234	234			
100115930	LEWISVILLE	TX		09/11/2101		319,487							257	257			
100115931	ROCKVILLE	MD		09/12/2101		420,041							356	356			
100115932	EXPORT	PA		09/13/2101		366,966							268	268			
100115933	REEDVILLE	VA		09/14/2101		351,935							284	284			
100115934	OVIEDO	FL		09/15/2101		638,668							1,376	1,376			
100115935	CAPE CORAL	FL		09/16/2101		265,541							474	474			
100115936	HENDERSON	NV		09/17/2101		552,989							491	491			
100115937	NASHVILLE	TN		09/18/2101		526,149							417	417			
100115938	GARNET VALLEY	PA		09/19/2101		340,688							282	282			
100115939	SURFSIDE BEACH	SC		09/20/2101		1,222,041							100,964	100,964			
100115940	SEVIERVILLE	TN		09/21/2101		512,985							384	384			
100115941	JACKSONVILLE	FL		09/22/2101		303,782							222	222			
100115942	FORT WALTON BEACH	FL		09/23/2101		240,090							11,708	11,708			
100115943	PORT CHARLOTTE	FL		09/24/2101		260,530							232	232			
100115944	HIALEAH	FL		09/25/2101		385,630							311	311			
100115945	BOTHELL	WA		09/26/2101		673,890							557	557			
100115946	MADISON	TN		09/27/2101		309,526							1,463	1,463			
100115947	BUFORD	GA		09/28/2101		241,430							1,789	1,789			
100115948	METAIRIE	LA		09/29/2101		673,685							330	330			
100115949	WALLINGTON	NJ		09/30/2101		453,022							365	365			
100115950	HILTON HEAD ISLAND	SC		10/01/2101		507,219							421	421			
100115951	KINGSLAND	TX		10/02/2101		360,112							320	320			
100115952	BUDD LAKE	NJ		10/03/2101		351,489							256	256			
100115953	WAREHAM	MA		10/04/2101		314,168							229	229			
100115954	YREKA	CA		10/05/2101		246,805							193	193			
100115955	LAS VEGAS	NV		10/06/2101		299,270							438	438			
100115957	ROSWELL	GA		10/07/2101		479,144							429	429			
100115958	BAYONNE	NJ		10/08/2101		509,241							381	381			
100115959	ARLINGTON	TX		10/09/2101		294,603							262	262			
100115960	WESTFIELD	IN		10/10/2101		243,244							216	216			
100115961	SALISBURY	MD		10/11/2101		706,729							323	323			
100115962	LITTLEROCK	CA		10/12/2101		411,901							300	300			
100115963	GARLAND	TX		10/13/2101		247,141							180	180			
100115964	LELAND	NC		10/14/2101		248,139							181	181			
100115966	BILLINGS	MT		10/15/2101		553,117							629	629			
100115967	BEAUMONT	CA		10/16/2101		289,487							257	257			
100115968	SEASIDE HEIGHTS	NJ		10/17/2101		539,176							207	207			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115969	WESLEY CHAPEL	FL		10/18/2101		462,236							337	337			
100115970	RALEIGH	NC		10/19/2101		381,804							321	321			
100115971	MARIETTA	GA		10/20/2101		243,308							222	222			
100115972	SHOREWOOD	MN		10/21/2101		269,023							239	239			
100115973	TULLAHOMA	TN		10/22/2101		374,655							273	273			
100115974	LAMOINE	ME		10/23/2101		355,720							266	266			
100115975	HUTTO	TX		10/24/2101		236,382							209	209			
100115976	BEAUFORT	SC		10/25/2101		244,136							183	183			
100115977	CLEMSON	SC		10/26/2101		740,878							543	543			
100115978	UPLAND	CA		10/27/2101		486,043							355	355			
100115979	AUSTIN	TX		10/28/2101		595,340							456	456			
100115980	ORLANDO	FL		10/29/2101		561,208							432	432			
100115981	REDLANDS	CA		10/30/2101		300,563							219	219			
100115982	LAKE LOTAWANA	MO		10/31/2101		258,324							214	214			
100115984	MELISSA	TX		11/01/2101		285,263							208	208			
100115985	CHATTANOOGA	TN		11/02/2101		255,628							186	186			
100115986	BENBROOK	TX		11/03/2101		228,584							166	166			
100115987	AUSTIN	TX		11/04/2101		506,985							408	408			
100115989	RICHMOND	VA		11/05/2101		239,652							175	175			
100115990	OLNEY	MD		11/06/2101		404,333							335	335			
100115991	KISSIMMEE	FL		11/07/2101		539,043							480	480			
100115992	KISSIMMEE	FL		11/08/2101		239,498							252	252			
100115993	WESTAMPTON	NJ		11/09/2101		510,741							371	371			
100115994	HOUSTON	TX		11/10/2101		325,727							262	262			
100115995	KENNEWICK	WA		11/11/2101		235,889							181	181			
100115996	CAPE CORAL	FL		11/12/2101		363,402							598	598			
100115997	ROCKWALL	TX		11/13/2101		243,024							176	176			
100115998	ROSHARON	TX		11/14/2101		243,183							281	281			
100115999	TEMPE	AZ		11/15/2101		271,480							198	198			
100116000	SARATOGA SPRINGS	UT		11/16/2101		466,774							501	501			
100116001	KISSIMMEE	FL		11/17/2101		535,571							429	429			
100116002	LEONIA	NJ		11/18/2101		614,013							495	495			
100116003	CAPE CORAL	FL		11/19/2101		231,396							177	177			
100116004	COARSEGOLD	CA		11/20/2101		299,482							260	260			
100116005	RENO	NV		11/21/2101		319,764							498	498			
100116006	NASHVILLE	TN		11/22/2101		694,884							560	560			
100116007	FAIRHOPE	AL		11/23/2101		247,122							189	189			
100116008	VISTA	CA		11/24/2101		598,656							449	449			
100116009	SACRAMENTO	CA		11/25/2101		271,605							198	198			
100116010	FORT WORTH	TX		11/26/2101		235,832							210	210			
100116011	LEXINGTON PARK	MD		11/27/2101		227,669							166	166			
100116012	OWINGS MILLS	MD		11/28/2101		248,620							191	191			
100116013	SUGAR LAND	TX		11/29/2101		283,473							264	264			
100116014	BEND	OR		11/30/2101		1,163,491							1,938	1,938			
100116015	BLOOMINGTON	MN		12/01/2101		383,428							572	572			
100116016	AUSTIN	TX		12/02/2101		431,679							321	321			
100116017	SUWANEE	GA		12/03/2101		357,750							375	375			
100116018	TAMPA	FL		12/04/2101		269,405							323	323			
100116019	HILLSBORO	OR		12/05/2101		259,540							231	231			
100116020	SAINT LOUIS	MO		12/06/2101		228,584							166	166			
100116021	BRASELTON	GA		12/07/2101		273,452							248	248			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116022	NASHVILLE	GA		12/08/2101		276,264							229	229			
100116024	CELEBRATION	FL		12/09/2101		645,969							2,352	2,352			
100116025	KISSIMMEE	FL		12/10/2101		730,858							2,410	2,410			
100116026	NAPLES	FL		12/11/2101		556,626							3,755	3,755			
100116027	MIAMI BEACH	FL		12/12/2101									97,500	97,500			
100116030	THOUSAND OAKS	CA		12/13/2101		2,085,130							4,083	4,083			
100116032	DOWNEY	CA		12/14/2101		582,866							2,196	2,196			
100116037	NORTH MYRTLE BEACH	SC		12/15/2101		1,217,273							2,742	2,742			
100116039	LONG BEACH	CA		12/16/2101		906,864							108,384	108,384			
100116041	PORTERVILLE	CA		12/17/2101		328,645							413	413			
100116044	DELTONA	FL		12/18/2101		747,946							895	895			
100116045	SYLMAR	CA		12/19/2101		2,987,005							3,575	3,575			
100116048	SANDY SPRINGS	GA		12/20/2101		1,656,645							2,917	2,917			
100116049	INCLINE VILLAGE	NV		12/21/2101		2,124,164							3,664	3,664			
100116050	HALLANDALE BEACH	FL		12/22/2101		981,644							2,293	2,293			
100116051	RENO	NV		12/23/2101		2,972,813							7,458	7,458			
100116052	JACKSONVILLE	FL		12/24/2101		2,284,886							7,156	7,156			
100116053	PALMDALE	CA		12/25/2101		1,305,803							2,826	2,826			
100116057	LAS VEGAS	NV		12/26/2101		905,211							1,864	1,864			
100116058	GULF SHORES	AL		12/27/2101		1,075,984							1,763	1,763			
100116059	WEST ALLIS	WI		12/28/2101		289,354							329	329			
100116061	THE VILLAGES	FL		12/29/2101		819,366							1,958	1,958			
100116062	MIRAMAR	FL		12/30/2101		1,910,510							2,610	2,610			
100116063	OJAI	CA		12/31/2101		1,263,162							3,247	3,247			
100116064	NORWALK	CT		01/01/2102		1,047,424							2,272	2,272			
100116065	BEAVERTON	OR		01/02/2102		3,416,840							6,635	6,635			
100116066	RAMSEY	NJ		01/03/2102		697,448							1,004	1,004			
100116067	MARYSVILLE	WA		01/04/2102		868,046							2,182	2,182			
100116068	LAUDERHILL	FL		01/05/2102		293,002							603	603			
100116069	SPARKS	NV		01/06/2102		1,069,729							2,817	2,817			
100116070	PEARLAND	TX		01/07/2102		1,053,637							1,228	1,228			
100116071	UPLAND	CA		01/08/2102		4,266,922							10,447	10,447			
100116072	PASADENA	CA		01/09/2102		2,330,301							11,769	11,769			
100116073	MIAMI GARDENS	FL		01/10/2102		913,011							1,700	1,700			
100116074	IRVINE	CA		01/11/2102		4,309,509							21,865	21,865			
100116076	(SHADOW HILLS AREA)LOS ANGELES	CA		01/12/2102		2,323,596							10,975	10,975			
100116077	AMERICAN CANYON	CA		01/13/2102		643,017							740	740			
100116078	VAN NUYS AREA LOS ANGELES	CA		01/14/2102		1,906,479							6,859	6,859			
100116079	EDGARTOWN	MA		01/15/2102		803,341							3,305	3,305			
100116080	ROYSE CITY	TX		01/16/2102		677,012							3,176	3,176			
100116081	SAN JOSE	CA		01/17/2102		2,709,302							31,392	31,392			
100116082	ORLANDO	FL		01/18/2102		1,581,706							7,264	7,264			
100116083	THORNTON	CO		01/19/2102		706,100							2,769	2,769			
100116084	TARZANA AREA LOS ANGELES	CA		01/20/2102		3,754,270							12,978	12,978			
100116085	(VAN NUYS AREA) LOS ANGELES	CA		01/21/2102		735,447							2,945	2,945			
100116086	MOUNTAIN VIEW	CA		01/22/2102		3,928,896							16,172	16,172			
100116087	COMPTON	CA		01/23/2102		1,001,277							4,558	4,558			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		01/24/2102		1,473,421							5,065	5,065			
100116089	SAN PABLO	CA		01/25/2102		1,768,846							7,988	7,988			
100116090	GEORGETOWN	TX		01/26/2102		764,865							3,063	3,063			
100116092	HARBOR CITY AREA LOS ANGELES	CA		01/27/2102		490,081							2,681	2,681			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116094	DALY CITY	CA		01/28/2102		2,614,826							20,265	20,265			
100116095	SAN BERNARDINO	CA		01/29/2102		1,274,348							4,990	4,990			
100116096	KATY	TX		01/30/2102		687,535							12,367	12,367			
100116098	ANAHEIM	CA		01/31/2102		1,908,958							7,888	7,888			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		02/01/2102		1,834,572							7,410	7,410			
100116100	FORNEY	TX		02/02/2102		582,727							2,282	2,282			
100116101	LA CANADA FLINTRIDGE	CA		02/03/2102		7,213,167							34,122	34,122			
100116102	FORNEY	TX		02/04/2102		555,210							2,174	2,174			
100116103	FORNEY	TX		02/05/2102		547,926							2,146	2,146			
100116104	LANCASTER	CA		02/06/2102		1,667,224							6,384	6,384			
100116105	GLENDALE	CA		02/07/2102		1,501,605							5,750	5,750			
100116106	CANYON COUNTRY AREA SANTA CLA	CA		02/08/2102		804,469							2,944	2,944			
100116107	ELK GROVE	CA		02/09/2102		1,778,405							6,847	6,847			
100116108	KATY	TX		02/10/2102		728,523							3,134	3,134			
100116109	PHILADELPHIA	PA		02/11/2102		593,730							3,813	3,813			
100116110	GRANADA HILLS	CA		02/12/2102		2,644,004							10,644	10,644			
100116111	(NORTH HOLLYWOOD AREA) LOS ANG	CA		02/13/2102		1,624,619							6,255	6,255			
100116112	SUNLAND AREA LOS ANGELES	CA		02/14/2102		3,750,780							15,020	15,020			
100116113	TEMECULA	CA		02/15/2102		2,123,376							7,425	7,425			
100116114	(NORTH HOLLYWOOD AREA) LOS AN	CA		02/16/2102		2,929,524							10,542	10,542			
100116115	ORLANDO	FL		02/17/2102		1,028,702							4,050	4,050			
100116116	CYPRESS	CA		02/18/2102		1,011,919							14,384	14,384			
100116117	SAN FRANCISCO	CA		02/19/2102		2,647,279							10,500	10,500			
100116118	HUNTINGTON BEACH	CA		02/20/2102		2,275,996							12,565	12,565			
100116119	HERRIMAN	UT		02/21/2102		910,842							4,428	4,428			
100116120	LAREDO	TX		02/22/2102		758,458							2,904	2,904			
100116121	ALHAMBRA	CA		02/23/2102		736,390							2,757	2,757			
100116122	HAMPTON	VA		02/24/2102		689,294							2,487	2,487			
100116123	LOS ANGELES	CA		02/25/2102		2,674,636							11,197	11,197			
100116124	MIAMI	FL		02/26/2102		1,227,783							4,701	4,701			
100116125	ELGIN	IL		02/27/2102		1,223,890							4,280	4,280			
100116126	ENCINO	CA		02/28/2102		4,423,699							15,469	15,469			
100116127	SAN FRANCISCO	CA		03/01/2102		1,470,244							5,660	5,660			
100116128	GLENDALE	CA		03/02/2102		364,799							53,460	53,460			
100116129	MADERA	CA		03/03/2102		352,875							2,965	2,965			
100116131	SAN FRANCISCO	CA		03/04/2102		1,850,080							7,162	7,162			
100116132	HOUSTON	TX		03/05/2102		617,009							2,207	2,207			
100116133	GARDEN GROVE	CA		03/06/2102		1,938,215							6,817	6,817			
100116134	TRACY	CA		03/07/2102		1,760,266							6,590	6,590			
100116135	DOWNEY	CA		03/08/2102		4,421,945							15,820	15,820			
100116136	FRAZIER PARK AREA	CA		03/09/2102		1,061,267							3,797	3,797			
100116137	PICO RIVERA	CA		03/10/2102		1,117,452							24,109	24,109			
100116138	SOUTH SAN FRANCISCO	CA		03/11/2102		2,108,773							40,285	40,285			
100116139	FISHERS	IN		03/12/2102		796,318							2,801	2,801			
100116140	ORLANDO	FL		03/13/2102		617,502							2,377	2,377			
100116141	MONTEREY PARK	CA		03/14/2102		926,993							47,248	47,248			
100116142	CLARKSBURG	MD		03/15/2102		1,214,006							4,468	4,468			
100116143	SAN FRANCISCO	CA		03/16/2102		5,763,356							22,189	22,189			
100116144	DALY CITY	CA		03/17/2102		2,881,942							10,428	10,428			
100116145	ALACHUA	FL		03/18/2102		486,297							2,975	2,975			
100116146	SAN JOSE	CA		03/19/2102		2,648,789							9,749	9,749			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116147	LA CANADA FLINTRIDGE	CA		03/20/2102		3,062,294							20,086	20,086			
100116148	SAN FRANCISCO	CA		03/21/2102		1,472,780							5,513	5,513			
100116149	HOUSTON	TX		03/22/2102		759,467							2,795	2,795			
100116150	BURBANK	CA		03/23/2102		3,095,361							11,074	11,074			
100116151	SUNLAND	CA		03/24/2102		2,661,856							11,211	11,211			
100116152	WILDOMAR	CA		03/25/2102		1,239,118							4,235	4,235			
100116153	FLORENCE	SC		03/26/2102		503,280							4,857	4,857			
100116154	SAN LORENZO	CA		03/27/2102		1,724,559							6,170	6,170			
100116155	WINTER GARDEN	FL		03/28/2102		1,095,292							3,743	3,743			
100116156	WESTMINSTER	CA		03/29/2102		3,530,145							14,136	14,136			
100116157	LAWRENCEVILLE	GA		03/30/2102		791,712							3,996	3,996			
100116158	TOTOWA	NJ		03/31/2102		919,314							3,461	3,461			
100116159	EMERSON	NJ		04/01/2102		1,149,268							3,951	3,951			
100116161	RIDGEFIELD	NJ		04/02/2102		1,567,683							5,737	5,737			
100116162	LAWRENCEVILLE	GA		04/03/2102		569,722							2,586	2,586			
100116163	RIVERSIDE	CA		04/04/2102		924,697							5,659	5,659			
100116164	(HOLLYWOOD AREA) LOS ANGELES	CA		04/05/2102		2,370,964							10,186	10,186			
100116168	ST. GEORGE	UT		04/06/2102		763,312							8,160	8,160			
100116169	SAN MARINO	CA		04/07/2102		3,728,381							5,884	5,884			
100116170	MORENO VALLEY	CA		04/08/2102		652,721							2,863	2,863			
100116171	JURUPA VALLEY	CA		04/09/2102		1,266,397							5,179	5,179			
100116172	MARSHFIELD	WI		04/10/2102		214,344							672	672			
100116173	SAN JUAN CAPISTRANO	CA		04/11/2102		1,579,838							10,386	10,386			
100116174	HAYWARD	CA		04/12/2102		1,216,850							6,004	6,004			
100116175	SALT LAKE CITY	UT		04/13/2102		1,227,475							4,444	4,444			
100116176	FORT PIERCE	FL		04/14/2102		538,651							1,918	1,918			
100116177	DIAMOND BAR (WALNUT AREA)	CA		04/15/2102		1,466,147							4,770	4,770			
100116179	ELK GROVE	CA		04/16/2102		1,090,206							5,474	5,474			
100116180	SPRING VALLEY	CA		04/17/2102		907,979							2,804	2,804			
100116181	MORENO VALLEY	CA		04/18/2102		494,016							2,329	2,329			
100116182	MIAMI BEACH	FL		04/19/2102		1,582,754							6,544	6,544			
100116183	CHICAGO	IL		04/20/2102		573,533							3,698	3,698			
100116184	WOODBRIDGE	NJ		04/21/2102		689,546							5,049	5,049			
100116185	TAYLORSVILLE	UT		04/22/2102		867,488							7,803	7,803			
100116186	ELLENWOOD	GA		04/23/2102		578,401							2,767	2,767			
100116187	FLORIDA CITY	FL		04/24/2102		603,199							2,387	2,387			
100116188	LOS BANOS	CA		04/25/2102		643,792							3,153	3,153			
100116189	SACRAMENTO	CA		04/26/2102		373,664							1,976	1,976			
100116190	INDIO	CA		04/27/2102		954,350							80,451	80,451			
100116192	ANTIOCH	CA		04/28/2102		712,667							3,409	3,409			
100116193	HEBER	UT		04/29/2102		251,255							53,888	53,888			
100116195	SEABROOK	TX		04/30/2102		404,448							1,711	1,711			
100116197	HAINES CITY	FL		05/01/2102		726							18,907	18,907			
100116198	JACKSONVILLE BEACH	FL		05/02/2102		902,604							4,453	4,453			
100116199	RIDGEWOOD	NY		05/03/2102		2,976,151							11,015	11,015			
100116200	BROOKLYN	NY		05/04/2102		2,342,167							10,350	10,350			
100116201	BEVERLY HILLS	CA		05/05/2102		1,980,914							9,749	9,749			
100116202	DELTONA	FL		05/06/2102		378,455							1,532	1,532			
100116203	MESA	AZ		05/07/2102		446,581							1,690	1,690			
100116206	BROOKLYN	NY		05/08/2102		1,463,855							6,469	6,469			
100116207	KISSIMMEE	FL		05/09/2102		695,476							2,942	2,942			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116211	PLYMOUTH	MI		05/10/2102		1,934,996							6,822	6,822			
100116214	ORANGE PARK	FL		05/11/2102		533,945							2,161	2,161			
100116215	AUBURN	AL		05/12/2102		412,627							1,460	1,460			
100116216	HOUSTON	TX		05/13/2102		399,771							2,126	2,126			
100116218	LINDENHURST	NY		05/14/2102		1,046,675							3,962	3,962			
100116219	WEST HARTFORD	CT		05/15/2102		674,081							2,851	2,851			
100116220	BOCA RATON	FL		05/16/2102		467,968							32	32			
100116222	WEST CHICAGO	IL		05/17/2102		807,174							3,196	3,196			
100116228	ST ALBANS	NY		05/18/2102		1,664,101							7,039	7,039			
100116229	VERO BEACH	FL		05/19/2102		847,442							2,551	2,551			
100116230	BAKERSFIELD	CA		05/20/2102		361,467							2,988	2,988			
100116231	SUFFOLK	VA		05/21/2102		401,603							1,154	1,154			
100116232	LAKE WORTH	FL		05/22/2102		1,153,998							4,881	4,881			
100116233	NEWARK	NJ		05/23/2102		958,320							2,445	2,445			
100116234	RIVERSIDE	CA		05/24/2102		985,695							4,262	4,262			
100116235	PORTSMOUTH	VA		05/25/2102		293,078							1,240	1,240			
100116236	ROYAL PALM BEACH	FL		05/26/2102		835,240							3,539	3,539			
100116239	SPOTSWOOD	NJ		05/27/2102		281,641							1,140	1,140			
100116240	MARKHAM	IL		05/28/2102		285,092							1,192	1,192			
100116241	ATLANTIC CITY	NJ		05/29/2102		376,642							1,057	1,057			
100116242	PANAMA CITY BEACH	FL		05/30/2102		1,267,078							3,727	3,727			
100116243	KEY LARGO	FL		05/31/2102		543,257							2,107	2,107			
100116245	EL CAJON	CA		06/01/2102		1,686,913							6,827	6,827			
100116248	CHICAGO	IL		06/02/2102		193,405							195	195			
100116249	DECATUR	GA		06/03/2102		293,865							1,073	1,073			
100116252	WINTER PARK	FL		06/04/2102		371,620							1,952	1,952			
100116253	DAVENPORT	FL		06/05/2102		938,804							3,800	3,800			
100116254	HICKORY	NC		06/06/2102		557,028							2,109	2,109			
100116255	BISCAYNE PARK	FL		06/07/2102		1,763,645							6,528	6,528			
100116256	CLIFTON HEIGHTS	PA		06/08/2102		470,716							1,668	1,668			
100116257	MIAMI	FL		06/09/2102		1,366,825							5,059	5,059			
100116258	EAST ORANGE	NJ		06/10/2102		959,596							3,399	3,399			
100116260	HONEOYE FALLS	NY		06/11/2102		863,763							4,396	4,396			
100116261	SILVER SPRING	MD		06/12/2102		600,228							6,340	6,340			
100116263	SIMI VALLEY AREA	CA		06/13/2102		2,910,718							12,826	12,826			
100116264	MT. PLEASANT	MI		06/14/2102		317,373							1,135	1,135			
100116266	MIAMI	FL		06/15/2102		372,204							1,466	1,466			
100116267	MONROE	LA		06/16/2102		317,348							1,148	1,148			
100116268	ORLANDO	FL		06/17/2102		232,357							958	958			
100116269	EUCLID	OH		06/18/2102		215,568							641	641			
100116270	PITTSBURGH	PA		06/19/2102		384,778							1,144	1,144			
100116271	BRONX	NY		06/20/2102		355,771							10,200	10,200			
100116273	DENISON	TX		06/21/2102		579,310							2,392	2,392			
100116274	HOPWOOD	PA		06/22/2102		318,575							997	997			
100116277	DAVENPORT	FL		06/23/2102		930,016							3,381	3,381			
100116279	KISSIMMEE	FL		06/24/2102		1,227,799							3,174	3,174			
100116280	KISSIMMEE	FL		06/25/2102		760,933							2,539	2,539			
100116281	WALDORF	MD		06/26/2102		499,438							1,369	1,369			
100116282	KISSIMMEE	FL		06/27/2102		627,368							1,919	1,919			
100116283	CHAMPIONS GATE	FL		06/28/2102		724,947							3,012	3,012			
100116284	ORLANDO	FL		06/29/2102		680,576							2,198	2,198			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116285	SUNNY ISLES BEACH	FL		06/30/2102		330,845							772	772			
100116286	LARGO	FL		07/01/2102		702,102							2,779	2,779			
100116287	MIRAMAR	FL		07/02/2102		505,484							1,346	1,346			
100116288	FOLSOM	CA		07/03/2102		2,929,261							12,665	12,665			
100116289	KISSIMMEE	FL		07/04/2102		1,615,238							7,653	7,653			
100116290	ONTARIO	CA		07/05/2102		2,080,479							9,396	9,396			
100116291	SIMI VALLEY	CA		07/06/2102		1,104,509							6,020	6,020			
100116292	HOUSTON	TX		07/07/2102		898,841							4,025	4,025			
100116293	EL CAJON	CA		07/08/2102		1,745,593							3,650	3,650			
100116294	ADELANTO	CA		07/09/2102		425,945							3,286	3,286			
100116295	TUCSON	AZ		07/10/2102		752,353							3,863	3,863			
100116296	ANTIOCH	CA		07/11/2102		1,715,692							20,042	20,042			
100116297	RIVERTON	UT		07/12/2102		1,374,398							8,521	8,521			
100116298	SALT LAKE CITY	UT		07/13/2102		751,784							3,700	3,700			
100116299	SUGAR LAND	TX		07/14/2102		557,634							2,744	2,744			
100116300	ROSEMEAD	CA		07/15/2102		2,629,112							12,666	12,666			
100116301	MISSOURI CITY	TX		07/16/2102		766,013							3,994	3,994			
100116302	WOODBRIDGE	NJ		07/17/2102		526,988							2,329	2,329			
100116303	CORONA	CA		07/18/2102		2,062,527							9,306	9,306			
100116304	BROOKLYN	NY		07/19/2102		876,370							4,222	4,222			
100116305	BENJAMIN	UT		07/20/2102		1,375,516							8,727	8,727			
100116306	PALMDALE	CA		07/21/2102		1,686,407							6,243	6,243			
100116307	SYOSSET	NY		07/22/2102		875,865							4,310	4,310			
100116308	FLUSHING	NY		07/23/2102		1,037,499							4,388	4,388			
100116309	HOWARD BEACH	NY		07/24/2102		1,207,357							7,492	7,492			
100116310	WOODHAVEN	NY		07/25/2102		823,513							21,841	21,841			
100116311	BAYSIDE	NY		07/26/2102		815,172							53,479	53,479			
100116312	STATEN ISLAND	NY		07/27/2102		960,707							4,434	4,434			
100116313	BROOKLYN	NY		07/28/2102		1,444,455							57,813	57,813			
100116314	BROOKLYN	NY		07/29/2102		2,489,872							10,765	10,765			
100116315	BROOKLYN	NY		07/30/2102		2,626,053							13,201	13,201			
100116316	LITTLE NECK	NY		07/31/2102		1,463,855							6,469	6,469			
100116317	BELLMORE	NY		08/01/2102		990,299							4,771	4,771			
100116318	NEW HYDE PARK	NY		08/02/2102		870,735							104,987	104,987			
100116319	FLUSHING	NY		08/03/2102		1,115,212							24,456	24,456			
100116320	BROOKLYN	NY		08/04/2102		2,306,762							10,698	10,698			
100116321	STATEN ISLAND	NY		08/05/2102		1,445,508							6,528	6,528			
100116322	MOUNT LAUREL	NJ		08/06/2102		447,399							1,811	1,811			
100116323	STATEN ISLAND	NY		08/07/2102		1,278,766							6,030	6,030			
100116324	STATEN ISLAND	NY		08/08/2102		1,341,631							6,059	6,059			
100116325	FRANKLIN SQUARE	NY		08/09/2102		1,131,284							7,014	7,014			
100116326	STATEN ISLAND	NY		08/10/2102		1,728,944							6,693	6,693			
100116327	ARCADIA	CA		08/11/2102		1,961,210							20,080	20,080			
100116328	THOUSAND OAKS	CA		08/12/2102		2,077,590							10,273	10,273			
100116329	LONGVIEW	WA		08/13/2102		727,458							3,229	3,229			
100116330	INDIANAPOLIS	IN		08/14/2102		406,978							1,662	1,662			
100116331	SCOTTSDALE	AZ		08/15/2102		2,747,896							11,572	11,572			
100116332	ENGLEWOOD	CO		08/16/2102		1,171,333							5,131	5,131			
100116333	PACIFIC BEACH	WA		08/17/2102		973,150							4,357	4,357			
100116335	BAYTOWN	TX		08/18/2102		476,006							1,794	1,794			
100116336	OAKHURST	CA		08/19/2102		2,091,338							8,278	8,278			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116337	SEVIERVILLE	TN		08/20/2102		2,352,865							8,514	8,514			
100116338	LOS ANGELES	CA		08/21/2102		2,110,944							8,739	8,739			
100116341	SOUTH PADRE ISLAND	TX		08/22/2102		1,156,632							4,418	4,418			
100116342	SOUTH PADRE ISLAND	TX		08/23/2102		1,156,632							4,418	4,418			
100116343	BROKEN BOW	OK		08/24/2102		1,762,150							6,791	6,791			
100116346	LEANDER	TX		08/25/2102		688,521							2,951	2,951			
100116347	BROKEN BOW	OK		08/26/2102		2,936,352							11,418	11,418			
100116349	CHARLOTTE	NC		08/27/2102		944,442							4,453	4,453			
100116350	DULUTH	GA		08/28/2102		1,086,338							4,112	4,112			
100116351	TUSTIN	CA		08/29/2102		1,230,931							5,207	5,207			
100116352	WINTER GARDEN	FL		08/30/2102		971,614							4,581	4,581			
100116353	GALT	CA		08/31/2102		1,151,830							4,569	4,569			
100116354	GAITHERSBURG	MD		09/01/2102		769,521							2,427	2,427			
100116355	PALISADES PARK	NJ		09/02/2102		2,164,109							18,289	18,289			
100116356	SAN FRANCISCO	CA		09/03/2102		2,935,211							11,619	11,619			
100116357	BIG BEAR LAKE	CA		09/04/2102		1,016,990							3,903	3,903			
100116358	LA PUENTE	CA		09/05/2102		933,708							4,694	4,694			
100116359	WESLEY CHAPEL	FL		09/06/2102		663,043							15,544	15,544			
100116360	(BURBANK AREA) LOS ANGELES	CA		09/07/2102		2,248,640							11,121	11,121			
100116361	SAN FRANCISCO	CA		09/08/2102		4,024,213							20,662	20,662			
100116362	REDWOOD CITY	CA		09/09/2102		1,747,725							8,827	8,827			
100116363	SMITHFIELD	NC		09/10/2102		436,808							1,459	1,459			
100116364	SAN FRANCISCO	CA		09/11/2102		1,021,842							5,029	5,029			
100116365	PLYMOUTH	PA		09/12/2102		451,050							1,515	1,515			
100116368	TEMECULA	CA		09/13/2102		2,041,777							7,781	7,781			
100116369	EAST CLEVELAND	OH		09/14/2102		225,203							589	589			
100116373	PLANT CITY	FL		09/15/2102		377,780							1,262	1,262			
100116374	WHITE HAVEN	PA		09/16/2102		2,062,664							8,408	8,408			
100116375	RONKONKOMA	NY		09/17/2102		1,193,925							4,271	4,271			
100116376	LUTZ	FL		09/18/2102		928,977							3,249	3,249			
100116377	JACKSONVILLE	FL		09/19/2102		381,924							1,254	1,254			
100116378	SEBRING	FL		09/20/2102		476,112							1,458	1,458			
100116380	MOORE	OK		09/21/2102		389,875							1,243	1,243			
100116382	DOLTON	IL		09/22/2102		322,455							773	773			
100116383	MIAMI	FL		09/23/2102		1,192,816							4,623	4,623			
100116385	SOMERDALE	NJ		09/24/2102		433,692							1,482	1,482			
100116388	ALLENTOWN	PA		09/25/2102		292,382							2,240	2,240			
100116389	LAKELAND	FL		09/26/2102		461,860							1,249	1,249			
100116391	PETOSKEY	MI		09/27/2102		441,193							4,177	4,177			
100116392	OXNARD	CA		09/28/2102		1,240,565							3,711	3,711			
100116394	FORT WASHINGTON	MD		09/29/2102		885,115							2,840	2,840			
100116396	JACKSONVILLE	FL		09/30/2102		294,846							842	842			
100116397	ALTAMONTE SPRINGS	FL		10/01/2102		425,591							1,688	1,688			
100116398	WEST JORDAN	UT		10/02/2102		868,957							3,056	3,056			
100116399	DORAL	FL		10/03/2102		887,220							3,120	3,120			
100116400	TITUSVILLE	FL		10/04/2102		403,673							1,452	1,452			
100116401	SPRING	TX		10/05/2102		838,711							5,162	5,162			
100116402	LEESBURG	FL		10/06/2102		714,016							2,399	2,399			
100116404	BRYAN	TX		10/07/2102		668,346							2,691	2,691			
100116405	PHILADELPHIA	PA		10/08/2102		526,627							1,693	1,693			
100116406	CALERA	AL		10/09/2102		438,095							1,781	1,781			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116407	OAK BLUFFS	MA		10/10/2102		3,321,712							10,173	10,173			
100116409	KISSIMMEE	FL		10/11/2102		435,010							1,428	1,428			
100116410	FLUSHING	NY		10/12/2102		2,925,985							14,029	14,029			
100116411	MARIETTA	GA		10/13/2102		793,570							3,124	3,124			
100116412	SANTA CRUZ	CA		10/14/2102		440,667							1,774	1,774			
100116414	LAS VEGAS	NV		10/15/2102		1,322,616							5,207	5,207			
100116415	JAMAICA	NY		10/16/2102		1,902,249							6,246	6,246			
100116416	ANAHEIM	CA		10/17/2102		1,176,195							4,528	4,528			
100116419	CORAL GABLES	FL		10/18/2102		11,772,393							43,327	43,327			
100116421	AVENTURA	FL		10/19/2102		1,179,217							3,962	3,962			
100116422	ANGELS CAMP	CA		10/20/2102		1,029,171							3,962	3,962			
100116423	MARYSVILLE	CA		10/21/2102		537,578							1,608	1,608			
100116424	LITCHFIELD PARK	AZ		10/22/2102		1,813,731							6,526	6,526			
100116426	RANGER	GA		10/23/2102		603,842							1,453	1,453			
100116427	JACKSONVILLE	FL		10/24/2102		377,500							1,500	1,500			
100116428	SEVIERVILLE	TN		10/25/2102		2,499,486							5,782	5,782			
100116429	SANTA ROSA	CA		10/26/2102		3,560,267							9,275	9,275			
100116431	ANDERSON	CA		10/27/2102		547,652							1,452	1,452			
100116432	NEWARK	NJ		10/28/2102		962,035							1,760	1,760			
100116435	ROME	GA		10/29/2102		314,703							606	606			
100116436	HIALEAH	FL		10/30/2102		467,927							1,154	1,154			
100116437	QUEENS VILLAGE	NY		10/31/2102		1,215,245							3,717	3,717			
100116439	BRIGHAM CITY	UT		11/01/2102		410,475							816	816			
100116441	CAPE CANAVERAL	FL		11/02/2102		401,532							875	875			
100116442	SAN DIEGO	CA		11/03/2102		738,628							1,734	1,734			
100116443	SAN DIEGO	CA		11/04/2102		686,612							1,612	1,612			
100116444	RICHMOND HILL	NY		11/05/2102		1,498,373							3,439	3,439			
100116445	PLANO	TX		11/06/2102		830,312							2,441	2,441			
100116446	LOS ANGELES	CA		11/07/2102		2,375,027							6,296	6,296			
100116447	NEWARK	CA		11/08/2102		1,384,186							2,731	2,731			
100116448	PALMDALE	CA		11/09/2102		620,246							1,853	1,853			
100116451	TOMBALL	TX		11/10/2102		3,056,086							7,796	7,796			
100116452	WEST PALM BEACH	FL		11/11/2102		2,755,553							4,915	4,915			
100116455	MIAMI	FL		11/12/2102		297,268							660	660			
100116456	METHUEN	MA		11/13/2102		862,622							808	808			
100116457	PATERSON	NJ		11/14/2102		880,181							2,269	2,269			
100116458	LAKE PARK	FL		11/15/2102		318,165							572	572			
100116462	NEW HYDE PARK	NY		11/16/2102		2,229,055							3,371	3,371			
100116465	AUSTIN	TX		11/17/2102		991,277							2,327	2,327			
100116466	VERDI	NV		11/18/2102		893,693							1,594	1,594			
100116468	KISSIMMEE	FL		11/19/2102		784,515							3,753	3,753			
100116470	MIAMI	FL		11/20/2102		823,784							3,941	3,941			
100116471	KISSIMMEE	FL		11/21/2102		1,121,359							5,365	5,365			
100116472	DORAL	FL		11/22/2102		906,701							4,246	4,246			
100116474	MIAMI	FL		11/23/2102		1,048,889							5,018	5,018			
100116475	MIAMI	FL		11/24/2102		679,613							2,924	2,924			
100116476	DESTIN	FL		11/25/2102		766,405							3,712	3,712			
100116477	STATEN ISLAND	NY		11/26/2102		1,305,149							4,593	4,593			
100116478	KISSIMMEE	FL		11/27/2102		709,283							2,838	2,838			
100116480	KISSIMMEE	FL		11/28/2102		759,409							3,334	3,334			
100116481	PRINCETON	NJ		11/29/2102		2,685,834							7,509	7,509			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116482	SAN FRANCISCO	CA		11/30/2102		3,250,131							10,126	10,126			
100116483	DORAL	FL		12/01/2102		906,701							4,246	4,246			
100116484	LAGUNA NIGUEL	CA		12/02/2102		1,933,909							249,530	249,530			
100116485	BOCA RATON	FL		12/03/2102		989,565							4,073	4,073			
100116486	PALMDALE	CA		12/04/2102		1,183,158							3,221	3,221			
100116488	REDONDO BEACH	CA		12/05/2102		2,761,221							12,726	12,726			
100116489	WALLINGFORD	PA		12/06/2102		777,387							2,209	2,209			
100116490	RUTHERFORDTON	NC		12/07/2102		974,688							3,108	3,108			
100116491	CELINA	TX		12/08/2102		1,715,479							5,254	5,254			
100116492	LEAGUE CITY	TX		12/09/2102		1,071,447							4,011	4,011			
100116494	RANCHO CUCAMONGA	CA		12/10/2102		2,760,851							8,208	8,208			
100116495	AUSTIN	TX		12/11/2102		5,075,884							13,211	13,211			
100116497	WOFFORD HEIGHTS	CA		12/12/2102		568,261							1,574	1,574			
100116498	TWENTYNINE PALMS	CA		12/13/2102		555,532							1,418	1,418			
100116501	BLOOMINGTON	IN		12/14/2102		1,456,925							4,934	4,934			
100116503	LAGUNA NIGUEL	CA		12/15/2102		2,098,800							600	600			
100116504	CALABASAS	CA		12/16/2102		592,128							1,601	1,601			
100116505	COVINA AREA	CA		12/17/2102		2,875,493							8,412	8,412			
100116506	RANCHO CUCAMONGA	CA		12/18/2102		2,120,559							5,735	5,735			
100116508	CONCORD	CA		12/19/2102		911,473							2,656	2,656			
100116509	TULSA	OK		12/20/2102		497,877							1,597	1,597			
100116511	FORT WASHINGTON	MD		12/21/2102		460,369							1,187	1,187			
100116512	CONCORD	CA		12/22/2102		2,027,079							8,720	8,720			
100116515	BURBANK	CA		12/23/2102		3,597,083							16,420	16,420			
100116516	INDIANAPOLIS	IN		12/24/2102		398,962							3,142	3,142			
100116517	TULSA	OK		12/25/2102		387,501							1,238	1,238			
100116518	EL CAJON	CA		12/26/2102		999,659							5,159	5,159			
100116520	SARATOGA SPRINGS	UT		12/27/2102		1,504,161							4,578	4,578			
100116521	MIAMI	FL		12/28/2102		891,880							2,866	2,866			
100116522	JAMAICA	NY		12/29/2102		1,409,406							3,903	3,903			
100116523	WALNUT	CA		12/30/2102		5,269,627							17,704	17,704			
100116525	MENTONE	CA		12/31/2102		348,810							1,114	1,114			
100116526	OAKLAND	CA		01/01/2103		2,436,649							7,785	7,785			
100116528	PANAMA CITY BEACH	FL		01/02/2103		1,028,453							2,917	2,917			
100116529	LAS VEGAS	NV		01/03/2103		1,367,378							3,787	3,787			
100116530	COCOA BEACH	FL		01/04/2103		1,157,198							4,235	4,235			
100116531	STOCKBRIDGE	GA		01/05/2103		151,635							494	494			
100116533	NORWICH	CT		01/06/2103		933,207							4,124	4,124			
100116534	CHICAGO	IL		01/07/2103		584,991							2,421	2,421			
100116535	PHILADELPHIA	PA		01/08/2103		636,156							2,037	2,037			
100116536	PROVIDENCE	RI		01/09/2103		7,556,844							31,799	31,799			
100116538	LAS CRUCES	NM		01/10/2103		1,261,727							4,214	4,214			
100116539	PHOENIX	AZ		01/11/2103		6,093,041							22,299	22,299			
100116541	KANSAS CITY	MO		01/12/2103		3,891,850							15,697	15,697			
100116542	WACO	TX		01/13/2103		1,522,251							5,930	5,930			
100116543	KEYPORT	NJ		01/14/2103		810,745							3,334	3,334			
100116544	PINOLE	CA		01/15/2103		837,718							3,847	3,847			
100116545	PATERSON	NJ		01/16/2103		585,817							2,690	2,690			
100116546	PITTSBURGH	PA		01/17/2103		821,454							3,325	3,325			
100116547	PINOLE	CA		01/18/2103		847,238							3,891	3,891			
100116548	CAMILLUS	NY		01/19/2103		421,189							1,282	1,282			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100116549	BALTIMORE	MD		01/20/2103		3,697,508							15,219	15,219			
100116550	HOUSTON	TX		01/21/2103		1,189,802							4,790	4,790			
100116551	MIDLOTHIAN	VA		01/22/2103		597,922							2,005	2,005			
100116553	SAN ANTONIO	TX		01/23/2103		1,718,602							5,109	5,109			
100116554	CAMDEN	SC		01/24/2103		324,247							1,277	1,277			
100116556	ROSENBERG	TX		01/25/2103		547,059							1,185	1,185			
100116557	PHILADELPHIA	PA		01/26/2103		1,515,801							6,961	6,961			
100116560	KISSIMMEE	FL		01/27/2103		926,539							1,180	1,180			
100116561	WINTER GARDEN	FL		01/28/2103		635,311							1,096	1,096			
100116563	KISSIMMEE	FL		01/29/2103		453,460							643	643			
100116564	WESLEY CHAPEL	FL		01/30/2103		644,394							1,440	1,440			
100116565	PEEKSKILL	NY		01/31/2103		972,704							1,341	1,341			
100116567	MURRIETA	CA		02/01/2103		1,363,590							2,253	2,253			
100116568	AUSTIN	TX		02/02/2103		600,279							687	687			
100116569	WINTER GARDEN	FL		02/03/2103		1,366,720							2,145	2,145			
100116570	BOKEELIA	FL		02/04/2103		635,150							1,351	1,351			
100116571	PHILADELPHIA	PA		02/05/2103		357,946							520	520			
100116572	SAN ANTONIO	TX		02/06/2103		715,985							865	865			
100116574	LOS ANGELES	CA		02/07/2103		866,295							1,805	1,805			
100116575	LEESBURG	FL		02/08/2103		595,867							1,045	1,045			
100116576	NORTH LAS VEGAS	NV		02/09/2103		1,062,512							1,390	1,390			
100116579	APOLLO BEACH	FL		02/10/2103		446,766							817	817			
100116580	ROCKVILLE	MD		02/11/2103		425,185							586	586			
100116581	PORTLAND	OR		02/12/2103		1,376,450							1,848	1,848			
100116584	GARDEN GROVE	CA		02/13/2103		1,192,407							1,920	1,920			
100116585	LOS ANGELES	CA		02/14/2103		1,297,809							1,820	1,820			
100116587	BLANCHARD	OK		02/15/2103		820,293							1,191	1,191			
100116588	CRESTLINE	CA		02/16/2103		992,944							3,037	3,037			
100116589	SAN FRANCISCO	CA		02/17/2103		1,799,641							2,898	2,898			
100116590	MIAMI BEACH	FL		02/18/2103		1,275,002							2,274	2,274			
100116591	LOS ANGELES	CA		02/19/2103		2,001,824							5,840	5,840			
100116592	FORT PIERCE	FL		02/20/2103		357,602							606	606			
100116593	SALINAS	CA		02/21/2103		2,697,438							8,411	8,411			
100116594	ONTARIO	CA		02/22/2103		1,487,470							3,164	3,164			
100116595	SAN JOSE	CA		02/23/2103		3,482,335							6,987	6,987			
100116596	EL CAJON	CA		02/24/2103		1,967,427							3,183	3,183			
100116597	COLORADO SPRINGS	CO		02/25/2103		305,240							574	574			
100116598	PERRIS	CA		02/26/2103		776,034							1,460	1,460			
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		02/27/2103		3,018,770							4,738	4,738			
100116600	DINUBA	CA		02/28/2103		527,710							1,209	1,209			
100116601	LA JOLLA	CA		03/01/2103		2,778,328							9,777	9,777			
100116602	WOODBRIDGE	VA		03/02/2103		722,435							3,333	3,333			
100116603	ORANGE PARK	FL		03/03/2103		427,060							1,794	1,794			
100116604	DIX HILLS	NY		03/04/2103		1,355,946							7,023	7,023			
100116605	WELLINGTON	FL		03/05/2103		1,156,789							3,055	3,055			
100116606	LANCASTER	CA		03/06/2103		1,119,789							4,911	4,911			
100116607	LOS ANGELES	CA		03/07/2103		848,131							15	15			
100116608	HOUSTON	TX		03/08/2103		665,494							3,447	3,447			
100116609	TOMBALL	TX		03/09/2103		3,460,852							7,984	7,984			
100116611	RANCHO PALOS VERDES	CA		03/10/2103		2,780,294							10,701	10,701			
100116612	APOPKA	FL		03/11/2103		1,001,877							3,074	3,074			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116613	CHINO	CA		03/12/2103		1,897,917							7,978	7,978			
100116614	PROSPER	TX		03/13/2103		973,735							4,658	4,658			
100116615	BRASELTON	GA		03/14/2103		926,506							4,411	4,411			
100116616	CHARLESTON	SC		03/15/2103		873,822							1,818	1,818			
100116617	BENSENVILLE	IL		03/16/2103		476,209							3,710	3,710			
100116618	MADERA	CA		03/17/2103		1,103,711							4,640	4,640			
100116619	ORLANDO	FL		03/18/2103		704,231							3,081	3,081			
100116620	FONTANA	CA		03/19/2103		1,111,894							10,499	10,499			
100116621	CHINO	CA		03/20/2103		1,741,649							8,893	8,893			
100116622	LOS ANGELES	CA		03/21/2103		1,888,232							9,215	9,215			
100116623	WEST HILLS	CA		03/22/2103		658,676							4,433	4,433			
100116624	SAN DIMAS	CA		03/23/2103		1,747,495							8,024	8,024			
100116625	SUGAR LAND	TX		03/24/2103		614,170							2,876	2,876			
100116626	PEMBROKE PINES	FL		03/25/2103		1,076,835							5,352	5,352			
100116627	SAN FRANCISCO	CA		03/26/2103		1,915,921							9,766	9,766			
100116629	NORTH HIGHLANDS	CA		03/27/2103		808,478							21,980	21,980			
100116630	BUFORD	GA		03/28/2103		773,322							5,646	5,646			
100116631	TUJUNGA AREA LOS ANGELES	CA		03/29/2103		2,620,522							12,745	12,745			
100116633	FONTANA	CA		03/30/2103		1,445,191							6,768	6,768			
100116634	LOS ANGELES	CA		03/31/2103		8,710,443							40,793	40,793			
100116635	SAN FRANCISCO	CA		04/01/2103		2,644,193							12,469	12,469			
100116636	ARCADIA	CA		04/02/2103		2,185,156							10,404	10,404			
100116637	CLARKSVILLE	TN		04/03/2103		539,777							8,867	8,867			
100116638	(NORTHRIGE AREA) LOS ANGELES	CA		04/04/2103		2,543,770							15,310	15,310			
100116639	ELK GROVE	CA		04/05/2103		582,709							2,774	2,774			
100116640	DALY CITY	CA		04/06/2103		1,895,297							9,262	9,262			
100116641	LEAGUE CITY	TX		04/07/2103		744,158							2,545	2,545			
100116642	CORONA	CA		04/08/2103		1,166,087							5,444	5,444			
100116643	CHICAGO	IL		04/09/2103		552,635							16,866	16,866			
100116644	AREA OF TORRANCE	CA		04/10/2103		899,902							4,587	4,587			
100116645	AZUSA	CA		04/11/2103		901,727							4,531	4,531			
100116646	LOS ANGELES	CA		04/12/2103		2,036,069							11,054	11,054			
100116647	LOS ANGELES	CA		04/13/2103		2,849,293							12,178	12,178			
100116648	PLEASANTON	CA		04/14/2103		7,541,281							36,677	36,677			
100116649	ORLANDO	FL		04/15/2103		1,072,853							5,000	5,000			
100116650	DIAMOND BAR	CA		04/16/2103		1,953,434							9,546	9,546			
100116651	FONTANA	CA		04/17/2103		931,089							4,163	4,163			
100116652	CEDAR CITY	UT		04/18/2103		817,548							3,571	3,571			
100116653	KEY COLONY BEACH	FL		04/19/2103									628,388	628,388			
100116654	FOREST HILLS	NY		04/20/2103		1,747,015							8,497	8,497			
100116655	MIAMI BEACH	FL		04/21/2103		759,969							2,845	2,845			
100116656	PLAINSBORO	NJ		04/22/2103		386,332							1,178	1,178			
100116658	KISSIMMEE	FL		04/23/2103		684,486							3,055	3,055			
100116659	NEWBURGH	NY		04/24/2103		904,864							4,039	4,039			
100116660	DOWNEY	CA		04/25/2103		463,019							1,932	1,932			
100116661	INGLEWOOD	CA		04/26/2103		1,934,380							9,254	9,254			
100116662	MIAMI	FL		04/27/2103		749,936							3,574	3,574			
100116664	SURFSIDE	FL		04/28/2103		1,815,890							5,533	5,533			
100116667	DORAL	FL		04/29/2103		822,697							2,750	2,750			
100116668	MIAMI	FL		04/30/2103		451,364							(2,509)	(2,509)			
100116669	VICTORVILLE	CA		05/01/2103		590,332							12,232	12,232			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116671	WEST VALLEY	UT		05/02/2103		771,501							3,297	3,297			
100116672	PARADISE	CA		05/03/2103		782,088							5,380	5,380			
100116673	HOUSTON	TX		05/04/2103		406,453							1,556	1,556			
100116674	CALERA	AL		05/05/2103		358,720							1,745	1,745			
100116675	HONOLULU	HI		05/06/2103		2,649,639							12,887	12,887			
100116676	TUCSON	AZ		05/07/2103		497,899							2,422	2,422			
100116677	TITUSVILLE	FL		05/08/2103		599,402							3,250	3,250			
100116678	LAS VEGAS	NV		05/09/2103		417,989							1,866	1,866			
100116679	AUGUSTA	GA		05/10/2103		332,956							7,438	7,438			
100116681	SARASOTA	FL		05/11/2103		837,205							3,350	3,350			
100116682	LAS VEGAS	NV		05/12/2103		687,415							69,239	69,239			
100116683	MESA	AZ		05/13/2103		1,065,344							4,859	4,859			
100116685	HYDE PARK	MA		05/14/2103		1,853,733							8,239	8,239			
100116686	ORLANDO	FL		05/15/2103		312,109							1,402	1,402			
100116687	SUGAR LAND	TX		05/16/2103		973,100							4,207	4,207			
100116688	RICHMOND	TX		05/17/2103		607,246							2,499	2,499			
100116689	WINTER PARK	FL		05/18/2103		1,140,087							5,123	5,123			
100116690	FORT WASHINGTON	MD		05/19/2103		1,011,055							4,543	4,543			
100116691	BROOKSHIRE	TX		05/20/2103		878,725							4,035	4,035			
100116692	WALTHAM	MA		05/21/2103		1,336,352							6,005	6,005			
100116694	SAN DIEGO	CA		05/22/2103		3,583,613							15,080	15,080			
100116695	ROCKVILLE	MD		05/23/2103		1,083,399							16,449	16,449			
100116696	LOS ANGELES	CA		05/24/2103		2,009,478							8,644	8,644			
100116697	LAS VEGAS	NV		05/25/2103		1,317,469							5,822	5,822			
100116698	LAS VEGAS	NV		05/26/2103		839,800							3,793	3,793			
100116699	KATY	TX		05/27/2103		789,622							3,644	3,644			
100116701	CLERMONT	FL		05/28/2103		684,144							2,879	2,879			
100116702	GARDEN GROVE	CA		05/29/2103		1,974,463							9,112	9,112			
100116703	ATLANTA	GA		05/30/2103		641,036							4,940	4,940			
100116704	EASTVALE	CA		05/31/2103		864,582							3,657	3,657			
100116705	TOMBALL	TX		06/01/2103		606,036							2,678	2,678			
100116707	ANNA	TX		06/02/2103		779,916							3,372	3,372			
100116708	CELINA	TX		06/03/2103		929,222							4,208	4,208			
100116709	UNION CITY	CA		06/04/2103		2,112,152							9,086	9,086			
100116710	DAUPHIN ISLAND	AL		06/05/2103		1,845,434							7,105	7,105			
100116711	FERNANDINA BEACH	FL		06/06/2103		1,369,668							6,484	6,484			
100116712	EDMOND	OK		06/07/2103		723,999							3,114	3,114			
100116713	WINTER GARDEN	FL		06/08/2103		753,507							3,460	3,460			
100116715	PLACENTIA	CA		06/09/2103		1,157,477							4,260	4,260			
100116716	GRANADA HILLS	CA		06/10/2103		2,483,842							10,506	10,506			
100116717	POMONA	CA		06/11/2103		1,270,847							5,348	5,348			
100116718	SAN FRANCISCO	CA		06/12/2103		1,872,997							7,090	7,090			
100116719	SAN DIEGO	CA		06/13/2103		570,258							32,488	32,488			
100116720	SEATTLE	WA		06/14/2103		2,425,902							9,340	9,340			
100116721	(NEWHALL AREA) SANTA CLARITA	CA		06/15/2103		1,290,855							25,797	25,797			
100116722	LOS ANGELES	CA		06/16/2103		1,173,992							4,940	4,940			
100116723	HOMESTEAD	FL		06/17/2103		762,079							2,502	2,502			
100116724	ORLANDO	FL		06/18/2103		538,381							2,581	2,581			
100116726	SYLMAR	CA		06/19/2103		1,727,104							7,636	7,636			
100116728	BELL	CA		06/20/2103		649,334							2,035	2,035			
100116729	BRANDON	FL		06/21/2103		857,427							3,529	3,529			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116732	STATEN ISLAND	NY		06/22/2103		2,226,529							5,642	5,642			
100116733	WINTER PARK	FL		06/23/2103		816,350							3,914	3,914			
100116735	ORLANDO	FL		06/24/2103		442,833							1,593	1,593			
100116736	DAVENPORT	FL		06/25/2103		837,579							2,750	2,750			
100116737	JACKSONVILLE	FL		06/26/2103		649,552							2,557	2,557			
100116738	IRVINE	CA		06/27/2103		3,938,721							17,700	17,700			
100116739	LOS ANGELES	CA		06/28/2103		2,387,841							12,465	12,465			
100116740	BURBANK	CA		06/29/2103		1,756,529							8,243	8,243			
100116741	FAIRLESS HILLS	PA		06/30/2103		726,755							8,334	8,334			
100116742	MIRAMAR	FL		07/01/2103		1,253,760							4,614	4,614			
100116743	ORLANDO	FL		07/02/2103		1,560,246							6,696	6,696			
100116744	CLARKSVILLE	TN		07/03/2103		653,632							3,016	3,016			
100116746	BAKERSFIELD	CA		07/04/2103		809,512							3,577	3,577			
100116747	WOODBRIDGE	VA		07/05/2103		849,376							2,789	2,789			
100116748	MODESTO	CA		07/06/2103		1,368,498							5,887	5,887			
100116749	FORT MYERS	FL		07/07/2103		834,789							3,834	3,834			
100116750	CEDAR PARK	TX		07/08/2103		779,256							5,268	5,268			
100116751	HOOVER	AL		07/09/2103		511,858							13,884	13,884			
100116752	ORLANDO	FL		07/10/2103		970,270							4,174	4,174			
100116753	ROUND ROCK	TX		07/11/2103		870,196							5,659	5,659			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/12/2103		1,730,792							7,445	7,445			
100116755	LAKE ARROWHEAD AREA	CA		07/13/2103		1,081,111							2,943	2,943			
100116756	ELK GROVE	CA		07/14/2103		1,503,379							6,643	6,643			
100116757	CONROE	TX		07/15/2103		664,991							2,924	2,924			
100116758	OZONE PARK	NY		07/16/2103		1,002,335							17,969	17,969			
100116759	TUSTIN	CA		07/17/2103		1,926,433							8,513	8,513			
100116761	FLUSHING	NY		07/18/2103		948,787							60,067	60,067			
100116762	ELMHURST	NY		07/19/2103		1,458,524							6,877	6,877			
100116763	FLUSHING	NY		07/20/2103		2,336,086							10,100	10,100			
100116764	FRESH MEADOWS	NY		07/21/2103		1,985,831							19,280	19,280			
100116765	BROOKLYN	NY		07/22/2103		2,358,662							10,757	10,757			
100116766	BROOKLYN	NY		07/23/2103		1,897,140							8,755	8,755			
100116767	EAST BRUNSWICK	NJ		07/24/2103		596,691							2,580	2,580			
100116768	PARSIPPANY	NJ		07/25/2103		1,269,835							5,490	5,490			
100116769	PATERSON	NJ		07/26/2103		739,253							3,180	3,180			
100116770	SAYREVILLE	NJ		07/27/2103		644,441							4,817	4,817			
100116771	BROOKLYN	NY		07/28/2103		2,667,016							11,281	11,281			
100116772	CORAL SPRINGS	FL		07/29/2103		450,867							1,992	1,992			
100116773	STATEN ISLAND	NY		07/30/2103		1,462,263							6,748	6,748			
100116774	BRASELTON	GA		07/31/2103		896,118							3,940	3,940			
100116775	WEST COVINA	CA		08/01/2103		1,537,862							6,649	6,649			
100116776	SAN JOSE	CA		08/02/2103		2,925,215							14,539	14,539			
100116777	FREDERICK	MD		08/03/2103		716,827							33,134	33,134			
100116778	KISSIMMEE	FL		08/04/2103		1,449,861							6,237	6,237			
100116780	RICHMOND	CA		08/05/2103		966,752							5,234	5,234			
100116781	SAN JOSE	CA		08/06/2103		1,493,132							6,598	6,598			
100116782	PHILADELPHIA	PA		08/07/2103		629,235							2,729	2,729			
100116783	MURFREESBORO	TN		08/08/2103		1,240,616							5,482	5,482			
100116784	WEST COVINA	CA		08/09/2103		971,294							5,862	5,862			
100116785	HESPERIA	CA		08/10/2103		750,867							4,827	4,827			
100116786	KISSIMMEE	FL		08/11/2103		531,949							3,057	3,057			

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100116787	GLENDALE	CA		08/12/2103		3,118,010							13,778	13,778			
100116789	GLENDALE	CA		08/13/2103		3,528,910							12,769	12,769			
100116790	ROSAMOND AREA	CA		08/14/2103		563,198							1,896	1,896			
100116793	BRANDON	FL		08/15/2103		525,890							2,670	2,670			
100116794	POMONA	CA		08/16/2103		2,011,244							8,933	8,933			
100116795	DAVENPORT	FL		08/17/2103		828,981							3,584	3,584			
100116796	CARROLLTON	TX		08/18/2103		711,286							3,075	3,075			
100116797	PLANO	TX		08/19/2103		744,765							3,220	3,220			
100116798	VIRGINIA BEACH	VA		08/20/2103		1,109,458							4,797	4,797			
100116799	LIVERMORE	CA		08/21/2103		2,330,436							9,643	9,643			
100116800	PALM COAST	FL		08/22/2103		731,583							3,163	3,163			
100116801	ALAMEDA	CA		08/23/2103		1,575,107							6,960	6,960			
100116802	MOORESVILLE	NC		08/24/2103		567,993							3,264	3,264			
100116803	KIRKLAND	WA		08/25/2103		2,371,445							10,479	10,479			
100116804	DAVENPORT	FL		08/26/2103		846,265							3,580	3,580			
100116805	PALMDALE	CA		08/27/2103		1,040,032							3,280	3,280			
100116806	CASTRO VALLEY	CA		08/28/2103		2,750,220							10,886	10,886			
100116808	BURBANK	CA		08/29/2103		1,921,608							7,993	7,993			
100116809	LAWNDALE	CA		08/30/2103		1,829,788							7,406	7,406			
100116810	MONTEREY PARK	CA		08/31/2103		1,629,173							10,965	10,965			
100116811	SPANAWAY	WA		09/01/2103		964,696							4,284	4,284			
100116813	BUFORD	GA		09/02/2103		1,099,045							4,649	4,649			
100116814	(VAN NUYS AREA)LOS ANGELES	CA		09/03/2103		2,446,217							9,469	9,469			
100116816	LA HABRA HEIGHTS	CA		09/04/2103		4,158,608							16,831	16,831			
100116817	VAN NUYS AREA LOS ANGELES	CA		09/05/2103		1,135,951							5,020	5,020			
100116818	IRVINE	CA		09/06/2103		1,465,430							6,206	6,206			
100116819	TEMECULA	CA		09/07/2103		1,230,931							5,207	5,207			
100116820	WILDWOOD	FL		09/08/2103		328,867							12,047	12,047			
100116821	FORT WAYNE	IN		09/09/2103		719,757							2,898	2,898			
100116822	LAS VEGAS	NV		09/10/2103		658,117							2,860	2,860			
100116823	LAS VEGAS	NV		09/11/2103		603,373							2,680	2,680			
100116824	GARDEN GROVE	CA		09/12/2103		2,204,565							9,742	9,742			
100116825	JACKSONVILLE	IL		09/13/2103		415,324							12,184	12,184			
100116826	EASTVALE	CA		09/14/2103		1,933,619							7,868	7,868			
100116827	WINTER GARDEN	FL		09/15/2103		780,705							3,285	3,285			
100116828	WEST COVINA	CA		09/16/2103		1,812,152							6,822	6,822			
100116829	MISSION VIEJO	CA		09/17/2103		733,746							3,088	3,088			
100116830	SANTA ANA	CA		09/18/2103		1,318,168							5,699	5,699			
100116831	SANFORD	NC		09/19/2103		376,793							34,287	34,287			
100116832	DULUTH	GA		09/20/2103		1,234,611							8,908	8,908			
100116833	LAS VEGAS	NV		09/21/2103		1,005,280							4,740	4,740			
100116834	HOMESTEAD	FL		09/22/2103		654,802							2,361	2,361			
100116835	LAWRENCEVILLE	GA		09/23/2103		689,671							3,255	3,255			
100116836	DALLAS	TX		09/24/2103		2,744,621							11,357	11,357			
100116837	BUFORD	GA		09/25/2103		541,307							3,893	3,893			
100116838	KATY	TX		09/26/2103		683,757							3,140	3,140			
100116839	CHESTERFIELD	VA		09/27/2103		516,690							1,686	1,686			
100116840	LANSING	KS		09/28/2103		299,266							911	911			
100116841	PORTLAND	OR		09/29/2103		670,544							2,345	2,345			
100116842	ONTARIO	CA		09/30/2103		1,989,184							8,983	8,983			
100116843	SPRINGVILLE	UT		10/01/2103		830,103							3,805	3,805			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116844	SANTAQUIN	UT		10/02/2103		1,245,959							15,923	15,923			
100116845	AURORA	CO		10/03/2103		728,689							7,446	7,446			
100116846	ST GEORGE	UT		10/04/2103		775,964							3,228	3,228			
100116847	RANCHO SANTA MARGARITA	CA		10/05/2103		2,220,296							9,838	9,838			
100116848	LOS ANGELES	CA		10/06/2103		1,524,719							10,840	10,840			
100116849	LAKELAND	FL		10/07/2103		379,311							955	955			
100116850	SELMA	CA		10/08/2103		698,027							2,027	2,027			
100116851	LAS VEGAS	NV		10/09/2103		1,107,099							3,291	3,291			
100116852	ROCKLEDGE	FL		10/10/2103		254,545							19,532	19,532			
100116853	AUBREY	TX		10/11/2103		958,720							2,936	2,936			
100116854	LOS ANGELES AREA	CA		10/12/2103		472,746							1,473	1,473			
100116856	OAKLAND	CA		10/13/2103		3,983,259							9,322	9,322			
100116857	SUGAR LAND	TX		10/14/2103		590,527							1,808	1,808			
100116859	GREENWOOD VILLAGE	CO		10/15/2103		1,034,881							3,280	3,280			
100116860	MINNEAPOLIS	MN		10/16/2103		946,245							2,146	2,146			
100116862	MORGAN	PA		10/17/2103		322,739							732	732			
100116865	LEAGUE CITY	TX		10/18/2103		511,061							1,076	1,076			
100116866	MIAMI	FL		10/19/2103		501,513							1,194	1,194			
100116868	HACIENDA HEIGHTS	CA		10/20/2103		1,344,884							4,363	4,363			
100116869	TORRANCE	CA		10/21/2103		442,895							1,540	1,540			
100116870	HOUSTON	TX		10/22/2103		985,045							2,384	2,384			
100116871	COCOA BEACH	FL		10/23/2103		1,406,637							3,602	3,602			
100116872	BECHTELSVILLE	PA		10/24/2103		634,500							5,000	5,000			
100116873	OCALA	FL		10/25/2103		297,343							838	838			
100116874	ATLANTA	GA		10/26/2103		4,542,755							9,640	9,640			
100116875	CONWAY	AR		10/27/2103		483,790							1,280	1,280			
100116877	UPPER CHICHESTER	PA		10/28/2103		832,989							1,745	1,745			
100116878	LAS VEGAS	NV		10/29/2103		319,495							614	614			
100116879	KISSIMMEE	FL		10/30/2103		1,257,154							200,269	200,269			
100116880	PITTSBURGH	PA		10/31/2103		581,155							1,488	1,488			
100116881	LAS VEGAS	NV		11/01/2103		1,335,386							3,180	3,180			
100116882	ARLETA	CA		11/02/2103		1,317,079							3,891	3,891			
100116883	SAN DIEGO	CA		11/03/2103		3,780,505							9,065	9,065			
100116884	(GRANADA HILLS AREA) LOS ANGE	CA		11/04/2103		2,303,496							5,698	5,698			
100116885	BAKERSFIELD	CA		11/05/2103		754,224							2,190	2,190			
100116886	HYATTSVILLE	MD		11/06/2103		462,553							1,184	1,184			
100116888	BELLEVUE	WA		11/07/2103		4,038,661							11,453	11,453			
100116889	BRENTWOOD	CA		11/08/2103		1,835,613							5,296	5,296			
100116891	FLOWER MOUND	TX		11/09/2103		650,229							1,474	1,474			
100116892	LOS ANGELES	CA		11/10/2103		393,646							2,348	2,348			
100116894	LA CRESCENTA	CA		11/11/2103		857,156							2,609	2,609			
100116895	GLENDALE	AZ		11/12/2103		813,394							2,519	2,519			
100116896	COLFAX	CA		11/13/2103		1,035,554							2,937	2,937			
100116897	ORLANDO	FL		11/14/2103		560,404							1,344	1,344			
100116898	LEWISVILLE	TX		11/15/2103		1,803,507							4,845	4,845			
100116901	ROBERTSDALE	AL		11/16/2103		534,595							3,167	3,167			
100116902	SIMI VALLEY	CA		11/17/2103		4,662,412							11,655	11,655			
100116903	TIVERTON	RI		11/18/2103		891,168							1,924	1,924			
100116904	JERSEY CITY	NJ		11/19/2103		1,070,145							3,792	3,792			
100116905	HAZLETON	PA		11/20/2103		371,410							782	782			
100116907	MESA	AZ		11/21/2103		1,898,285							3,105	3,105			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116910	NEWARK	NJ		11/22/2103		1,091,946							4,419	4,419			
100116913	BROOKLYN	NY		11/23/2103		4,806,491							20,331	20,331			
100116914	MIAMI	FL		11/24/2103		2,039,215							7,547	7,547			
100116915	BLUE RIDGE	GA		11/25/2103		880,115							3,723	3,723			
100116919	SAN ANTONIO	TX		11/26/2103		513,911							1,989	1,989			
100116921	SAN ANTONIO	TX		11/27/2103		499,696							2,669	2,669			
100116922	LITTLE ELM	TX		11/28/2103		463,477							4,256	4,256			
100116923	SOMERSET	PA		11/29/2103		439,814							2,085	2,085			
100116925	LOS ANGELES	CA		11/30/2103		3,286,918							13,252	13,252			
100116930	LOS ANGELES	CA		12/01/2103		8,420,391							35,769	35,769			
100116931	VERONA	PA		12/02/2103		295,411							1,093	1,093			
100116932	YUCCA VALLEY	CA		12/03/2103		764,802							5,336	5,336			
100116933	SAN DIEGO	CA		12/04/2103		2,277,249							11,207	11,207			
100116934	LEWISVILLE	TX		12/05/2103		597,881							2,529	2,529			
100116935	DELTONA	FL		12/06/2103		370,317							1,507	1,507			
100116936	CLEARWATER	FL		12/07/2103		714,379							3,022	3,022			
100116937	BALTIMORE	MD		12/08/2103		319,952							1,132	1,132			
100116939	SAINT CLOUD	FL		12/09/2103		1,342,983							6,381	6,381			
100116940	GREENVILLE	TX		12/10/2103		546,207							3,955	3,955			
100116941	HAMPTON	VA		12/11/2103		582,923							2,520	2,520			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		12/12/2103		3,662,968							16,904	16,904			
100116945	WILMINGTON	DE		12/13/2103		688,003							2,910	2,910			
100116946	LOS ANGELES	CA		12/14/2103		1,744,271							21,648	21,648			
100116947	LAS VEGAS	NV		12/15/2103		358,500							4,500	4,500			
100116948	SEATTLE	WA		12/16/2103		2,703,652							11,436	11,436			
100116949	LEWISVILLE	TX		12/17/2103		873,724							6,313	6,313			
100116950	ROSENBERG	TX		12/18/2103		649,886							2,886	2,886			
100116951	PERRIS	CA		12/19/2103		336,245							2,350	2,350			
100116952	DIAMOND BAR	CA		12/20/2103		1,149,457							4,756	4,756			
100116953	BAKERSFIELD	CA		12/21/2103		547,822							8,950	8,950			
100116954	MIAMI	FL		12/22/2103		657,278							3,166	3,166			
100116956	DORAL	FL		12/23/2103		663,617							2,686	2,686			
100116957	WEEHAWKEN	NJ		12/24/2103		2,193,440							9,693	9,693			
100116959	MADISON	AL		12/25/2103		512,677							2,470	2,470			
100116960	ATLANTA	GA		12/26/2103		1,336,622							5,410	5,410			
100116961	DAVENPORT	FL		12/27/2103		1,148,113							5,414	5,414			
100116963	HOUSTON	TX		12/28/2103		462,520							1,790	1,790			
100116964	JUNO BEACH	FL		12/29/2103		876,604							5,414	5,414			
100116965	SNELLVILLE	GA		12/30/2103		442,275							2,131	2,131			
100116968	MIAMI	FL		12/31/2103		1,655,895							7,004	7,004			
100116969	PHOENIX	AZ		01/01/2104		750,164							1,869	1,869			
100116971	KISSIMMEE	FL		01/02/2104		845,341							3,346	3,346			
100116972	DAWSONVILLE	GA		01/03/2104		439,442							1,626	1,626			
100116973	PORTERVILLE	CA		01/04/2104		295,513							810	810			
100116974	FAIR LAWN	NJ		01/05/2104		1,293,339							4,787	4,787			
100116975	HUFFMAN	TX		01/06/2104		1,107,193							3,742	3,742			
100116976	BAYSIDE	NY		01/07/2104		1,682,442							8,067	8,067			
100116977	PINEVILLE	NC		01/08/2104		482,075							1,888	1,888			
100116978	STATEN ISLAND	NY		01/09/2104		1,091,739							4,930	4,930			
100116979	PINEVILLE	NC		01/10/2104		499,733							1,957	1,957			
100116980	CINCINNATI	OH		01/11/2104		574,634							1,975	1,975			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116981	PINEVILLE	NC		01/12/2104		529,752							2,074	2,074			
100116982	PINEVILLE	NC		01/13/2104		499,733							1,957	1,957			
100116983	PINEVILLE	NC		01/14/2104		529,752							2,074	2,074			
100116984	CHICAGO	IL		01/15/2104		297,769							1,273	1,273			
100116985	NEWARK	NJ		01/16/2104		2,390,629							9,412	9,412			
100116986	COLLEGE PARK	GA		01/17/2104		386,259							1,426	1,426			
100116987	NEW LONDON	CT		01/18/2104		660,371							2,779	2,779			
100116988	SAINT LOUIS	MO		01/19/2104		235,196							995	995			
100116989	BUSHKILL	PA		01/20/2104		487,165							1,590	1,590			
100116992	ESSINGTON	PA		01/21/2104		936,843							3,816	3,816			
100116993	KISSIMMEE	FL		01/22/2104		909,074							3,271	3,271			
100116994	RICHMOND	TX		01/23/2104		521,263							1,992	1,992			
100116995	JACKSONVILLE	FL		01/24/2104		830,095							2,658	2,658			
100116996	KIHEI	HI		01/25/2104		1,171,171							4,907	4,907			
100116997	NEWARK	NJ		01/26/2104		747,309							2,674	2,674			
100116998	JACKSONVILLE	FL		01/27/2104		486,414							1,740	1,740			
100116999	AUSTIN	TX		01/28/2104		1,514,018							5,668	5,668			
100117000	SICKLERVILLE	NJ		01/29/2104		640,659							2,398	2,398			
100117001	DEER PARK	TX		01/30/2104		566,316							1,891	1,891			
100117002	PALATKA	FL		01/31/2104		1,505,782							4,914	4,914			
100117003	MEMPHIS	TN		02/01/2104		351,544							1,258	1,258			
100117004	HOUSTON	TX		02/02/2104		1,082,374							3,872	3,872			
100117005	PHOENIX	AZ		02/03/2104		367,015							1,254	1,254			
100117008	PHILADELPHIA	PA		02/04/2104		532,710							2,795	2,795			
100117009	ALBUQUERQUE	NM		02/05/2104		519,987							1,777	1,777			
100117010	PHILADELPHIA	PA		02/06/2104		398,133							1,392	1,392			
100117011	MELBOURNE	FL		02/07/2104		592,816							3,021	3,021			
100117013	JAMAICA	NY		02/08/2104		2,655,253							9,075	9,075			
100117014	UPPER DARBY	PA		02/09/2104		428,579							1,604	1,604			
100117015	RICHMOND	VA		02/10/2104		331,646							1,187	1,187			
100117016	JACKSON	TN		02/11/2104		387,068							1,385	1,385			
100117017	JACKSON	TN		02/12/2104		425,096							1,521	1,521			
100117018	MIAMI	FL		02/13/2104		618,822							2,265	2,265			
100117019	JACKSON	TN		02/14/2104		346,680							1,240	1,240			
100117020	JACKSON	TN		02/15/2104		476,686							1,705	1,705			
100117022	CALDWELL	ID		02/16/2104		766,470							2,742	2,742			
100117024	JACKSON	TN		02/17/2104		220,976							755	755			
100117025	JACKSON	TN		02/18/2104		319,854							1,144	1,144			
100117026	JACKSON	TN		02/19/2104		264,138							945	945			
100117027	CONYERS	GA		02/20/2104		630,421							2,106	2,106			
100117028	SCRANTON	PA		02/21/2104		752,766							1,941	1,941			
100117029	GRAND RAPIDS	MI		02/22/2104		516,510							1,572	1,572			
100117030	JACKSONVILLE	FL		02/23/2104		1,030,136							3,685	3,685			
100117031	LA PORTE	IN		02/24/2104		341,015							1,113	1,113			
100117032	BALTIMORE	MD		02/25/2104		220,622							435	435			
100117033	GREENVILLE	SC		02/26/2104		397,650							1,489	1,489			
100117034	VISALIA	CA		02/27/2104		613,048							1,739	1,739			
100117035	VANCOUVER	WA		02/28/2104		678,032							2,426	2,426			
100117036	GASTONIA	NC		02/29/2104		432,714							1,227	1,227			
100117037	DALLAS	TX		03/01/2104		653,276							2,035	2,035			
100117038	ACWORTH	GA		03/02/2104		620,914							1,645	1,645			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117039	MEMPHIS	TN		03/03/2104		341,503							1,015	1,015			
100117040	PETERSBURG	VA		03/04/2104		202,977							860	860			
100117041	LEXINGTON	NC		03/05/2104		288,934							1,358	1,358			
100117042	SPRINGFIELD	GA		03/06/2104		353,467							1,323	1,323			
100117043	FRESNO	CA		03/07/2104		940,036							3,287	3,287			
100117044	VINELAND	NJ		03/08/2104		475,140							1,632	1,632			
100117045	SHREVEPORT	LA		03/09/2104		242,397							581	581			
100117046	GREENSBORO	NC		03/10/2104		287,541							1,005	1,005			
100117047	GREELEY	CO		03/11/2104		384,107							1,197	1,197			
100117048	ALEXANDRIA	VA		03/12/2104		653,951							1,990	1,990			
100117049	CONCORD	CA		03/13/2104		1,060,638							22,627	22,627			
100117051	MANSFIELD	TX		03/14/2104		631,100							2,060	2,060			
100117052	WASHINGTON	DC		03/15/2104		976,073							2,693	2,693			
100117053	CITY OF LAKE FOREST	CA		03/16/2104		1,356,159							6,564	6,564			
100117054	ARNOLD	MO		03/17/2104		566,748							1,968	1,968			
100117055	MILLVILLE	NJ		03/18/2104		269,901							632	632			
100117056	SARASOTA	FL		03/19/2104		622,983							2,191	2,191			
100117057	PEARLAND	TX		03/20/2104		1,226,919							5,911	5,911			
100117058	NAUGATUCK	CT		03/21/2104		552,560							2,175	2,175			
100117059	BRICK	NJ		03/22/2104		360,838							1,269	1,269			
100117061	JERSEY CITY	NJ		03/23/2104		1,275,590							5,022	5,022			
100117062	ALBERTSON	NY		03/24/2104		735,451							2,769	2,769			
100117064	BROOKLYN	NY		03/25/2104		1,099,627							373	373			
100117065	MASTIC	NY		03/26/2104		767,999							3,024	3,024			
100117066	LIGHTHOUSE POINT	FL		03/27/2104		1,904,271							6,852	6,852			
100117067	MIAMI	FL		03/28/2104		1,236,734							3,430	3,430			
100117068	CHESTNUT HILL	MA		03/29/2104		2,787,582							10,732	10,732			
100117069	SEVIERVILLE	TN		03/30/2104		1,179,217							3,962	3,962			
100117070	STATEN ISLAND	NY		03/31/2104		638,726							1,206	1,206			
100117071	SAYVILLE	NY		04/01/2104		874,848							3,077	3,077			
100117072	WAIALUA	HI		04/02/2104		1,307,920							5,149	5,149			
100117074	LAKE WORTH	FL		04/03/2104		1,011,974							3,303	3,303			
100117076	ANAHEIM	CA		04/04/2104		1,281,642							2,927	2,927			
100117077	PHILLIPSBURG	NJ		04/05/2104		289,137							928	928			
100117078	LANCASTER	TX		04/06/2104		407,888							1,241	1,241			
100117079	LAKE PLACID	FL		04/07/2104		344,637							1,212	1,212			
100117080	FAYETTEVILLE	NC		04/08/2104		595,177							2,343	2,343			
100117081	DELTONA	FL		04/09/2104		500,327							1,841	1,841			
100117083	BUFFALO	NY		04/10/2104		663,310							2,229	2,229			
100117084	WANTAGH	NY		04/11/2104		1,207,418							4,343	4,343			
100117085	FREMONT	CA		04/12/2104		1,488,073							17	17			
100117086	ROBBINSVILLE	NJ		04/13/2104		698,111							2,455	2,455			
100117088	CANDLER	NC		04/14/2104		1,474,160							4,487	4,487			
100117089	CHARLOTTE	NC		04/15/2104		838,783							3,087	3,087			
100117090	PANORAMA CITY	CA		04/16/2104		2,061,608							6,275	6,275			
100117091	ASHEVILLE	NC		04/17/2104		798,041							2,429	2,429			
100117092	ASHEVILLE	NC		04/18/2104		520,944							1,586	1,586			
100117094	ELMONT	NY		04/19/2104		1,358,240							4,999	4,999			
100117096	MIRAMAR BEACH	FL		04/20/2104		3,666,960							13,804	13,804			
100117097	FORT LEE	NJ		04/21/2104		926,391							2,978	2,978			
100117100	LOS ANGELES	CA		04/22/2104		1,251,648							3,227	3,227			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117101	GARDEN GROVE	CA		04/23/2104		1,143,512							5,028	5,028			
100117102	ALBANY	NY		04/24/2104		842,378							2,564	2,564			
100117104	PATERSON	NJ		04/25/2104		1,117,708							5,371	5,371			
100117108	LOS ANGELES	CA		04/26/2104		370,830							1,365	1,365			
100117109	ATLANTA	GA		04/27/2104		655,326							2,322	2,322			
100117110	EAST ELMHURST	NY		04/28/2104		1,212,072							5,941	5,941			
100117111	BROOKLYN	NY		04/29/2104		1,562,800							6,871	6,871			
100117112	FLUSHING	NY		04/30/2104		1,394,021							5,996	5,996			
100117113	STATEN ISLAND	NY		05/01/2104		1,432,616							6,299	6,299			
100117114	BROOKLYN	NY		05/02/2104		2,345,666							10,313	10,313			
100117115	HOUSTON	TX		05/03/2104		88,578							491	491			
100117116	BROOKLYN	NY		05/04/2104		832,609							4,889	4,889			
100117117	STATEN ISLAND	NY		05/05/2104		1,433,487							5,870	5,870			
100117119	WESTBURY	NY		05/06/2104		1,234,447							5,168	5,168			
100117120	WHITESTONE	NY		05/07/2104		2,898,272							13,601	13,601			
100117121	STATEN ISLAND	NY		05/08/2104		945,263							9,003	9,003			
100117122	STATEN ISLAND	NY		05/09/2104		1,521,753							5,321	5,321			
100117123	MALBA	NY		05/10/2104		5,855,095							27,476	27,476			
100117124	VALLEY STREAM	NY		05/11/2104		1,249,144							8,171	8,171			
100117125	FLUSHING	NY		05/12/2104		2,608,506							60,215	60,215			
100117126	CORONA	NY		05/13/2104		1,324,700							19,091	19,091			
100117127	STATEN ISLAND	NY		05/14/2104		1,371,670							77,667	77,667			
100117128	GREAT NECK	NY		05/15/2104		1,738,606							6,545	6,545			
100117129	BROOKLYN	NY		05/16/2104		1,907,507							7,510	7,510			
100117130	STATEN ISLAND	NY		05/17/2104		1,215,544							4,449	4,449			
100117131	STATEN ISLAND	NY		05/18/2104		1,399,034							5,508	5,508			
100117132	BROOKLYN	NY		05/19/2104		2,519,462							20,900	20,900			
100117133	FOREST HILLS	NY		05/20/2104		1,935,175							8,509	8,509			
100117134	FLUSHING	NY		05/21/2104		2,898,432							9,997	9,997			
100117135	STATEN ISLAND	NY		05/22/2104		1,336,060							5,499	5,499			
100117136	STATEN ISLAND	NY		05/23/2104		1,349,389							5,525	5,525			
100117137	ROSLYN	NY		05/24/2104		2,028,021							8,490	8,490			
100117138	STATEN ISLAND	NY		05/25/2104		1,091,528							16,676	16,676			
100117139	BROOKLYN	NY		05/26/2104		1,657,305							56,494	56,494			
100117140	ASTORIA	NY		05/27/2104		765,845							2,867	2,867			
100117141	BAYSIDE	NY		05/28/2104		1,119,241							15,313	15,313			
100117142	MAYWOOD	NJ		05/29/2104		1,161,551							4,573	4,573			
100117143	SYOSSET	NY		05/30/2104		2,026,217							8,896	8,896			
100117144	WOODSIDE	NY		05/31/2104		2,576,609							47,807	47,807			
100117145	BAYSIDE	NY		06/01/2104		1,322,002							5,322	5,322			
100117146	OCEANSIDE	NY		06/02/2104		1,192,451							4,566	4,566			
100117147	WHITESTONE	NY		06/03/2104		1,963,055							25,458	25,458			
100117148	ARCADIA	CA		06/04/2104		1,938,651							10,862	10,862			
100117149	MATHER	CA		06/05/2104		909,857							2,419	2,419			
100117150	REGO PARK	NY		06/06/2104		932,752							5,367	5,367			
100117151	SAVANNAH	GA		06/07/2104		589,829							2,362	2,362			
100117152	LITTLE NECK	NY		06/08/2104		1,857,912							11,988	11,988			
100117153	CENTEREACH	NY		06/09/2104		767,969							2,298	2,298			
100117154	FAIRFIELD	CA		06/10/2104		468,434							669	669			
100117155	CLERMONT	FL		06/11/2104		815,072							2,016	2,016			
100117156	PEMBROKE PINES	FL		06/12/2104		522,567							1,108	1,108			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117158	ATLANTA	GA		06/13/2104		1,034,133							3,222	3,222			
100117162	HOUSTON	TX		06/14/2104		590,527							1,808	1,808			
100117164	SACRAMENTO	CA		06/15/2104		860,485							3,155	3,155			
100117165	GILROY	CA		06/16/2104		4,425,009							12,046	12,046			
100117166	MONROVIA	CA		06/17/2104		1,652,214							5,301	5,301			
100117167	MERCED	CA		06/18/2104		809,681							2,351	2,351			
100117171	SUPERIOR	CO		06/19/2104		1,090,306							3,990	3,990			
100117172	BAKERSFIELD	CA		06/20/2104		585,760							2,096	2,096			
100117173	PALM BEACH GARDENS	FL		06/21/2104		807,752							29,884	29,884			
100117174	FRESNO	CA		06/22/2104		730,799							6,352	6,352			
100117176	WOODS CROSS	UT		06/23/2104		1,039,105							2,947	2,947			
100117177	LA MESA	CA		06/24/2104		2,895,978							11,340	11,340			
100117178	LOS ANGELES	CA		06/25/2104		1,882,446							9,507	9,507			
100117179	ARCADIA	OK		06/26/2104		2,885,888							14,399	14,399			
100117180	MIAMI	FL		06/27/2104		1,770,132							3,000	3,000			
100117182	BURLESON	TX		06/28/2104		783,842							4,352	4,352			
100117185	GLENDALE	AZ		06/29/2104		3,537,203							7,523	7,523			
100117186	LOS ANGELES	CA		06/30/2104		2,491,013							111,150	111,150			
100117187	HOBOKEN	NJ		07/01/2104		4,852,964							1,938	1,938			
100117188	CLEARWATER	FL		07/02/2104		366,551							995	995			
100117189	COLTON	CA		07/03/2104		857,956							13,135	13,135			
100117190	DAVENPORT	FL		07/04/2104		504,188							3,258	3,258			
100117191	LUBBOCK	TX		07/05/2104		152,305							53,935	53,935			
100117193	LABELLE	FL		07/06/2104		423,402							1,034	1,034			
100117194	MINERAL BLUFF	GA		07/07/2104		3,214,058							7,008	7,008			
100117196	SEVIERVILLE	TN		07/08/2104		2,125,130							5,014	5,014			
100117199	SPRING	TX		07/09/2104		1,485,054							3,769	3,769			
100117201	PANAMA CITY BEACH	FL		07/10/2104		718,952							1,477	1,477			
100117203	COTTONWOOD	AZ		07/11/2104		951,280							2,201	2,201			
100117205	GALENA	IL		07/12/2104		536,688							1,199	1,199			
100117206	SAVANNAH	GA		07/13/2104		824,165							2,102	2,102			
100117207	TAMPA	FL		07/14/2104		372,532							812	812			
100117208	NAPLES	FL		07/15/2104		248,000							2,000	2,000			
100117210	SARANAC LAKE	NY		07/16/2104		378,355							630	630			
100117212	PALM CITY	FL		07/17/2104		401,267							942	942			
100117215	CALHOUN	GA		07/18/2104		373,571							1,116	1,116			
100117218	WINDERMERE	FL		07/19/2104		873,023							2,264	2,264			
100117219	PANAMA CITY BEACH	FL		07/20/2104		1,326,550							3,191	3,191			
100117220	KATY	TX		07/21/2104		651,037							2,329	2,329			
100117221	ORADELL	NJ		07/22/2104		1,270,739							4,469	4,469			
100117222	PHILADELPHIA	PA		07/23/2104		325,499							22,367	22,367			
100117223	SOUTH SAN FRANCISCO	CA		07/24/2104		135,193							70,820	70,820			
100117224	LA PUENTE AREA	CA		07/25/2104		1,223,890							4,280	4,280			
100117225	IRVINE	CA		07/26/2104		944,090							3,227	3,227			
100117226	ELK GROVE	CA		07/27/2104		1,035,300							8,590	8,590			
100117227	LOS ANGELES	CA		07/28/2104		2,860,643							10,003	10,003			
100117228	CONROE	TX		07/29/2104		786,385							4,150	4,150			
100117229	ALLEN	TX		07/30/2104		717,046							20,089	20,089			
100117230	AGUA DULCE AREA	CA		07/31/2104		1,755,417							5,999	5,999			
100117231	FORT WORTH	TX		08/01/2104		732,027							3,485	3,485			
100117232	KATY	TX		08/02/2104		733,021							3,223	3,223			

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100117233	PASADENA	CA		08/03/2104		430,926							3,158	3,158			
100117234	BRYAN	TX		08/04/2104		617,446							2,788	2,788			
100117235	SUGAR LAND	TX		08/05/2104		786,656							3,745	3,745			
100117236	RICHMOND	TX		08/06/2104		1,195,022							5,909	5,909			
100117237	HOUSTON	TX		08/07/2104		396,222							1,667	1,667			
100117238	HOUSTON	TX		08/08/2104		485,606							1,902	1,902			
100117239	SUGAR LAND	TX		08/09/2104		517,828							1,960	1,960			
100117240	LEANDER	TX		08/10/2104		977,820							4,025	4,025			
100117243	JURUPA VALLEY	CA		08/11/2104		1,122,258							4,201	4,201			
100117248	LAS VEGAS	NV		08/12/2104		1,034,706							1,976	1,976			
100117250	SUNRISE	FL		08/13/2104		833,134							1,474	1,474			
100117252	VANCOUVER	WA		08/14/2104		991,851							3,418	3,418			
100117256	SANDY SPRINGS	GA		08/15/2104		398,093							457	457			
100117257	ORLANDO	FL		08/16/2104		448,005							877	877			
100117259	MANASSAS	VA		08/17/2104		478,507							1,232	1,232			
100117260	MANASSAS	VA		08/18/2104		534,977							1,378	1,378			
100117262	MONROE	NC		08/19/2104		776,999							1,811	1,811			
100117263	ATLANTIC CITY	NJ		08/20/2104		335,340							593	593			
100117264	CASSELBERRY	FL		08/21/2104		797,726							2,050	2,050			
100117265	SAINT CLOUD	FL		08/22/2104		897,102							1,866	1,866			
100117268	OAKLAND	CA		08/23/2104		844,595							2,116	2,116			
100117269	APOPKA	FL		08/24/2104		504,602							988	988			
100117270	PHILADELPHIA	PA		08/25/2104		314,363							751	751			
100117271	ROSENBERG	TX		08/26/2104		764,760							1,549	1,549			
100117273	BIG BEAR CITY	CA		08/27/2104		819,158							1,604	1,604			
100117274	ROSEDALE	NY		08/28/2104		2,029,684							4,888	4,888			
100117276	ROSENBERG	TX		08/29/2104		714,596							1,484	1,484			
100117277	WARRINGTON	PA		08/30/2104		572,128							1,474	1,474			
100117279	TUSCALOOSA	AL		08/31/2104		297,929							569	569			
100117280	FORT LAUDERDALE	FL		09/01/2104		2,011,366							3,745	3,745			
100117283	ANTIOCH	TN		09/02/2104		454,235							1,377	1,377			
100117284	HOUSTON	TX		09/03/2104		743,037							1,910	1,910			
100117288	CHEEKTOWAGA	NY		09/04/2104		741,976							1,216	1,216			
100117290	MIDDLETOWN	NY		09/05/2104		770,647							922	922			
100117294	TIVERTON	RI		09/06/2104		1,039,231							1,312	1,312			
100117295	MANSFIELD	NJ		09/07/2104		801,190							691	691			
100117297	FRESNO	CA		09/08/2104		185,779							(1)	(1)			
100117298	GROTON	CT		09/09/2104		627,122							792	792			
100117299	HOMESTEAD	FL		09/10/2104		468,238							1,825	1,825			
100117304	CHICAGO	IL		09/11/2104		2,689,897							7,310	7,310			
100117305	PHILADELPHIA	PA		09/12/2104		246,991							1,280	1,280			
100117306	HOUSTON	TX		09/13/2104		268,306							799	799			
100117307	EASTVALE	CA		09/14/2104		1,691,393							8,363	8,363			
100117308	PATERSON	NJ		09/15/2104		1,168,941							4,996	4,996			
100117309	MIAMI	FL		09/16/2104		373,928							1,455	1,455			
100117310	CLEARWATER	FL		09/17/2104		1,597,620							4,780	4,780			
100117311	CHINO	CA		09/18/2104		1,137,690							5,189	5,189			
100117313	CLERMONT	FL		09/19/2104		663,313							3,143	3,143			
100117314	LOS ANGELES	CA		09/20/2104		1,277,879							6,454	6,454			
100117315	KISSIMMEE	FL		09/21/2104		1,141,488							5,181	5,181			
100117316	LAS VEGAS	NV		09/22/2104		482,348							2,142	2,142			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117317	MANASSAS	VA		09/23/2104		592,692							2,808	2,808			
100117318	FARMINGDALE	NY		09/24/2104		1,328,081							5,647	5,647			
100117320	POMPANO BEACH	FL		09/25/2104		934,558							3,557	3,557			
100117322	BAKERSFIELD	CA		09/26/2104		294,769							1,343	1,343			
100117323	LAWRENCE	KS		09/27/2104		199,510							734	734			
100117324	PAWLEYS ISLAND	SC		09/28/2104		455,980							1,624	1,624			
100117326	NEWTON	NJ		09/29/2104		516,944							1,929	1,929			
100117327	POMONA	CA		09/30/2104		814,644							3,424	3,424			
100117328	LAS VEGAS	NV		10/01/2104		643,403							3,062	3,062			
100117329	JACKSON	TN		10/02/2104		884,661							2,619	2,619			
100117330	MIAMI	FL		10/03/2104		1,301,559							7,823	7,823			
100117331	PALM SPRINGS	CA		10/04/2104		628,724							2,944	2,944			
100117332	PALMDALE	CA		10/05/2104		378,909							1,874	1,874			
100117333	RIALTO	CA		10/06/2104		947,807							4,596	4,596			
100117334	HOUSTON	TX		10/07/2104		622,360							1,930	1,930			
100117335	LAGUNA WOODS	CA		10/08/2104									281,250	281,250			
100117336	PATERSON	NJ		10/09/2104		1,042,271							4,264	4,264			
100117337	ORLANDO	FL		10/10/2104		360,356							1,466	1,466			
100117340	HAMPTON	GA		10/11/2104		485,301							2,349	2,349			
100117341	GROVETOWN	GA		10/12/2104		202,839							1,411	1,411			
100117343	NILES	MI		10/13/2104		350,326							1,037	1,037			
100117344	LOS ANGELES	CA		10/14/2104		2,550,352							12,610	12,610			
100117345	DALLAS	TX		10/15/2104		614,369							2,674	2,674			
100117346	HAIKU	HI		10/16/2104		714,472							2,972	2,972			
100117348	SCOTTSDALE	AZ		10/17/2104		2,700,846							10,053	10,053			
100117349	GLENDALE	AZ		10/18/2104		892,777							6,284	6,284			
100117350	SAN DIEGO	CA		10/19/2104		440,913							2,045	2,045			
100117352	FRESNO	CA		10/20/2104		361,766							21,632	21,632			
100117353	HONOLULU	HI		10/21/2104		1,100,697							4,578	4,578			
100117354	OAKLAND	CA		10/22/2104		1,166,588							5,647	5,647			
100117355	OCOEE	FL		10/23/2104		672,760							3,241	3,241			
100117356	OCOEE	FL		10/24/2104		802,571							3,531	3,531			
100117357	LOS ANGELES AREA	CA		10/25/2104		1,354,242							5,390	5,390			
100117359	CORDOVA	TN		10/26/2104		716,509							3,307	3,307			
100117360	MCKINNEY	TX		10/27/2104		716,109							3,377	3,377			
100117361	SAN LEANDRO	CA		10/28/2104		1,746,451							6,913	6,913			
100117362	KATY	TX		10/29/2104		452,336							46,382	46,382			
100117363	STRATFORD	CT		10/30/2104		1,089,989							3,600	3,600			
100117364	(VALLEY VILLAGE AREA)LOS ANGEL	CA		10/31/2104		1,170,420							5,488	5,488			
100117365	CYPRESS	TX		11/01/2104		675,371							2,780	2,780			
100117366	SAN JOSE	CA		11/02/2104		2,046,324							9,088	9,088			
100117367	DIAMOND BAR	CA		11/03/2104		1,466,041							6,446	6,446			
100117368	PIEDMONT	CA		11/04/2104		5,819,622							28,911	28,911			
100117369	ARCADIA	CA		11/05/2104		2,801,535							12,051	12,051			
100117370	LOS ANGELES	CA		11/06/2104		234,463							1,488	1,488			
100117371	MELISSA	TX		11/07/2104		780,868							3,700	3,700			
100117372	VICTORVILLE	CA		11/08/2104		1,176,326							4,489	4,489			
100117373	FORT WORTH	TX		11/09/2104		843,598							3,647	3,647			
100117374	WILSON	NC		11/10/2104		1,053,407							4,757	4,757			
100117375	NAPLES	FL		11/11/2104		438,153							1,853	1,853			
100117376	CORINTH	TX		11/12/2104		796,725							4,258	4,258			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117377	PLANO	TX		11/13/2104		825,379							4,392	4,392			
100117379	LA PUENTE AREA	CA		11/14/2104		1,750,799							7,946	7,946			
100117380	PHILADELPHIA	PA		11/15/2104		339,774							17,231	17,231			
100117381	YORBA LINDA	CA		11/16/2104		2,586,000							16,206	16,206			
100117382	SAN JOSE	CA		11/17/2104		1,841,880							8,277	8,277			
100117383	SACRAMENTO	CA		11/18/2104		678,353							5,861	5,861			
100117384	HERALD	CA		11/19/2104		1,158,651							4,669	4,669			
100117385	CERRITOS	CA		11/20/2104		1,918,585							8,310	8,310			
100117386	CARSON	CA		11/21/2104		1,867,404							8,074	8,074			
100117387	HENDERSON	NV		11/22/2104		1,244,885							6,463	6,463			
100117388	LA MIRADA	CA		11/23/2104		1,897,561							8,527	8,527			
100117389	REDONDO BEACH	CA		11/24/2104		1,172,672							64,821	64,821			
100117390	LONG BEACH	CA		11/25/2104		1,434,577							6,339	6,339			
100117391	KATY	TX		11/26/2104		665,934							4,064	4,064			
100117392	PHOENIX	AZ		11/27/2104		840,984							3,716	3,716			
100117393	LOS ANGELES	CA		11/28/2104		2,929,569							13,220	13,220			
100117394	LAKE ARROWHEAD	CA		11/29/2104		1,683,946							7,086	7,086			
100117395	LAS VEGAS	NV		11/30/2104		1,189,089							5,343	5,343			
100117396	(RESEDA AREA) LOS ANGELES	CA		12/01/2104		2,260,421							6,606	6,606			
100117398	FRESNO	CA		12/02/2104		686,449							2,953	2,953			
100117399	DALY CITY	CA		12/03/2104		2,704,015							10,646	10,646			
100117400	GARDEN GROVE	CA		12/04/2104		879,625							3,868	3,868			
100117401	LYNWOOD	CA		12/05/2104		1,463,929							23,253	23,253			
100117402	CHINO	CA		12/06/2104		2,071,410							7,195	7,195			
100117403	SAN MARCOS	TX		12/07/2104		620,860							7,670	7,670			
100117404	BEVERLY HILLS	CA		12/08/2104		2,860,206							12,303	12,303			
100117405	OAKLAND	CA		12/09/2104		881,335							3,548	3,548			
100117406	FRESNO	CA		12/10/2104		693,657							2,278	2,278			
100117407	CARSON	CA		12/11/2104		1,495,466							5,288	5,288			
100117408	HOUSTON	TX		12/12/2104		456,697							2,143	2,143			
100117410	RICHMOND	TX		12/13/2104		670,445							2,963	2,963			
100117411	SAN RAMON	CA		12/14/2104		3,394,267							17,507	17,507			
100117412	ANAHEIM	CA		12/15/2104		1,537,862							6,649	6,649			
100117413	IRVINE	CA		12/16/2104		2,142,714							11,052	11,052			
100117414	UPLAND	CA		12/17/2104		1,747,478							6,468	6,468			
100117415	ONTARIO	CA		12/18/2104		1,381,067							6,512	6,512			
100117416	BALDWIN PARK	CA		12/19/2104		1,025,353							4,940	4,940			
100117418	FONTANA	CA		12/20/2104		1,400,916							5,926	5,926			
100117419	FLUSHING	NY		12/21/2104		4,031,546							12,880	12,880			
100117420	ONTARIO	CA		12/22/2104		1,665,285							5,100	5,100			
100117421	BAYONNE	NJ		12/23/2104		1,708,993							5,081	5,081			
100117422	WOODSIDE	NY		12/24/2104		2,313,718							17,498	17,498			
100117423	PHILADELPHIA	PA		12/25/2104		671,952							1,873	1,873			
100117424	WATERBURY	CT		12/26/2104		293,518							980	980			
100117426	ORLANDO	FL		12/27/2104		1,370,067							5,545	5,545			
100117430	CATHEDRAL CITY	CA		12/28/2104		443,378							1,266	1,266			
100117431	ELK GROVE	CA		12/29/2104		1,065,840							3,408	3,408			
100117433	WASHINGTON	DC		12/30/2104		1,061,403							2,592	2,592			
100117435	MIAMI	FL		12/31/2104		933,795							2,614	2,614			
100117436	DESTIN	FL		01/01/2105		791,726							2,164	2,164			
100117437	DORAL	FL		01/02/2105		638,757							1,500	1,500			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117438	ALTADENA	CA		01/03/2105		2,886,275							(16,558)	(16,558)			
100117439	ELLENWOOD	GA		01/04/2105		308,719							766	766			
100117440	LANCASTER	CA		01/05/2105		939,201							2,890	2,890			
100117442	LAS VEGAS	NV		01/06/2105		539,526							1,510	1,510			
100117443	NEWARK	NJ		01/07/2105		1,538,619							2,201	2,201			
100117445	DANBURY	CT		01/08/2105		1,013,990							1,410	1,410			
100117446	BUCHANAN	NY		01/09/2105		900,829							4,635	4,635			
100117450	BROOKLYN	NY		01/10/2105		776,527							1,960	1,960			
100117451	OAKLAND	CA		01/11/2105		1,038,957							2,579	2,579			
100117452	LOS ANGELES (ENCINO AREA)	CA		01/12/2105		2,021,013							4,439	4,439			
100117454	KINGWOOD	TX		01/13/2105		858,775							1,226	1,226			
100117456	DESERT HOT SPRINGS	CA		01/14/2105		1,154,888							1,924	1,924			
100117458	LOMPOC	CA		01/15/2105		289,323							1,939	1,939			
100117460	MONTEREY	CA		01/16/2105		5,544,126							15,597	15,597			
100117461	PALM SPRINGS	CA		01/17/2105		2,113,108							4,650	4,650			
100117462	SPARKS	NV		01/18/2105		1,260,290							3,363	3,363			
100117463	BELLEAIR	FL		01/19/2105		1,325,055							3,650	3,650			
100117465	ATLANTIC CITY	NJ		01/20/2105		669,333							1,431	1,431			
100117466	PHOENIX	AZ		01/21/2105		286,158							1,315	1,315			
100117468	COLUMBUS	OH		01/22/2105		359,068							961	961			
100117470	LOCUST GROVE	GA		01/23/2105		1,507,527							3,151	3,151			
100117472	COLUMBUS	OH		01/24/2105		335,439							898	898			
100117473	COLUMBUS	OH		01/25/2105		375,052							1,018	1,018			
100117474	SAVANNAH	GA		01/26/2105		836,160							1,915	1,915			
100117476	GOBLES	MI		01/27/2105		1,666,780							3,339	3,339			
100117477	ASHEVILLE	NC		01/28/2105		1,283,758							3,089	3,089			
100117478	OCEAN CITY	MD		01/29/2105		686,128							1,733	1,733			
100117479	KINGSTON	NY		01/30/2105		1,070,285							2,452	2,452			
100117481	GULF SHORES	AL		01/31/2105		1,125,479							2,454	2,454			
100117482	FORT WALTON BEACH	FL		02/01/2105		595,159							1,222	1,222			
100117483	GOULDSBORO	PA		02/02/2105		630,223							1,458	1,458			
100117484	SEVIERVILLE	TN		02/03/2105		2,492,593							5,964	5,964			
100117485	LEXINGTON	KY		02/04/2105		2,723,037							6,299	6,299			
100117487	DESTIN	FL		02/05/2105		1,665,587							3,567	3,567			
100117488	GAINESVILLE	GA		02/06/2105		2,057,958							4,554	4,554			
100117489	POCONO LAKE	PA		02/07/2105		630,581							1,368	1,368			
100117490	LOVELAND	CO		02/08/2105		1,550,433							3,875	3,875			
100117491	CORAL GABLES	FL		02/09/2105		7,412,714							18,980	18,980			
100117492	NORTHRIDGE AREA LOS ANGELES	CA		02/10/2105		3,465,747							8,887	8,887			
100117493	LAS VEGAS	NV		02/11/2105		217,047							962	962			
100117494	HELENA	MT		02/12/2105		949,362							2,169	2,169			
100117495	CARSON	CA		02/13/2105		401,630							1,599	1,599			
100117496	NORWALK	CA		02/14/2105		1,399,120							3,670	3,670			
100117497	SANFORD	FL		02/15/2105		868,888							1,876	1,876			
100117498	BRADENTON	FL		02/16/2105		538,911							1,608	1,608			
100117499	WESTBURY	NY		02/17/2105		1,287,559							3,142	3,142			
100117500	BAY HARBOR ISLANDS	FL		02/18/2105		1,010,493							2,847	2,847			
100117502	GIG HARBOR	WA		02/19/2105		1,614,344							4,342	4,342			
100117503	KISSIMMEE	FL		02/20/2105		457,687							940	940			
100117505	OAK LAWN	IL		02/21/2105		821,544							2,315	2,315			
100117509	PALMDALE	CA		02/22/2105		505,785							1,566	1,566			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117510	PINECREST	FL		02/23/2105		1,923,823							5,683	5,683			
100117511	BARSTOW	CA		02/24/2105		565,014							2,126	2,126			
100117513	WINTER HAVEN	FL		02/25/2105		683,692							1,440	1,440			
100117518	MIAMI	FL		02/26/2105		595,205							1,817	1,817			
100117520	HAINES CITY	FL		02/27/2105		819,672							2,085	2,085			
100117521	KISSIMMEE	FL		02/28/2105		744,208							1,634	1,634			
100117522	GALVESTON	TX		03/01/2105		500,707							361	361			
100117524	LAS VEGAS	NV		03/02/2105		668,573							1,433	1,433			
100117525	SAN DIEGO	CA		03/03/2105		889,582							2,431	2,431			
100117526	STANWOOD	WA		03/04/2105		1,234,586							2,785	2,785			
100117527	HENDERSON	NV		03/05/2105		5,605,901							14,960	14,960			
100117528	EL CAJON	CA		03/06/2105		1,707,019							4,894	4,894			
100117529	LOS ANGELES (WOODLAND HILLS AR	CA		03/07/2105		3,686,289							6,141	6,141			
100117530	FRESNO	CA		03/08/2105		479,719							2,408	2,408			
100117531	STOCKTON	CA		03/09/2105		429,814							4,052	4,052			
100117532	SAN JOSE	CA		03/10/2105		2,902,580							8,725	8,725			
100117533	REDONDO BEACH	CA		03/11/2105		3,552,798							10,251	10,251			
100117534	PERRIS	CA		03/12/2105		1,115,248							2,976	2,976			
100117535	CHICAGO	IL		03/13/2105		588,314							2,540	2,540			
100117536	FOUNTAIN VALLEY	CA		03/14/2105		1,328,819							65,201	65,201			
100117537	CLARKSVILLE	TN		03/15/2105		466,763							1,338	1,338			
100117538	FREMONT	CA		03/16/2105		5,027,684							15,112	15,112			
100117539	HIGHLAND	CA		03/17/2105		852,849							2,331	2,331			
100117540	PALMDALE	CA		03/18/2105		668,238							1,580	1,580			
100117541	(VAN NUYS AREA) LOS ANGELES	CA		03/19/2105		2,288,090							5,072	5,072			
100117543	JACKSONVILLE	OR		03/20/2105		3,613,186							14,732	14,732			
100117544	FOUNTAIN VALLEY	CA		03/21/2105		2,369,453							6,347	6,347			
100117545	GARDEN GROVE	CA		03/22/2105		1,832,028							6,520	6,520			
100117546	PASADENA	CA		03/23/2105		1,763,835							4,938	4,938			
100117547	SAN JOSE	CA		03/24/2105		1,628,999							4,896	4,896			
100117548	HUNTINGTON BEACH	CA		03/25/2105		2,265,995							30,650	30,650			
100117549	ROUND ROCK	TX		03/26/2105		939,685							2,524	2,524			
100117550	MORENO VALLEY	CA		03/27/2105		1,150,198							3,220	3,220			
100117552	HUNTINGTON BEACH	CA		03/28/2105		1,848,622							5,724	5,724			
100117553	SAN JOSE	CA		03/29/2105		2,668,738							7,295	7,295			
100117554	JURUPA VALLEY	CA		03/30/2105		1,407,759							3,848	3,848			
100117556	STOCKTON	CA		03/31/2105		1,427,525							3,012	3,012			
100117557	MARYSVILLE	WA		04/01/2105		932,884							2,463	2,463			
100117558	INDIANAPOLIS	IN		04/02/2105		572,122							1,065	1,065			
100117559	LOS ANGELES (ARLETA AREA)	CA		04/03/2105		1,314,093							2,447	2,447			
100117560	MYRTLE BEACH	SC		04/04/2105		348,321							735	735			
100117561	STUART	FL		04/05/2105		402,720							627	627			
100117562	ALTAMONTE SPRINGS	FL		04/06/2105		836,883							1,269	1,269			
100117563	CHANDLER	AZ		04/07/2105		761,708							1,011	1,011			
100117564	MIAMI	FL		04/08/2105		1,332,552							2,813	2,813			
100117565	CYPRESS	TX		04/09/2105		1,392,173							3,245	3,245			
100117566	SPRING	TX		04/10/2105		1,679,159							2,294	2,294			
100117567	KISSIMMEE	FL		04/11/2105		1,167,246							2,404	2,404			
100117568	SALINAS	CA		04/12/2105		1,763,080							4,920	4,920			
100117569	DAVENPORT	FL		04/13/2105		448,197							1,071	1,071			
100117570	WINTER HAVEN	FL		04/14/2105		760,794							1,156	1,156			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117571	SUNRISE	FL		04/15/2105		963,253							3,145	3,145			
100117572	SUNNYVALE	CA		04/16/2105		3,364,605							11,237	11,237			
100117573	WESTLAKE VILLAGE	CA		04/17/2105		2,363,806							7,848	7,848			
100117574	SAN BERNARDINO	CA		04/18/2105		266,473							43,629	43,629			
100117575	DALY CITY	CA		04/19/2105		2,604,559							5,540	5,540			
100117576	BRENTWOOD	MD		04/20/2105		1,378,141							2,931	2,931			
100117579	LOS ANGELES	CA		04/21/2105		1,288,776							3,783	3,783			
100117580	(ARLETA AREA)LOS ANGELES	CA		04/22/2105		1,217,201							3,227	3,227			
100117581	KISSIMMEE	FL		04/23/2105		1,247,201							3,228	3,228			
100117582	DES PLAINES	IL		04/24/2105		730,321							1,936	1,936			
100117583	SAN DIEGO	CA		04/25/2105		1,360,680							3,460	3,460			
100117584	HERRIMAN	UT		04/26/2105		863,186							1,943	1,943			
100117585	ANTIOCH	CA		04/27/2105		1,639,579							4,141	4,141			
100117586	LA PORTE	TX		04/28/2105		522,979							1,377	1,377			
100117587	ATHERTON	CA		04/29/2105		8,908,577							20,552	20,552			
100117588	KATY	TX		04/30/2105		721,553							85,172	85,172			
100117589	ORLANDO	FL		05/01/2105		1,068,622							5,054	5,054			
100117590	KATY	TX		05/02/2105		606,180							1,596	1,596			
100117591	GAITHERSBURG	MD		05/03/2105		1,010,299							2,661	2,661			
100117592	COLONIAL HEIGHTS	VA		05/04/2105		107,757							1,455	1,455			
100117593	HAINES CITY	FL		05/05/2105		601,124							4,258	4,258			
100117594	KIRKLAND	WA		05/06/2105		4,976,826							11,400	11,400			
100117597	LAKEWOOD	WA		05/07/2105		713,363							1,675	1,675			
100117599	ELLICOTT CITY	MD		05/08/2105		890,984							2,106	2,106			
100117600	GALENA	IL		05/09/2105		1,272,802							2,252	2,252			
100117601	SEVIERVILLE	TN		05/10/2105		726,150							1,401	1,401			
100117602	COCOA BEACH	FL		05/11/2105		1,668,456							3,909	3,909			
100117603	LOUISVILLE	KY		05/12/2105		552,211							1,177	1,177			
100117604	ST. AUGUSTINE	FL		05/13/2105		661,172							3,136	3,136			
100117605	SURF CITY	NC		05/14/2105		1,083,286							2,392	2,392			
100117606	ELLIJAY	GA		05/15/2105		592,803							1,071	1,071			
100117607	MANCHESTER	NH		05/16/2105		1,318,258							2,538	2,538			
100117608	GARDEN GROVE	CA		05/17/2105		1,187,262							2,837	2,837			
100117611	PORTER	TX		05/18/2105		877,244							1,718	1,718			
100117612	BOCA RATON	FL		05/19/2105		333,616							655	655			
100117614	BOCA RATON	FL		05/20/2105		698,940							1,335	1,335			
100117615	SPRING	TX		05/21/2105		1,094,887							2,091	2,091			
100117616	SAN ANTONIO	TX		05/22/2105		257,111							127,230	127,230			
100117617	CHARLOTTE	NC		05/23/2105		813,153							1,606	1,606			
100117619	CONROE	TX		05/24/2105		328,820							736	736			
100117620	GAINESVILLE	GA		05/25/2105		475,535							1,225	1,225			
100117623	MYRTLE BEACH	SC		05/26/2105		558,416							1,121	1,121			
100117624	ORLANDO	FL		05/27/2105		448,047							948	948			
100117628	WOODBRIDGE	VA		05/28/2105		377,340							758	758			
100117632	TUCSON	AZ		05/29/2105		872,103							1,072	1,072			
100117634	FRESH MEADOWS	NY		05/30/2105		1,254,091							1,625	1,625			
100117635	PORTAGE	IN		05/31/2105		823,688							1,186	1,186			
100117636	WATERBURY	CT		06/01/2105		399,427							707	707			
100117639	MASTIC	NY		06/02/2105		836,457							975	975			
100117640	PANAMA CITY BEACH	FL		06/03/2105		2,470,372							3,746	3,746			
100117642	DORAL	FL		06/04/2105		856,631							1,201	1,201			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117643	ORLANDO	FL		06/05/2105		313,272							475	475			
100117646	KISSIMMEE	FL		06/06/2105		593,076							832	832			
100117647	COLONIE	NY		06/07/2105		791,235							1,200	1,200			
100117649	OXNARD	CA		06/08/2105		1,550,513							2,607	2,607			
100117650	OCALA	FL		06/09/2105		304,406							438	438			
100117651	PARKLAND	FL		06/10/2105		2,139,178							2,168	2,168			
100117652	NEW BRAUNFELS	TX		06/11/2105		644,596							952	952			
100117654	HOUSTON	TX		06/12/2105		726,539							1,253	1,253			
100117655	MYRTLE BEACH	SC		06/13/2105		436,256							645	645			
100117656	BONITA SPRINGS	FL		06/14/2105		1,343,201							1,787	1,787			
100117657	NASHVILLE	TN		06/15/2105		834,003							1,647	1,647			
100117658	LAS VEGAS	NV		06/16/2105		596,490							2,571	2,571			
100117659	DAYTONA BEACH SHORES	FL		06/17/2105		412,382							938	938			
100117662	LAFAYETTE	CA		06/18/2105		4,450,221							12,006	12,006			
100117663	ORLANDO	FL		06/19/2105		826,122							1,833	1,833			
100117664	BEAUMONT	CA		06/20/2105		1,209,003							1,567	1,567			
100117665	NORTH MIAMI	FL		06/21/2105		547,827							1,054	1,054			
100117666	HESPERIA	CA		06/22/2105		626,797							881	881			
100117667	REDLANDS	CA		06/23/2105		1,074,782							1,322	1,322			
100117668	BUENA PARK	CA		06/24/2105		5,347,329							8,539	8,539			
100117669	LITTLETON	CO		06/25/2105		1,098,940							2,789	2,789			
100117671	SALEM	OR		06/26/2105		888,332							1,132	1,132			
100117672	ST. AUGUSTINE	FL		06/27/2105		655,891							1,416	1,416			
100117673	HILTON HEAD ISLAND	SC		06/28/2105		743,858							1,551	1,551			
100117675	GATLINBURG	TN		06/29/2105		1,255,410							3,050	3,050			
100117676	KISSIMMEE	FL		06/30/2105		2,118,647							4,758	4,758			
100117677	WEST DES MOINES	IA		07/01/2105		1,260,891							2,616	2,616			
100117678	DAVENPORT	FL		07/02/2105		1,594,561							3,581	3,581			
100117679	PHILADELPHIA	PA		07/03/2105		268,000							758	758			
100117680	HANFORD	CA		07/04/2105		437,298							1,402	1,402			
100117681	DURANGO	CO		07/05/2105		1,046,408							2,550	2,550			
100117682	WICHITA	KS		07/06/2105		360,080							662	662			
100117683	TAMPA	FL		07/07/2105		1,014,267							2,393	2,393			
100117684	RIVERHEAD	NY		07/08/2105		625,047							1,360	1,360			
100117685	NAPERVILLE	IL		07/09/2105		764,836							6,494	6,494			
100117686	DAVENPORT	FL		07/10/2105		1,056,353							3,271	3,271			
100117687	WOODLAND PARK	NJ		07/11/2105		1,033,680							2,759	2,759			
100117688	CLERMONT	FL		07/12/2105		986,268							3,314	3,314			
100117689	CYPRESS	TX		07/13/2105		1,122,712							3,396	3,396			
100117690	ALLEN	TX		07/14/2105		672,921							2,248	2,248			
100117691	DAVENPORT	FL		07/15/2105		1,205,812							3,647	3,647			
100117692	COLUMBIA	SC		07/16/2105		428,736							12,237	12,237			
100117693	SANTA CLARITA	CA		07/17/2105		877,218							2,515	2,515			
100117694	WEST HARTFORD	CT		07/18/2105		763,677							2,551	2,551			
100117695	CLERMONT	FL		07/19/2105		995,378							3,011	3,011			
100117698	MARATHON	FL		07/20/2105		7,420,069							20,150	20,150			
100117699	LONG BEACH	CA		07/21/2105		1,156,952							3,864	3,864			
100117700	CALIMESA	CA		07/22/2105		1,348,544							4,871	4,871			
100117701	CIBOLO	TX		07/23/2105		781,535							4,276	4,276			
100117702	RENTON	WA		07/24/2105		1,320,387							7,052	7,052			
100117703	ELK GROVE	CA		07/25/2105		1,034,165							3,434	3,434			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117704	STOCKTON	CA		07/26/2105		990,663							3,604	3,604			
100117705	PASADENA	CA		07/27/2105		1,257,595							4,056	4,056			
100117706	RIVERTON	UT		07/28/2105		754,970							2,178	2,178			
100117707	ROSEMEAD	CA		07/29/2105		883,020							3,920	3,920			
100117708	PALMDALE	CA		07/30/2105		888,688							2,849	2,849			
100117710	KATY	TX		07/31/2105		842,400							2,733	2,733			
100117711	PALMDALE AREA	CA		08/01/2105		1,386,947							3,384	3,384			
100117712	LOS ANGELES	CA		08/02/2105		637,442							1,904	1,904			
100117713	AREA OF ARLETA LOS ANGELES	CA		08/03/2105		2,192,078							5,876	5,876			
100117714	TEMECULA	CA		08/04/2105		1,827,880							4,846	4,846			
100117715	ELK GROVE	CA		08/05/2105		493,573							2,611	2,611			
100117716	ORANGE	CA		08/06/2105		1,307,338							17,646	17,646			
100117717	(GRANADA HILLS AREA) LOS ANGEL	CA		08/07/2105		1,997,358							6,441	6,441			
100117718	ENGLEWOOD CLIFFS	NJ		08/08/2105		1,544,154							3,996	3,996			
100117719	ESCONDIDO	CA		08/09/2105		2,023,649							3,827	3,827			
100117720	PLANO	TX		08/10/2105		904,901							2,357	2,357			
100117721	BROWNSVILLE	TX		08/11/2105		444,438							6,220	6,220			
100117723	CASTRO VALLEY	CA		08/12/2105		2,117,309							5,094	5,094			
100117724	ROUND ROCK	TX		08/13/2105		1,173,250							2,964	2,964			
100117725	WEST COVINA	CA		08/14/2105		1,113,845							2,813	2,813			
100117726	CORAL SPRINGS	FL		08/15/2105		1,559,756							3,845	3,845			
100117727	SAN LEANDRO	CA		08/16/2105		1,704,508							4,411	4,411			
100117728	WEST VALLEY CITY	UT		08/17/2105		589,744							1,490	1,490			
100117729	LOS ANGELES	CA		08/18/2105		7,425,631							18,756	18,756			
100117730	LUBBOCK	TX		08/19/2105		477,861							1,560	1,560			
100117731	FRISCO	TX		08/20/2105		1,041,575							5,554	5,554			
100117732	SUGAR LAND	TX		08/21/2105		1,247,437							4,071	4,071			
100117735	MELISSA	TX		08/22/2105		759,815							2,063	2,063			
100117736	PACIFICA	CA		08/23/2105		2,317,745							6,104	6,104			
100117737	MAGNOLIA	TX		08/24/2105		726,489							43,623	43,623			
100117738	AUSTIN	TX		08/25/2105		984,715							2,069	2,069			
100117739	PHILADELPHIA	PA		08/26/2105		351,783							847	847			
100117741	SUWANEE	GA		08/27/2105		1,739,841							4,561	4,561			
100117742	YORKVILLE	IL		08/28/2105		546,262							1,765	1,765			
100117743	TAMPA	FL		08/29/2105		1,699,368							3,652	3,652			
100117745	ORANGE	CA		08/30/2105		1,189,598							2,826	2,826			
100117746	ELK GROVE	CA		08/31/2105		693,808							2,823	2,823			
100117747	KATY	TX		09/01/2105		714,773							1,435	1,435			
100117748	MIAMI	FL		09/02/2105		360,018							897	897			
100117750	MIAMI	FL		09/03/2105		3,241,773							7,745	7,745			
100117752	SAINT CLOUD	FL		09/04/2105		1,157,140							2,697	2,697			
100117754	LOS ANGELES	CA		09/05/2105		1,588,925							2,582	2,582			
100117756	BUFORD	GA		09/06/2105		1,255,703							2,758	2,758			
100117757	BATON ROUGE	LA		09/07/2105		1,930,842							4,844	4,844			
100117759	BUFORD	GA		09/08/2105		952,301							2,113	2,113			
100117760	LAKELAND	FL		09/09/2105		970,880							2,361	2,361			
100117761	LAGUNA NIGUEL	CA		09/10/2105		5,951,901							14,473	14,473			
100117762	NORTHRIDGE	CA		09/11/2105		7,086,655							16,054	16,054			
100117763	FRIDLEY	MN		09/12/2105		890,046							1,913	1,913			
100117766	ARLINGTON	TX		09/13/2105		698,149							1,725	1,725			
100117767	SEATTLE	WA		09/14/2105		1,944,625							3,876	3,876			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117769	FULSHEAR	TX		09/15/2105		1,057,230							2,232	2,232			
100117770	RENTON	WA		09/16/2105		1,341,138							2,434	2,434			
100117771	FAIRFAX	VA		09/17/2105		2,235,962							3,857	3,857			
100117772	NORTH BRUNSWICK	NJ		09/18/2105		779,083							1,488	1,488			
100117773	ROSEMEAD	CA		09/19/2105		1,966,328							3,755	3,755			
100117775	(WEST HILLLS AREA) LOS ANGELES	CA		09/20/2105		2,683,534							4,957	4,957			
100117776	FORT WALTON BEACH	FL		09/21/2105		551,812							1,286	1,286			
100117777	NEW CANEY	TX		09/22/2105		481,470							1,238	1,238			
100117778	BELLEVUE	WA		09/23/2105		1,831,936							3,587	3,587			
100117779	BAKERSFIELD	CA		09/24/2105		908,233							1,656	1,656			
100117781	FISHERS	IN		09/25/2105		1,172,134							55,305	55,305			
100117782	RICHMOND	TX		09/26/2105		1,235,646							2,590	2,590			
100117783	TORRANCE	CA		09/27/2105		505,912							1,230	1,230			
100117784	MIAMI	FL		09/28/2105		997,138							2,366	2,366			
100117786	CONCORD	NC		09/29/2105		1,587,009							2,631	2,631			
100117787	GARDENA	CA		09/30/2105		446,393							1,085	1,085			
100117790	ALAMEDA	CA		10/01/2105		1,357,876							4,555	4,555			
100117791	SONOMA	CA		10/02/2105		3,124,699							7,613	7,613			
100117792	EDMOND	OK		10/03/2105		516,045							1,263	1,263			
100117793	SANTA CLARITA AREA	CA		10/04/2105		1,646,508							3,224	3,224			
100117794	UPPER DARBY	PA		10/05/2105		660,337							12,633	12,633			
100117795	NORTH HILLS AREA CITY OF LOS	CA		10/06/2105		1,667,487							3,766	3,766			
100117797	GREENVILLE	TX		10/07/2105		666,197							1,760	1,760			
100117799	GREENVILLE	TX		10/08/2105		666,197							1,760	1,760			
100117801	NAPA	CA		10/09/2105		3,575,720							7,308	7,308			
100117803	GARDENA	CA		10/10/2105		308,706							958	958			
100117804	FRESNO	CA		10/11/2105		1,238,981							2,940	2,940			
100117805	ROWLAND HEIGHTS	CA		10/12/2105		1,338,361							3,501	3,501			
100117806	KATY	TX		10/13/2105		686,421							1,439	1,439			
100117807	PEORIA	AZ		10/14/2105		914,270							2,116	2,116			
100117808	LOGANVILLE	GA		10/15/2105		612,535							1,284	1,284			
100117810	RANDOLPH	MA		10/16/2105		1,020,226							2,435	2,435			
100117812	WASHINGTON	NC		10/17/2105		542,026							1,286	1,286			
100117814	DESTIN	FL		10/18/2105		783,719							1,770	1,770			
100117816	SAN LEANDRO	CA		10/19/2105		2,264,297							6,425	6,425			
100117820	JAMAICA	NY		10/20/2105		1,431,243							2,406	2,406			
100117823	CENTRAL ISLIP	NY		10/21/2105		883,128							1,339	1,339			
100117824	KISSIMMEE	FL		10/22/2105		704,458							1,112	1,112			
100117826	SAN DIEGO	CA		10/23/2105		1,064,354							1,563	1,563			
100117828	EAST BRUNSWICK	NJ		10/24/2105		1,205,850							1,691	1,691			
100117831	PEMBROKE PARK	FL		10/25/2105		267,908							246	246			
100117832	ORLANDO	FL		10/26/2105		661,580							1,138	1,138			
100117833	HOUSTON	TX		10/27/2105		391,568							559	559			
100117834	CLEARWATER	FL		10/28/2105		860,613							911	911			
100117835	PARAMUS	NJ		10/29/2105		579,409							(2)	(2)			
100117836	MIAMI	FL		10/30/2105		4,701,644							6,423	6,423			
100117837	PORT SAINT LUCIE	FL		10/31/2105		895,169							1,298	1,298			
100117839	HOUSTON	TX		11/01/2105		394,363							440	440			
100117840	LOS ANGELES	CA		11/02/2105		1,985,690							(13,670)	(13,670)			
100117841	SUGAR LAND	TX		11/03/2105		824,649							901	901			
100117842	KATY	TX		11/04/2105		1,207,957							1,892	1,892			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117843	DAVENPORT	FL		11/05/2105		1,230,857							1,785	1,785			
100117844	ROHNERT PARK	CA		11/06/2105		1,732,669							19,152	19,152			
100117846	MOUNT KISCO	NY		11/07/2105		1,419,387							1,671	1,671			
100117847	KATY	TX		11/08/2105		835,935							1,093	1,093			
100117848	CEDAR RAPIDS	IA		11/09/2105		328,799							323	323			
100117849	FULSHEAR	TX		11/10/2105		1,157,621							1,553	1,553			
100117850	ORLANDO	FL		11/11/2105		654,963							1,233	1,233			
100117851	FOLSOM	CA		11/12/2105		4,162,040							6,311	6,311			
100117852	DAVENPORT	FL		11/13/2105		1,328,630							2,675	2,675			
100117853	MAIDEN	NC		11/14/2105		855,921							2,265	2,265			
100117854	RUSKIN	FL		11/15/2105		618,817							(4,307)	(4,307)			
100117855	TACOMA	WA		11/16/2105		891,986							1,508	1,508			
100117856	STAMFORD	CT		11/17/2105		2,725,868							3,209	3,209			
100117858	LOS ANGELES	CA		11/18/2105		10,407,274							27,895	27,895			
100117859	MENIFEE	CA		11/19/2105		1,434,017							1,958	1,958			
100117860	HASBROUCK HEIGHTS	NJ		11/20/2105		1,590,440							4,668	4,668			
100117861	BARTLETT	TN		11/21/2105		991,053							1,330	1,330			
100117862	NEWARK	NJ		11/22/2105		1,088,244							1,049	1,049			
100117863	MIAMI SHORES	FL		11/23/2105		2,852,772							5,075	5,075			
100117864	BOSTON	MA		11/24/2105		636,773							227	227			
100117865	BOSTON	MA		11/25/2105		615,780							220	220			
100117867	CORAL SPRINGS	FL		11/26/2105		323,464							547	547			
100117868	PANAMA CITY BEACH	FL		11/27/2105		1,121,575							1,273	1,273			
100117869	WEST PALM BEACH	FL		11/28/2105		670,895							1,128	1,128			
100117870	PANAMA CITY BEACH	FL		11/29/2105		1,005,700							1,856	1,856			
100117871	HOLLYWOOD	FL		11/30/2105		469,898							699	699			
100117873	MISSOURI CITY	TX		12/01/2105		750,183							1,597	1,597			
100117874	ORLANDO	FL		12/02/2105		598,283							1,266	1,266			
100117875	MIAMI	FL		12/03/2105		1,227,898							2,576	2,576			
100117876	PHILADELPHIA	PA		12/04/2105		399,354							1,586	1,586			
100117879	ORLANDO	FL		12/05/2105		789,078							804	804			
100117883	TAMARAC	FL		12/06/2105		570,693							1,528	1,528			
100117887	LOS ANGELES	CA		12/07/2105		2,983,049							4,554	4,554			
100117888	SANTA ROSA BEACH	FL		12/08/2105		4,512,420							9,546	9,546			
100117889	WOODLAND PARK	NJ		12/09/2105		835,131							1,308	1,308			
100117890	BUENA PARK	CA		12/10/2105		1,674,930							3,783	3,783			
100117891	BAKERSFIELD	CA		12/11/2105		845,334							1,830	1,830			
100117892	MIAMI BEACH	FL		12/12/2105		570,275							893	893			
100117893	ATLANTA	GA		12/13/2105		4,080,791							7,439	7,439			
100117894	SYLMAR	CA		12/14/2105		2,984,746							4,194	4,194			
100117895	ROCKPORT	MA		12/15/2105		894,402							1,638	1,638			
100117897	OCALA	FL		12/16/2105		1,360,534							2,808	2,808			
100117898	BOCA RATON	FL		12/17/2105		368,832							609	609			
100117899	MANASSAS	VA		12/18/2105		682,669							1,644	1,644			
100117900	BOCA RATON	FL		12/19/2105		380,163							628	628			
100117901	VICTORVILLE	CA		12/20/2105		1,135,731							1,872	1,872			
100117903	WATERBURY	CT		12/21/2105		119,519							346	346			
100117908	LA VERNE	CA		12/22/2105		2,010,765							3,821	3,821			
100117910	SAN JOSE	CA		12/23/2105		1,197,621							1,607	1,607			
100117911	GLENDALE	AZ		12/24/2105		873,675							1,028	1,028			
100117912	DAVENPORT	FL		12/25/2105		926,693							1,357	1,357			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117913	UNION CITY	CA		12/26/2105		1,063,292							1,427	1,427			
100117914	WEST PALM BEACH	FL		12/27/2105		857,224							2,016	2,016			
100117917	AUSTIN	TX		12/28/2105		836,542							1,356	1,356			
100117919	BOTHELL	WA		12/29/2105		867,992							944	944			
100117920	RALEIGH	NC		12/30/2105		1,623,607							2,014	2,014			
100117921	PANAMA CITY BEACH	FL		12/31/2105		2,456							330,886	330,886			
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		01/01/2106		1,519,681							2,770	2,770			
100117923	PHILADELPHIA	PA		01/02/2106		932,257							1,030	1,030			
100117924	EDINBURG	TX		01/03/2106		460,189							487	487			
100117925	ANAHEIM	CA		01/04/2106		1,842,049							3,530	3,530			
100117927	RIVERSIDE	CA		01/05/2106		597,181							737	737			
100117928	MORENO VALLEY	CA		01/06/2106		1,159,913							2,705	2,705			
100117930	LAKE STEVENS	WA		01/07/2106		4,809,793							9,448	9,448			
100117931	(VAN NUYS AREA) LOS ANGELES	CA		01/08/2106		1,837,394							3,402	3,402			
100117932	KATY	TX		01/09/2106		565,944							1,511	1,511			
100117933	COLLEGE STATION	TX		01/10/2106		740,427							16,161	16,161			
100117934	LOS ANGELES	CA		01/11/2106		595,420							1,378	1,378			
100117935	LAS VEGAS	NV		01/12/2106		354,956							873	873			
100117936	WYLIE	TX		01/13/2106		892,426							2,279	2,279			
100117937	ESCONDIDO	CA		01/14/2106		1,478,728							6,584	6,584			
100117938	ROSEMEAD	CA		01/15/2106		1,501,524							3,153	3,153			
100117941	ELLICOTT CITY	MD		01/16/2106		1,417,364							3,201	3,201			
100117942	MILLBRAE	CA		01/17/2106		5,144,991							11,813	11,813			
100117943	FAYETTEVILLE	NC		01/18/2106		366,980							789	789			
100117945	KATY	TX		01/19/2106		592,657							2,210	2,210			
100117946	SUN CITY CENTER	FL		01/20/2106		565,441							2,276	2,276			
100117947	KATY	TX		01/21/2106		659,021							3,852	3,852			
100117948	WESLEY CHAPEL	FL		01/22/2106		759,164							3,073	3,073			
100117949	LYNWOOD	CA		01/23/2106		1,153,538							4,566	4,566			
100117950	HOUSTON	TX		01/24/2106		503,829							2,028	2,028			
100117951	ALHAMBRA	CA		01/25/2106		1,855,804							6,417	6,417			
100117953	FORT WALTON BEACH	FL		01/26/2106		851,945							3,372	3,372			
100117954	WINTER HAVEN	FL		01/27/2106		724,206							2,851	2,851			
100117955	SAN DIEGO	CA		01/28/2106		2,515,544							5,947	5,947			
100117956	REDMOND	WA		01/29/2106		767,348							7,672	7,672			
100117959	HOUSTON	TX		01/30/2106		1,084,588							2,600	2,600			
100117960	REDLANDS	CA		01/31/2106		878,784							4,022	4,022			
100117961	SAN LORENZO	CA		02/01/2106		1,956,563							7,877	7,877			
100117963	PALMDALE	CA		02/02/2106		481,878							1,106	1,106			
100117965	WARMINSTER	PA		02/03/2106		603,792							1,397	1,397			
100117966	NEW LONDON	CT		02/04/2106		646,030							1,333	1,333			
100117969	OLIVEHURST	CA		02/05/2106		392,964							735	735			
100117970	LAS VEGAS	NV		02/06/2106		413,223							772	772			
100117975	SOUTH GATE	CA		02/07/2106		1,197,236							2,352	2,352			
100117976	MARIETTA	GA		02/08/2106		387,011							561	561			
100117977	JUNCTION CITY	CA		02/09/2106		492,843							580	580			
100117979	NORTH MIAMI BEACH	FL		02/10/2106		8,566,108							11,796	11,796			
100117980	STRATFORD	CT		02/11/2106		919,756							1,141	1,141			
100117983	MIAMI SHORES	FL		02/12/2106		1,915,095							2,930	2,930			
100117987	LEAGUE CITY	TX		02/13/2106		488,771							546	546			
100117988	FRISCO	TX		02/14/2106		776,953							1,195	1,195			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117989	BOCA RATON	FL		02/15/2106		560,973							813	813			
100117992	LAKE WYLIE	SC		02/16/2106		494,326							1,210	1,210			
100117993	KISSIMMEE	FL		02/17/2106		850,683							2,039	2,039			
100117994	ZEPHYRHILLS	FL		02/18/2106		961,586							1,112	1,112			
100117995	WELLINGTON	FL		02/19/2106		3,779,797							11,994	11,994			
100117998	MERIDEN	CT		02/20/2106		677,029							1,468	1,468			
100117999	EAGLE MOUNTAIN	UT		02/21/2106		1,227,221							2,356	2,356			
100118000	MONROEVILLE	PA		02/22/2106		618,202							993	993			
100118002	NORTH FORT MYERS	FL		02/23/2106		2,456,549							35,777	35,777			
100118004	RANCHO CORDOVA	CA		02/24/2106		928,312							6,079	6,079			
100118005	SAN JOSE	CA		02/25/2106		3,351,775							10,201	10,201			
100118006	STUARTS DRAFT	VA		02/26/2106		880,890							2,659	2,659			
100118007	LOS ANGELES	CA		02/27/2106		1,371,982							4,150	4,150			
100118008	ONTARIO	CA		02/28/2106		2,145,109							6,488	6,488			
100118009	LOS ANGELES	CA		03/01/2106		3,720,317							11,394	11,394			
100118010	ONTARIO	CA		03/02/2106		1,807,809							5,468	5,468			
100118011	ONTARIO	CA		03/03/2106		1,668,747							5,047	5,047			
100118012	TUJUNGA	CA		03/04/2106		3,162,187							9,564	9,564			
100118013	LOS ANGELES	CA		03/05/2106		3,297,943							10,212	10,212			
100118014	SAN JOSE	CA		03/06/2106		2,744,835							8,499	8,499			
100118015	TEMPLE CITY	CA		03/07/2106		3,623,300							12,434	12,434			
100118016	CHINO	CA		03/08/2106		1,762,856							5,455	5,455			
100118017	WESTMINSTER	CA		03/09/2106		1,961,463							5,896	5,896			
100118018	MONTCLAIR	CA		03/10/2106		1,070,993							3,219	3,219			
100118019	HACIENDA HEIGHTS	CA		03/11/2106		2,203,482							7,432	7,432			
100118020	SAN JUAN CAPISTRANO	CA		03/12/2106		5,337,766							16,350	16,350			
100118021	WESTMINSTER	CA		03/13/2106		1,616,666							4,975	4,975			
100118022	GARDENA	CA		03/14/2106		1,875,917							19,184	19,184			
100118023	FOUNTAIN VALLEY	CA		03/15/2106		1,626,788							5,583	5,583			
100118024	RANCHO CUCAMONGA	CA		03/16/2106		1,681,798							5,176	5,176			
100118025	ONTARIO	CA		03/17/2106		2,057,603							6,146	6,146			
100118026	BUENA PARK	CA		03/18/2106		1,907,230							5,793	5,793			
100118027	FONTANA	CA		03/19/2106		1,212,864							3,646	3,646			
100118028	CORONA	CA		03/20/2106		1,155,282							3,649	3,649			
100118029	GARDEN GROVE	CA		03/21/2106		1,823,922							5,613	5,613			
100118030	MCDONOUGH	GA		03/22/2106		810,185							2,451	2,451			
100118031	HERNDON	VA		03/23/2106		776,421							2,404	2,404			
100118032	WESTMINSTER	CA		03/24/2106		2,173,980							6,731	6,731			
100118034	SAN FRANCISCO	CA		03/25/2106		3,156,644							9,714	9,714			
100118035	FRESNO	CA		03/26/2106		523,853							39,191	39,191			
100118036	MIAMI	FL		03/27/2106		1,210,875							5,671	5,671			
100118037	HOUSTON	TX		03/28/2106		699,769							2,957	2,957			
100118038	FALLS CHURCH	VA		03/29/2106		1,255,737							5,979	5,979			
100118039	IRVINGTON	NJ		03/30/2106		1,176,356							7,046	7,046			
100118041	ENGLEWOOD	OH		03/31/2106		886,269							3,488	3,488			
100118042	HAMILTON	NJ		04/01/2106		492,314							1,884	1,884			
100118043	BALTIMORE	MD		04/02/2106		494,520							1,821	1,821			
100118044	NEWARK	NJ		04/03/2106		1,298,614							6,316	6,316			
100118045	PARMA	OH		04/04/2106		291,718							984	984			
100118046	MIAMI	FL		04/05/2106		3,215,068							11,085	11,085			
100118047	SCRANTON	PA		04/06/2106		392,065							1,788	1,788			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118048	QUAKERTOWN	PA		04/07/2106		485,505							2,437	2,437			
100118049	BALTIMORE	MD		04/08/2106		218,948							886	886			
100118050	SPARROWS POINT	MD		04/09/2106		1,055,513							3,951	3,951			
100118051	MAPLE HEIGHTS	OH		04/10/2106		228,771							1,181	1,181			
100118052	BELOIT	WI		04/11/2106		166,085							694	694			
100118053	BALTIMORE	MD		04/12/2106		318,758							188	188			
100118054	HAMPTON BAYS	NY		04/13/2106		2,383,751							8,376	8,376			
100118055	DUNDALK	MD		04/14/2106		416,548							721	721			
100118056	INDEPENDENCE	MO		04/15/2106		164,017							642	642			
100118057	MARION	IN		04/16/2106		221,807							888	888			
100118058	HAUPPAUGE	NY		04/17/2106		1,815,209							8,354	8,354			
100118059	SAINT BERNARD	OH		04/18/2106		504,515							1,442	1,442			
100118062	MIAMI BEACH	FL		04/19/2106		1,123,251							1,759	1,759			
100118063	CHATTANOOGA	TN		04/20/2106		459,475							1,829	1,829			
100118064	MIAMI BEACH	FL		04/21/2106		1,637,380							3,386	3,386			
100118066	ORLANDO	FL		04/22/2106		874,457							2,023	2,023			
100118067	OZONE PARK	NY		04/23/2106		1,426,925							3,587	3,587			
100118068	ALTAMONTE SPRINGS	FL		04/24/2106		301,749							497	497			
100118069	ALTAMONTE SPRINGS	FL		04/25/2106		198,435							644	644			
100118070	ATLANTA	GA		04/26/2106		594,362							1,111	1,111			
100118071	LAKE WORTH	FL		04/27/2106		862,131							2,110	2,110			
100118072	STRATFORD	CT		04/28/2106		677,662							1,299	1,299			
100118073	OGDEN	UT		04/29/2106		547,293							1,102	1,102			
100118074	LAKE WORTH	FL		04/30/2106		624,825							1,388	1,388			
100118075	PFLUGERVILLE	TX		05/01/2106		198,393							662	662			
100118077	CHARLOTTE	NC		05/02/2106		297,926							557	557			
100118079	WESTON	CT		05/03/2106		1,009,719							2,355	2,355			
100118080	CAPE CORAL	FL		05/04/2106		416,926							753	753			
100118081	ORLANDO	FL		05/05/2106		644,159							1,056	1,056			
100118082	KISSIMMEE	FL		05/06/2106		1,155,641							1,360	1,360			
100118083	FRESNO	CA		05/07/2106		587,602							1,073	1,073			
100118084	MONTAGUE	CA		05/08/2106		454,308							942	942			
100118086	MIAMI	FL		05/09/2106		923,310							1,291	1,291			
100118087	NORTH RIVERSIDE	IL		05/10/2106		508,433							583	583			
100118089	HAINES CITY	FL		05/11/2106		906,915							1,125	1,125			
100118092	CHAMPIONS GATE	FL		05/12/2106		779,946							1,704	1,704			
100118093	KNOXVILLE	TN		05/13/2106		514,498							892	892			
100118094	CHARLOTTE	NC		05/14/2106		456,750							936	936			
100118097	MILTON	GA		05/15/2106		8,068,364							9,413	9,413			
100118098	BROOKLYN	NY		05/16/2106		447,661							696	696			
100118099	LAS VEGAS	NV		05/17/2106		402,488							747	747			
100118100	SANTA BARBARA	CA		05/18/2106		3,879,206							6,183	6,183			
100118101	BOCA RATON	FL		05/19/2106		267,381							10,791	10,791			
100118104	WALL TOWNSHIP	NJ		05/20/2106		863,368							813	813			
100118105	BAKERSFIELD	CA		05/21/2106		1,117,162							1,172	1,172			
100118108	ODENTON	MD		05/22/2106		1,473,336							22,763	22,763			
100118109	RANCHO CUCAMONGA	CA		05/23/2106		1,732,023							5,945	5,945			
100118110	WESTMINSTER	MD		05/24/2106		1,172,169							2,250	2,250			
100118111	RANCHO CUCAMONGA	CA		05/25/2106		2,432,492							7,532	7,532			
100118112	LITTLEROCK	CA		05/26/2106		1,011,830							3,175	3,175			
100118113	SACRAMENTO	CA		05/27/2106		1,137,682							4,596	4,596			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118115	GLENDORA	CA		05/28/2106		1,200,156							5,540	5,540			
100118116	SANTA ANA	CA		05/29/2106		1,189,403							3,188	3,188			
100118117	STANTON	CA		05/30/2106		1,504,276							3,727	3,727			
100118118	SACRAMENTO	CA		05/31/2106		1,289,895							3,853	3,853			
100118119	ANAHEIM	CA		06/01/2106		892,241							2,334	2,334			
100118120	PUNTA GORDA	FL		06/02/2106		1,051,426							1,124	1,124			
100118121	JOELTON	TN		06/03/2106		580,827							1,240	1,240			
100118122	DALLAS	TX		06/04/2106		316,006							504	504			
100118124	DAVENPORT	FL		06/05/2106		809,378							1,166	1,166			
100118125	MIAMI	FL		06/06/2106		375,689							54,653	54,653			
100118126	DAVENPORT	FL		06/07/2106		809,378							1,166	1,166			
100118127	PORT SAINT LUCIE	FL		06/08/2106		917,325							1,539	1,539			
100118129	CONGERS	NY		06/09/2106		1,253,451							1,947	1,947			
100118130	PASADENA	TX		06/10/2106		459,827							379	379			
100118132	ORLANDO	FL		06/11/2106		574,082							571	571			
100118136	WEST PALM BEACH	FL		06/12/2106		668,806							971	971			
100118137	HONOLULU	HI		06/13/2106		762,290							807	807			
100118139	HEMET	CA		06/14/2106		1,278,277							1,791	1,791			
100118140	LOXAHATCHEE	FL		06/15/2106		732,313							5,696	5,696			
100118141	RENTON	WA		06/16/2106		1,422,719							1,750	1,750			
100118142	PITTSBURG	CA		06/17/2106		1,100,659							3,114	3,114			
100118143	LAS VEGAS	NV		06/18/2106		1,351,310							2,909	2,909			
100118144	SARASOTA	FL		06/19/2106		520,029							943	943			
100118145	CORPUS CHRISTI	TX		06/20/2106		909,686							689	689			
100118146	SUNNY ISLES BEACH	FL		06/21/2106		1,234,091							1,015	1,015			
100118147	NEW YORK	NY		06/22/2106		7,117,681							12,809	12,809			
100118148	MYRTLE BEACH	SC		06/23/2106		525,402							951	951			
100118150	SAUGUS	CA		06/24/2106		1,607,930							2,697	2,697			
100118151	MYRTLE BEACH	SC		06/25/2106		754,037							1,297	1,297			
100118153	CORDOVA	TN		06/26/2106		514,071							1,019	1,019			
100118154	MISSOURI CITY	TX		06/27/2106		375,985							599	599			
100118155	ORLANDO	FL		06/28/2106		604,724							826	826			
100118156	PANAMA CITY BEACH	FL		06/29/2106		669,446							938	938			
100118159	DECATUR	GA		06/30/2106		298,828							349	349			
100118161	LONG BEACH	CA		07/01/2106		588,825							1,092	1,092			
100118162	STOCKTON	CA		07/02/2106		1,430,825							2,727	2,727			
100118163	DORAL	FL		07/03/2106		893,986							1,787	1,787			
100118164	METAIRIE	LA		07/04/2106		776,148							1,284	1,284			
100118165	CHARLOTTE	NC		07/05/2106		948,299							893	893			
100118167	KNOXVILLE	TN		07/06/2106		297,679							690	690			
100118169	HOLIDAY	FL		07/07/2106		941,006							1,188	1,188			
100118170	POWELL	TN		07/08/2106		297,679							690	690			
100118172	STAMFORD	CT		07/09/2106		2,652,595							5,173	5,173			
100118174	DESTIN	FL		07/10/2106		1,452,644							3,112	3,112			
100118178	KISSIMMEE	FL		07/11/2106		670,295							686	686			
100118179	SAN ANTONIO	TX		07/12/2106		135,775							190	190			
100118181	WEST CHESTER	PA		07/13/2106		1,165,891							1,223	1,223			
100118183	KISSIMMEE	FL		07/14/2106		582,833							722	722			
100118184	MYRTLE BEACH	SC		07/15/2106		460,602							773	773			
100118185	WOODSTOCK	GA		07/16/2106		1,490,908							2,703	2,703			
100118186	DELTONA	FL		07/17/2106		978,647							1,384	1,384			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118187	LAKE FOREST	CA		07/18/2106		2,767,159							5,007	5,007			
100118189	HOUSTON	TX		07/19/2106		683,719							798	798			
100118192	SHAWNEE	KS		07/20/2106		997,946							2,096	2,096			
100118194	ROWLAND HEIGHTS	CA		07/21/2106		1,501,124							3,232	3,232			
100118195	SHERMAN OAKS	CA		07/22/2106		2,780,536							1,964	1,964			
100118196	VINEYARD	UT		07/23/2106		989,123							541	541			
100118197	PITTSBURG	CA		07/24/2106		309,807							193	193			
100118199	INDIANAPOLIS	IN		07/25/2106		447,521							239	239			
100118200	WESLEY CHAPEL	FL		07/26/2106		903,568							622	622			
100118201	PHOENIX	AZ		07/27/2106		119,917							83	83			
100118202	MONTGOMERY	IL		07/28/2106		327,511							489	489			
100118203	ORLANDO	FL		07/29/2106		390,630							1,250	1,250			
100118204	ATLANTA	GA		07/30/2106		299,586							208	208			
100118627	GARLAND	TX		07/31/2106		351,269							245	245			
100118628	ELK GROVE	CA		08/01/2106		328,854							576	576			
100118630	FRESH MEADOWS	NY		08/02/2106		1,118,530							738	738			
100118631	FRAMINGHAM	MA		08/03/2106		670,590							357	357			
100118632	MESA	AZ		08/04/2106		438,491							339	339			
100118633	HALLANDALE BEACH	FL		08/05/2106		1,058,499							753	753			
100118634	NEW ORLEANS	LA		08/06/2106		211,819							145	145			
100118637	ORTONVILLE	MI		08/07/2106		152,563							437	437			
100118638	CLARENCE	NY		08/08/2106		230,673							164	164			
100118639	BRONX	NY		08/09/2106		623,047							478	478			
100118640	BOCA RATON	FL		08/10/2106		423,353							325	325			
100118642	CHICO	CA		08/11/2106		1,074,565							635	635			
100118643	BROOKLYN	NY		08/12/2106		329,800							200	200			
100118644	SCOTTSDALE	AZ		08/13/2106		449,088							610	610			
100118645	DORAL	FL		08/14/2106		1,113,981							3,019	3,019			
100118646	DAVIE	FL		08/15/2106		580,000							940	940			
100118647	CLOVIS	CA		08/16/2106		288,143							450	450			
100118648	PLANTATION	FL		08/17/2106		312,965							213	213			
100118649	CARROLLTON	TX		08/18/2106		1,210,948							890	890			
100118650	LAWNDALE	CA		08/19/2106		1,198,541							730	730			
100118654	CHESTER	MD		08/20/2106		279,373							210	210			
100118655	CAPE CORAL	FL		08/21/2106		280,476							324	324			
100118657	OCALA	FL		08/22/2106		179,870							130	130			
100118658	CHARLOTTE	NC		08/23/2106		391,447							226	226			
100118659	MIAMI	FL		08/24/2106		649,626							187	187			
100118660	CLARKDALE	AZ		08/25/2106		365,313							460	460			
100118661	EAST AURORA	NY		08/26/2106		499,310							346	346			
100118662	ROSLYN	NY		08/27/2106		797,869							568	568			
100118663	MOUNT VERNON	NY		08/28/2106		355,733							517	517			
100118664	NORRIDGE	IL		08/29/2106		314,098							202	202			
100118665	LAKE CITY	FL		08/30/2106		139,825							88	88			
100118666	AUSTIN	TX		08/31/2106		898,906							549	549			
100118667	TRABUCO CANYON	CA		09/01/2106		1,377,756							1,194	1,194			
100118668	BRONX	NY		09/02/2106		824,572							428	428			
100118670	GRAHAM	TX		09/03/2106		878,305							2,324	2,324			
100118671	GLEN COVE	NY		09/04/2106		330,972							228	228			
100118672	HIALEAH	FL		09/05/2106		703,028							486	486			
100118673	CHATSWORTH	CA		09/06/2106		1,346,011							919	919			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118674	REDDING	CT		09/07/2106		1,572,588							6,210	6,210			
100118675	JACKSONVILLE	FL		09/08/2106		239,723							139	139			
100118676	REUNION	FL		09/09/2106		465,211							289	289			
100118677	AUBURN	CA		09/10/2106		389,434							284	284			
100118678	RIVERSIDE	CA		09/11/2106		1,095,347							328	328			
100118679	SARASOTA	FL		09/12/2106		1,424,145							805	805			
100118680	WRENTHAM	MA		09/13/2106		575,224							389	389			
100118682	ZEPHYR COVE	NV		09/14/2106		391,445							278	278			
100118684	SUNNY ISLES BEACH	FL		09/15/2106		1,784,969							1,270	1,270			
100118685	ROYAL PALM BEACH	FL		09/16/2106		187,660							229	229			
100118687	SCOTTSDALE	AZ		09/17/2106		428,054							746	746			
100118688	SOUTHWEST RANCHES	FL		09/18/2106		768,604							700	700			
100118689	FORT WORTH	TX		09/19/2106		283,925							1,015	1,015			
100118690	PLANTATION	FL		09/20/2106		351,690							8,310	8,310			
100118691	LONG BEACH	CA		09/21/2106		694,970							230	230			
100118692	SAINT PAUL	MN		09/22/2106		172,729							136	136			
100118694	HIGHLAND	CA		09/23/2106		639,181							411	411			
100118695	EAST FALMOUTH	MA		09/24/2106		519,368							317	317			
100118696	HOUSTON	TX		09/25/2106		540,191							305	305			
100118697	WEST JORDAN	UT		09/26/2106		380,418							292	292			
100118698	WALNUT CREEK	CA		09/27/2106		323,849							423	423			
100118699	PASADENA	CA		09/28/2106		1,993,811							596	596			
100118700	KINGSTON	NY		09/29/2106		344,659							171	171			
100118702	HOUSTON	TX		09/30/2106		124,424							89	89			
100118703	MCKINLEYVILLE	CA		10/01/2106		334,858							8,411	8,411			
100118704	MIAMI	FL		10/02/2106		309,542							208	208			
100118705	LOGANDALE	NV		10/03/2106		325,258							242	242			
100118706	DUNCAN	SC		10/04/2106		174,843							189	189			
100118707	NEW LONDON	CT		10/05/2106		243,337							276	276			
100118708	WELLINGTON	FL		10/06/2106		848,532							736	736			
100118709	CHESTER	CT		10/07/2106		555,250							750	750			
100118710	SPARTANBURG	SC		10/08/2106		297,981							347	347			
100118711	FARMINGDALE	NY		10/09/2106		333,919							281	281			
100118713	HONOLULU	HI		10/10/2106		701,396							604	604			
100118714	BELLFLOWER	CA		10/11/2106		675,498							502	502			
100118715	SHIRLEY	NY		10/12/2106		427,466							268	268			
100118716	WEST COVINA	CA		10/13/2106		399,696							304	304			
100118718	DECATUR	GA		10/14/2106		275,849							218	218			
100118719	AVONDALE ESTATES	GA		10/15/2106		679,235							384	384			
100118720	NAPLES	FL		10/16/2106		790,354							552	552			
100118721	BAKERSFIELD	CA		10/17/2106		337,139							181	181			
100118722	SANTA ROSA VALLEY	CA		10/18/2106		2,156,287							1,461	1,461			
100118723	PALM COAST	FL		10/19/2106		642,707							396	396			
100118724	HENDERSON	NV		10/20/2106		152,137							113	113			
100118725	LOS ANGELES	CA		10/21/2106		799,344							656	656			
100118726	WARNER ROBINS	GA		10/22/2106		223,874							126	126			
100118727	VAN NUYS	CA		10/23/2106		1,067,226							773	773			
100118728	NEW CITY	NY		10/24/2106		479,928							72	72			
100118730	FORT LAUDERDALE	FL		10/25/2106		510,845							655	655			
100118731	APPLE VALLEY	CA		10/26/2106		491,702							298	298			
100118732	DUBLIN	OH		10/27/2106		684,808							792	792			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118734	LANTANA	FL		10/28/2106		267,268							132	132			
100118736	VERO BEACH	FL		10/29/2106		155,006							97	97			
100118737	BOYNTON BEACH	FL		10/30/2106		287,902							250	250			
100118738	PARRISH	FL		10/31/2106		565,544							354	354			
100118741	GOOSE CREEK	SC		11/01/2106		215,509							146	146			
100118742	MOUNT PLEASANT	SC		11/02/2106		559,187							408	408			
100118743	HANAHAN	SC		11/03/2106		599,171							416	416			
100118744	SAN JOSE	CA		11/04/2106		1,298,016							995	995			
100118745	DAVENPORT	FL		11/05/2106		152,892							117	117			
100118746	BOYNTON BEACH	FL		11/06/2106		175,757							122	122			
100118747	TRUCKEE	CA		11/07/2106		951,915							697	697			
100118748	PARADISE VALLEY	AZ		11/08/2106		1,845,023							1,477	1,477			
100118749	LA QUINTA	CA		11/09/2106		413,813							294	294			
100118750	PLANTATION	FL		11/10/2106		224,673							164	164			
100118751	BLUE SPRINGS	MO		11/11/2106		223,666							167	167			
100118753	PANAMA CITY BEACH	FL		11/12/2106		671,234							195	195			
100118754	NORTH MYRTLE BEACH	SC		11/13/2106		551,379							312	312			
100118755	SAN JOSE	CA		11/14/2106		1,483,699							954	954			
100118756	POMPANO BEACH	FL		11/15/2106		3,488,643							(11,096)	(11,096)			
100118757	CAPE CANAVERAL	FL		11/16/2106		247,683							159	159			
100118758	NAPLES	FL		11/17/2106		1,871,423							1,798	1,798			
100118759	NAPLES	FL		11/18/2106		747,081							419	419			
100118762	CUMMING	GA		11/19/2106		745,473							777	777			
100118763	NEWPORT BEACH	CA		11/20/2106		675,967							518	518			
100118764	LA MESA	CA		11/21/2106		359,213							264	264			
100118765	ROSEVILLE	CA		11/22/2106		427,771							115	115			
100118766	FAIRFAX	VT		11/23/2106		349,425							289	289			
100118767	LARGO	FL		11/24/2106		162,158							618	618			
100118768	HICKORY	NC		11/25/2106		271,822							178	178			
100118770	PLANT CITY	FL		11/26/2106		756,153							450	450			
100118771	OAK LAWN	IL		11/27/2106		209,318							523	523			
100118772	FULLERTON	CA		11/28/2106		695,983							517	517			
100118775	POINCIANA	FL		11/29/2106		267,219							301	301			
100118776	LONG BEACH	CA		11/30/2106		313,035							249	249			
100118777	MIAMI	FL		12/01/2106		174,758							121	121			
100118778	GILROY	CA		12/02/2106		855,349							651	651			
100118779	HOLLYWOOD	FL		12/03/2106		299,777							223	223			
100118780	MIAMI	FL		12/04/2106		444,170							330	330			
100118781	ENCINO	CA		12/05/2106		786,113							477	477			
100118782	CONROE	TX		12/06/2106		311,751							250	250			
100118783	LAFAYETTE	IN		12/07/2106		124,910							90	90			
100118785	BEND	OR		12/08/2106		999,258							742	742			
100118786	COSTA MESA	CA		12/09/2106		1,966,761							1,620	1,620			
100118787	PANAMA CITY BEACH	FL		12/10/2106		145,327							98	98			
100118789	RENO	NV		12/11/2106		635,425							575	575			
100118790	SANTA ROSA	CA		12/12/2106		614,520							480	480			
100118791	SAN RAFAEL	CA		12/13/2106		1,039,209							791	791			
100118792	COVINA	CA		12/14/2106		680,665							935	935			
100118794	STUDIO CITY	CA		12/15/2106		986,417							583	583			
100118795	FORT PIERCE	FL		12/16/2106		1,626,632							1,368	1,368			
100118796	LOS ANGELES	CA		12/17/2106		1,019,524							476	476			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118797	FORT LAUDERDALE	FL		12/18/2106		1,855,317							683	683			
100118812	HOMESTEAD	FL		12/19/2106		434,000							250	250			
100118816	OAKLAND PARK	FL		12/20/2106		670,251							501	501			
100118820	AUBURN	GA		12/21/2106		380,575							225	225			
100118823	STATESVILLE	NC		12/22/2106		119,933							67	67			
100118826	LOS ANGELES	CA		12/23/2106		1,342,977							1,023	1,023			
100118830	WEST PALM BEACH	FL		12/24/2106		347,767							234	234			
100118836	SNELLVILLE	GA		12/25/2106		697,032							468	468			
100118839	LOS ANGELES	CA		12/26/2106		799,391							609	609			
100118841	LAKE ARROWHEAD	CA		12/27/2106		249,853							148	148			
100118843	MANTECA	CA		12/28/2106		435,692							308	308			
100118844	IRVINE	CA		12/29/2106		2,398,546							1,454	1,454			
100118855	TAMPA	FL		12/30/2106		511,690							310	310			
100118858	SAN RAFAEL	CA		12/31/2106		873,443							557	557			
100118859	DECATUR	GA		01/01/2107		153,530							70	70			
100118866	FORT MYERS	FL		01/02/2107		328,321							179	179			
100118869	LAKE GENEVA	WI		01/03/2107		379,818							182	182			
100118873	SAN LUIS OBISPO	CA		01/04/2107		399,497							336	336			
100118888	DELRAY BEACH	FL		01/05/2107		197,915							85	85			
100118889	KAYSVILLE	UT		01/06/2107		358,141							259	259			
100119087	LOVELAND	CO		01/07/2107		608,648							512	512			
100119088	NEW CANAAN	CT		01/08/2107		3,357,857							2,143	2,143			
100119089	PARADISE VALLEY	AZ		01/09/2107		4,495,192							2,413	2,413			
100119093	NEWARK	NJ		01/10/2107		293,829							512	512			
100119095	UNION CITY	NJ		01/11/2107		1,094,644							6,429	6,429			
100119096	TAMPA	FL		01/12/2107									308,000	308,000			
100119097	CINCINNATI	OH		01/13/2107		762,337							2,922	2,922			
100119099	SUGAR LAND	TX		01/14/2107		739,435							2,147	2,147			
100119101	FORT LAUDERDALE	FL		01/15/2107		1,557,921							6,373	6,373			
100119102	SAN LEANDRO	CA		01/16/2107		1,150,145							5,423	5,423			
100119104	MIAMI	FL		01/17/2107		1,114,806							3,660	3,660			
100119106	PALM SPRINGS	CA		01/18/2107		1,092,021							3,647	3,647			
100119110	(SUNLAND AREA) LOS ANGELES	CA		01/19/2107		976,170							3,222	3,222			
100119111	KATY	TX		01/20/2107		660,001							7,352	7,352			
100119112	KATY	TX		01/21/2107		1,013,198							3,404	3,404			
100119114	SANTA ANA	CA		01/22/2107		1,342,378							4,588	4,588			
100119116	ROUND ROCK	TX		01/23/2107		590,741							2,007	2,007			
100119118	ROUND LAKE	IL		01/24/2107		475,247							1,114	1,114			
100119119	CASTRO VALLEY	CA		01/25/2107		1,815,982							7,002	7,002			
100119120	BIG BEAR CITY	CA		01/26/2107		951,364							2,179	2,179			
100119121	SAN ANTONIO	TX		01/27/2107		718,293							2,469	2,469			
100119124	BELLEVUE	WA		01/28/2107		2,096,138							1,093	1,093			
100119126	FONTANA	CA		01/29/2107		1,484,682							5,977	5,977			
100119127	OWENSBORO	KY		01/30/2107		642,761							3,233	3,233			
100119129	BALDWIN PARK	CA		01/31/2107		1,246,787							2,454	2,454			
100119130	CLOVIS	CA		02/01/2107		921,154							3,726	3,726			
100119132	JURUPA VALLEY	CA		02/02/2107		1,319,785							3,967	3,967			
100119133	MIRAMAR	FL		02/03/2107		503,441							259	259			
100119135	GLASGOW	KY		02/04/2107		432,671							329	329			
100119136	LITTLE RIVER	SC		02/05/2107		275,116							199	199			
100119141	NEPTUNE BEACH	FL		02/06/2107		319,743							282	282			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119146	SAN TAN VALLEY	AZ		02/07/2107		342,075							360	360			
100119147	PORT SAINT LUCIE	FL		02/08/2107		542,378							609	609			
100119152	PINEDALE	AZ		02/09/2107		568,131							457	457			
100119154	SEDONA	AZ		02/10/2107		356,220							522	522			
100119156	MOUNT PLEASANT	SC		02/11/2107		731,954							533	533			
100119157	TOMS RIVER	NJ		02/12/2107		599,131							434	434			
100119159	FONTANA	CA		02/13/2107		476,445							478	478			
100119163	LENEXA	KS		02/14/2107		359,733							267	267			
100119164	SANTA ROSA BEACH	FL		02/15/2107		712,446							518	518			
100119165	ORLANDO	FL		02/16/2107		493,511							397	397			
100119168	KATY	TX		02/17/2107		281,029							282	282			
100119169	MYRTLE BEACH	SC		02/18/2107		752,988							821	821			
100119173	MERIDIAN	ID		02/19/2107		327,749							243	243			
100119174	GREELEY	CO		02/20/2107		318,263							244	244			
100119175	ROSHARON	TX		02/21/2107		463,340							486	486			
100119176	PALM COAST	FL		02/22/2107		276,050							200	200			
100119177	PORT SAINT JOE	FL		02/23/2107		344,486							258	258			
100119179	SUMMERVILLE	SC		02/24/2107		722,510							759	759			
100119180	COLUMBUS	OH		02/25/2107		229,990							181	181			
100119181	WAUWATOSA	WI		02/26/2107		246,322							178	178			
100119182	SAINT PETERSBURG	FL		02/27/2107		1,051,861							2,069	2,069			
100119183	JOSHUA	TX		02/28/2107		712,738							571	571			
100119184	PORT ISABEL	TX		03/01/2107		503,252							374	374			
100119185	BROKEN BOW	OK		03/02/2107		1,189,839							888	888			
100119186	MILLVILLE	DE		03/03/2107		848,510							891	891			
100119187	SAINT CLOUD	FL		03/04/2107		305,390							335	335			
100119188	NORTH LAS VEGAS	NV		03/05/2107		309,376							224	224			
100119190	LAS VEGAS	NV		03/06/2107		566,198							594	594			
100119191	ALPHARETTA	GA		03/07/2107		798,842							579	579			
100119192	FORT WORTH	TX		03/08/2107		541,086							569	569			
100119193	COLLIERVILLE	TN		03/09/2107		468,843							357	357			
100119194	BROOKLYN PARK	MN		03/10/2107		267,791							209	209			
100119195	HAMILTON	NJ		03/11/2107		279,583							209	209			
100119196	LEESBURG	FL		03/12/2107		245,383							217	217			
100119197	MOHAVE VALLEY	AZ		03/13/2107		228,742							170	170			
100119198	WINCHESTER	VA		03/14/2107		247,821							180	180			
100119200	GERMANTOWN	TN		03/15/2107		265,308							192	192			
100119201	HATTERAS	NC		03/16/2107		269,784							216	216			
100119203	NEWARK	NJ		03/17/2107		473,157							343	343			
100119204	WILMINGTON	NC		03/18/2107		338,754							246	246			
100119205	LEOMINSTER	MA		03/19/2107		353,188							312	312			
100119207	CEDAR CITY	UT		03/20/2107		478,952							514	514			
100119208	PANAMA CITY BEACH	FL		03/21/2107		655,300							475	475			
100119209	MINNEAPOLIS	MN		03/22/2107		307,186							314	314			
100119210	MYRTLE BEACH	SC		03/23/2107		344,750							250	250			
100119211	PEORIA	AZ		03/24/2107		558,874							426	426			
100119212	LYNN	MA		03/25/2107		1,451,142							1,287	1,287			
100119213	PHILADELPHIA	PA		03/26/2107		559,053							447	447			
100119214	WASILLA	AK		03/27/2107		657,100							1,211	1,211			
100119215	MIAMI	FL		03/28/2107		1,047,620							1,167	1,167			
100119216	OWENS CROSS ROADS	AL		03/29/2107		542,223							1,052	1,052			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119217	DUGSPUR	VA		03/30/2107		284,520							241	241			
100119218	PRESQUE ISLE	WI		03/31/2107		394,364							592	592			
100119219	LAS VEGAS	NV		04/01/2107		508,323							560	560			
100119220	PERTH AMBOY	NJ		04/02/2107		598,694							436	436			
100119221	BRASELTON	GA		04/03/2107		589,207							665	665			
100119222	FRESNO	CA		04/04/2107		347,414							522	522			
100119223	MONROE	NY		04/05/2107		229,583							209	209			
100119224	NORTH CHESTERFIELD	VA		04/06/2107		277,249							251	251			
100119225	EAST BOSTON	MA		04/07/2107		899,206							794	794			
100119226	SAN PABLO	CA		04/08/2107		1,434,012							1,360	1,360			
100119227	NASHVILLE	TN		04/09/2107		574,418							966	966			
100119228	MINERAL	VA		04/10/2107		618,309							498	498			
100119229	IRVINGTON	NJ		04/11/2107		359,698							302	302			
100119230	LITCHFIELD PARK	AZ		04/12/2107		251,044							206	206			
100119231	HONOLULU	HI		04/13/2107		310,751							250	250			
100119232	LAKE ARROWHEAD	CA		04/14/2107		1,448,061							1,630	1,630			
100119233	FRANKLIN	NC		04/15/2107		350,235							101,172	101,172			
100119234	MINNEAPOLIS	MN		04/16/2107		282,915							210	210			
100119235	PRESCOTT	AZ		04/17/2107		445,893							357	357			
100119236	RIVERSIDE	CA		04/18/2107		589,681							659	659			
100119237	GEORGETOWN	TX		04/19/2107		465,601							412	412			
100119238	PLAINFIELD	IL		04/20/2107		263,663							197	197			
100119239	LEES SUMMIT	MO		04/21/2107		979,337							739	739			
100119240	CLARKSVILLE	TN		04/22/2107		453,057							347	347			
100119241	CLEARWATER BEACH	FL		04/23/2107		475,486							383	383			
100119242	VENTNOR CITY	NJ		04/24/2107		850,388							936	936			
100119243	ELKTON	MD		04/25/2107		513,297							453	453			
100119244	CALDWELL	ID		04/26/2107		250,835							415	415			
100119245	AUSTIN	TX		04/27/2107		630,972							781	781			
100119246	GALVESTON	TX		04/28/2107		505,496							378	378			
100119247	VENICE	FL		04/29/2107		744,116							408	408			
100119248	PARRISH	FL		04/30/2107		604,159							1,610	1,610			
100119249	SURPRISE	AZ		05/01/2107		724,408							794	794			
100119250	LAKEHEAD	CA		05/02/2107		546,267							483	483			
100119251	JEROME	ID		05/03/2107		389,434							566	566			
100119252	MANHATTAN	KS		05/04/2107		238,937							196	196			
100119253	AUSTIN	TX		05/05/2107		1,340,075							1,310	1,310			
100119254	DENVER	CO		05/06/2107		694,902							617	617			
100119255	WEST WILDWOOD	NJ		05/07/2107		655,515							735	735			
100119256	YARMOUTH	MA		05/08/2107		352,047							453	453			
100119257	KISSIMMEE	FL		05/09/2107		673,337							832	832			
100119258	COLUMBUS	OH		05/10/2107		307,242							258	258			
100119259	NASHVILLE	TN		05/11/2107		905,376							1,211	1,211			
100119260	ANCHORAGE	AK		05/12/2107		486,435							712	712			
100119261	CORONA	CA		05/13/2107		868,676							662	662			
100119262	MIAMI BEACH	FL		05/14/2107		941,544							1,153	1,153			
100119263	NORCROSS	GA		05/15/2107		543,062							100,969	100,969			
100119264	PEORIA	AZ		05/16/2107		815,332							1,084	1,084			
100119265	CHANDLER	AZ		05/17/2107		419,245							755	755			
100119266	LITTLETON	CO		05/18/2107		412,127							373	373			
100119267	AURORA	CO		05/19/2107		981,327							892	892			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119268	LEHI	UT		05/20/2107		525,230							811	811			
100119269	ROCKLIN	CA		05/21/2107		867,909							1,046	1,046			
100119270	DENVER	CO		05/22/2107		1,212,079							975	975			
100119271	GRASS VALLEY	CA		05/23/2107		817,611							898	898			
100119272	DAVENPORT	FL		05/24/2107		1,159,630							1,435	1,435			
100119273	BAKERSFIELD	CA		05/25/2107		617,272							510	510			
100119274	BRIGHTON	CO		05/26/2107		740,884							539	539			
100119275	QUINCY	MA		05/27/2107		1,597,036							1,482	1,482			
100119276	HOSCHTON	GA		05/28/2107		520,302							586	586			
100119277	ENGLEWOOD	FL		05/29/2107		506,555							4,717	4,717			
100119278	TAMPA	FL		05/30/2107		341,216							41,284	41,284			
100119279	PORTLAND	OR		05/31/2107		542,940							406	406			
100119280	ROCKWALL	TX		06/01/2107		1,421,821							1,061	1,061			
100119281	WESTON	TX		06/02/2107		714,187							2,156	2,156			
100119282	FOUNTAIN VALLEY	CA		06/03/2107		559,552							448	448			
100119283	SUNNY ISLES BEACH	FL		06/04/2107		290,961							1,299	1,299			
100119284	VENICE	FL		06/05/2107		383,758							317	317			
100119285	ARLINGTON	VA		06/06/2107		956,507							1,463	1,463			
100119286	ELK GROVE	CA		06/07/2107		1,445,565							2,577	2,577			
100119287	BUTLER	TN		06/08/2107		1,098,697							1,102	1,102			
100119288	LIBERTY HILL	TX		06/09/2107		383,029							384	384			
100119289	INDIAN TRAIL	NC		06/10/2107		637,078							4,645	4,645			
100119290	AUSTIN	TX		06/11/2107		239,767							233	233			
100119291	PORTLAND	OR		06/12/2107		699,453							547	547			
100119292	BRADENTON	FL		06/13/2107		417,590							310	310			
100119293	SAN JUAN ISLAND	WA		06/14/2107		725,359							641	641			
100119294	MISSION VIEJO	CA		06/15/2107		598,938							532	532			
100119295	BROKEN BOW	OK		06/16/2107		1,242,695							1,103	1,103			
100119296	LOS ANGELES	CA		06/17/2107		1,448,814							1,196	1,196			
100119297	OCEANSIDE	CA		06/18/2107		2,154,271							2,864	2,864			
100119298	RIVERBANK	CA		06/19/2107		259,776							224	224			
100119299	LAKEWOOD	NJ		06/20/2107		369,674							326	326			
100119300	TEMECULA	CA		06/21/2107		997,596							802	802			
100119301	SAN FERNANDO	CA		06/22/2107		988,753							816	816			
100119302	ARNOLD	CA		06/23/2107		412,162							338	338			
100119303	SMYRNA	GA		06/24/2107		359,739							261	261			
100119304	WAXHAW	NC		06/25/2107		562,004							496	496			
100119305	BELLINGHAM	WA		06/26/2107		685,451							549	549			
100119306	SANTA ROSA	CA		06/27/2107		673,040							1,960	1,960			
100119307	LAYTON	UT		06/28/2107		247,321							179	179			
100119308	DELAWARE	OH		06/29/2107		236,070							180	180			
100119309	LANCASTER	CA		06/30/2107		374,599							272	272			
100119310	CHICAGO	IL		07/01/2107		412,201							299	299			
100119311	ANNAPOLIS	MD		07/02/2107		408,389							361	361			
100119312	OCALA	FL		07/03/2107		528,653							2,807	2,807			
100119313	ISLAND LAKE	IL		07/04/2107		237,790							210	210			
100119314	FORT WORTH	TX		07/05/2107		243,071							554	554			
100119315	PARRISH	FL		07/06/2107		278,746							246	246			
100119316	BROOKLYN PARK	MN		07/07/2107		506,700							671	671			
100119317	HURRICANE	UT		07/08/2107		464,663							337	337			
100119318	CHARLOTTE	NC		07/09/2107		247,321							179	179			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119319	EVERETT	WA		07/10/2107		513,329							421	421			
100119320	PORT ORANGE	FL		07/11/2107		279,770							230	230			
100119321	SAINT SIMONS ISLAND	GA		07/12/2107		517,076							424	424			
100119322	KISSIMMEE	FL		07/13/2107		1,008,171							831	831			
100119323	WASHINGTON	UT		07/14/2107		453,263							337	337			
100119324	DAVENPORT	FL		07/15/2107		292,360							240	240			
100119325	AZUSA	CA		07/16/2107		764,094							663	663			
100119326	TOOELE	UT		07/17/2107		322,236							264	264			
100119327	CRESTONE	CO		07/18/2107		235,594							406	406			
100119328	DULUTH	GA		07/19/2107		292,242							258	258			
100119329	LAKEWOOD	NJ		07/20/2107		598,513							499	499			
100119330	EAST BRIDGEWATER	MA		07/21/2107		300,698							301	301			
100119331	MARCO ISLAND	FL		07/22/2107		610,808							442	442			
100119332	DEBARY	FL		07/23/2107		293,323							214	214			
100119333	HERMITAGE	PA		07/24/2107		299,754							246	246			
100119334	SOMERS POINT	NJ		07/25/2107		287,764							236	236			
100119335	SIMI VALLEY	CA		07/26/2107		426,217							425	425			
100119336	NEWBERG	OR		07/27/2107		1,159,373							1,004	1,004			
100119337	CHESTNUT HILL COVE	MD		07/28/2107		255,879							211	211			
100119338	MORRISVILLE	NC		07/29/2107		299,456							273	273			
100119339	PLANTATION	FL		07/30/2107		567,578							422	422			
100119340	RICHMOND	TX		07/31/2107		325,614							319	319			
100119341	ROCKVILLE	MD		08/01/2107		628,858							573	573			
100119342	LAKE DALLAS	TX		08/02/2107		316,789							231	231			
100119343	SAINT LOUIS	MO		08/03/2107		262,310							190	190			
100119344	TURLOCK	CA		08/04/2107		342,788							957	957			
100119345	PACIFIC BEACH	WA		08/05/2107		1,448,814							1,593	1,593			
100119346	EDISTO ISLAND	SC		08/06/2107		486,989							511	511			
100119347	CAVE CREEK	AZ		08/07/2107		456,774							878	878			
100119348	DENVER	CO		08/08/2107		254,538							232	232			
100119349	LITTLE ROCK	AR		08/09/2107		262,119							381	381			
100119350	OCEAN CITY	MD		08/10/2107		1,449,327							896	896			
100119351	HOUSTON	TX		08/11/2107		374,685							315	315			
100119353	JACKSON	NJ		08/12/2107		464,628							372	372			
100119354	MELISSA	TX		08/13/2107		270,454							1,246	1,246			
100119355	MCKINNEY	TX		08/14/2107		325,726							274	274			
100119356	WAKEFIELD	MA		08/15/2107		565,701							438	438			
100119357	MELISSA	TX		08/16/2107		307,254							246	246			
100119358	BOCA RATON	FL		08/17/2107		285,980							260	260			
100119359	MELISSA	TX		08/18/2107		343,773							289	289			
100119360	CUMMING	GA		08/19/2107		333,483							267	267			
100119361	SPOKANE VALLEY	WA		08/20/2107		412,848							402	402			
100119362	SANTA ANA	CA		08/21/2107		1,685,820							1,397	1,397			
100119363	PFLUGERVILLE	TX		08/22/2107		239,888							212	212			
100119364	HASTINGS	MN		08/23/2107		241,231							185	185			
100119365	HOWELL	NJ		08/24/2107		458,623							377	377			
100119366	WAXHAW	NC		08/25/2107		699,344							687	687			
100119367	BRASELTON	GA		08/26/2107		273,756							288	288			
100119368	INDIO	CA		08/27/2107		499,198							402	402			
100119369	BIG BEAR LAKE	CA		08/28/2107		401,476							346	346			
100119370	HARVEST	AL		08/29/2107		456,282							407	407			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119371	LEWISVILLE	TX		08/30/2107		329,140							300	300			
100119372	LAS VEGAS	NV		08/31/2107		250,028							263	263			
100119373	MONROE	NC		09/01/2107		227,228							202	202			
100119374	ROCKPORT	TX		09/02/2107		358,728							262	262			
100119375	ACWORTH	GA		09/03/2107		226,920							166	166			
100119376	FAYETTEVILLE	GA		09/04/2107		302,563							1,596	1,596			
100119377	DEL VALLE	TX		09/05/2107		254,620							380	380			
100119378	ROYSE CITY	TX		09/06/2107		477,072							978	978			
100119379	PENINSULA	OH		09/07/2107		471,012							560	560			
100119380	SAN JACINTO	CA		09/08/2107		318,382							368	368			
100119381	WESTAMPTON	NJ		09/09/2107		255,558							185	185			
100119382	CAPE CORAL	FL		09/10/2107		267,608							198	198			
100119383	MELISSA	TX		09/11/2107		537,438							457	457			
100119384	MESQUITE	TX		09/12/2107		238,599							173	173			
100119385	INDIO	CA		09/13/2107		374,398							302	302			
100119386	MOAB	UT		09/14/2107		434,003							350	350			
100119387	KIMBERLY	AL		09/15/2107		454,844							333	333			
100119388	DAPHNE	AL		09/16/2107		234,435							258	258			
100119389	PALM BAY	FL		09/17/2107		508,897							463	463			
100119390	MESQUITE	TX		09/18/2107		225,507							299	299			
100119391	FORT WORTH	TX		09/19/2107		256,974							269	269			
100119392	ELIZABETH	NJ		09/20/2107		629,085							459	459			
100119393	DAVENPORT	FL		09/21/2107		258,256							237	237			
100119394	GRAHAM	WA		09/22/2107		400,392							411	411			
100119395	SIMI VALLEY	CA		09/23/2107		636,527							488	488			
100119396	NASHVILLE	TN		09/24/2107		537,882							423	423			
100119397	DOWNINGTOWN	PA		09/25/2107		277,272							228	228			
100119398	ASBURY PARK	NJ		09/26/2107		535,862							388	388			
100119399	BRASELTON	GA		09/27/2107		308,825							348	348			
100119400	MORENO VALLEY	CA		09/28/2107		293,020							648	648			
100119401	SACRAMENTO	CA		09/29/2107		467,665							553	553			
100119402	ANAHEIM	CA		09/30/2107		580,774							476	476			
100119403	PROSPECT PARK	NJ		10/01/2107		876,226							637	637			
100119404	AUSTIN	TX		10/02/2107		636,976							524	524			
100119405	DAVENPORT	FL		10/03/2107		483,305							1,041	1,041			
100119406	DENVER	CO		10/04/2107		235,898							176	176			
100119407	NEW ORLEANS	LA		10/05/2107		250,847							202	202			
100119408	LAKE STEVENS	WA		10/06/2107		1,260,654							1,173	1,173			
100119409	PUYALLUP	WA		10/07/2107		490,172							540	540			
100119410	SEALY	TX		10/08/2107		474,656							344	344			
100119411	GULF SHORES	AL		10/09/2107		457,795							10,357	10,357			
100119412	WATERFORD	NY		10/10/2107		231,533							397	397			
100119413	CHARLOTTE	NC		10/11/2107		251,068							182	182			
100119414	APOLLO BEACH	FL		10/12/2107		284,543							229	229			
100119415	NOLENSVILLE	TN		10/13/2107		350,194							317	317			
100119416	SPRINGFIELD	MA		10/14/2107		262,305							195	195			
100119417	SCOTTSDALE	AZ		10/15/2107		353,656							344	344			
100119418	FORT COLLINS	CO		10/16/2107		411,838							332	332			
100119419	AROMAS	CA		10/17/2107		567,578							422	422			
100119420	SAINT GEORGE	UT		10/18/2107		273,503							247	247			
100119421	QUEEN CREEK	AZ		10/19/2107		438,424							326	326			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119422	BROKEN BOW	OK		10/20/2107		555,598							402	402			
100119423	LEXINGTON	KY		10/21/2107		598,516							496	496			
100119424	VENICE	FL		10/22/2107		358,562							262	262			
100119425	SCOTTSDALE	AZ		10/23/2107		1,449,830							1,285	1,285			
100119426	QUINTON	VA		10/24/2107		244,594							206	206			
100119427	NEPTUNE	NJ		10/25/2107		733,933							534	534			
100119428	INDIANAPOLIS	IN		10/26/2107		262,310							190	190			
100119429	IRVINE	CA		10/27/2107		594,524							476	476			
100119430	BURTONSVILLE	MD		10/28/2107		359,704							296	296			
100119431	CHARLOTTESVILLE	VA		10/29/2107		384,925							10,325	10,325			
100119432	MT JULIET	TN		10/30/2107		353,455							353	353			
100119433	SEMINOLE	FL		10/31/2107		445,893							357	357			
100119434	HEBER SPRINGS	AR		11/01/2107		379,250							275	275			
100119435	COLLEYVILLE	TX		11/02/2107		254,480							311	311			
100119436	LITTLE ELM	TX		11/03/2107		230,796							204	204			
100119437	WHEELER	OR		11/04/2107		366,485							265	265			
100119438	KISSIMMEE	FL		11/05/2107		403,847							403	403			
100119439	ROUND ROCK	TX		11/06/2107		253,081							419	419			
100119440	HACKETTSTOWN	NJ		11/07/2107		557,904							728	728			
100119441	CLINTON	CT		11/08/2107		307,254							246	246			
100119442	HAMPTON	GA		11/09/2107		247,316							184	184			
100119443	HOUSTON	TX		11/10/2107		636,574							463	463			
100119444	HENDERSON	NV		11/11/2107		231,205							273	273			
100119445	WESTMINSTER	CO		11/12/2107		379,188							312	312			
100119446	CYPRESS	TX		11/13/2107		278,298							202	202			
100119447	TUCSON	AZ		11/14/2107		319,768							232	232			
100119448	SAINT PAUL	MN		11/15/2107		590,026							487	487			
100119449	AURORA	IL		11/16/2107		228,548							202	202			
100119450	ENGLEWOOD	CO		11/17/2107		243,524							226	226			
100119451	NORTH LAS VEGAS	NV		11/18/2107		332,404							249	249			
100119452	WESLEY CHAPEL	FL		11/19/2107		349,811							509	509			
100119453	LA VERGNE	TN		11/20/2107		339,131							299	299			
100119454	SAN DIEGO	CA		11/21/2107		601,519							481	481			
100119455	EL PORTAL	FL		11/22/2107		683,492							508	508			
100119456	GRASS VALLEY	CA		11/23/2107		363,723							277	277			
100119457	MIAMI	FL		11/24/2107		642,511							489	489			
100119458	PAWTUCKET	RI		11/25/2107		322,261							239	239			
100119460	DURHAM	NC		11/26/2107		267,490							2,248	2,248			
100119461	RALEIGH	NC		11/27/2107		236,437							249	249			
100119462	KINGSLAND	GA		11/28/2107		248,615							185	185			
100119463	MADISON	AL		11/29/2107		332,120							373	373			
100119464	BRASELTON	GA		11/30/2107		302,578							302	302			
100119465	ROSENBERG	TX		12/01/2107		245,478							258	258			
100119466	BELMAR	NJ		12/02/2107		1,100,642							929	929			
100119467	AZUSA	CA		12/03/2107		329,736							264	264			
100119468	HARRISBURG	PA		12/04/2107		232,993							249	249			
100119469	KISSIMMEE	FL		12/05/2107		543,303							447	447			
100119470	MADISON	AL		12/06/2107		242,948							294	294			
100119471	LOGANVILLE	GA		12/07/2107		276,939							571	571			
100119472	OAKLAND	TN		12/08/2107		226,192							205	205			
100119473	ARLINGTON	TX		12/09/2107		232,154							346	346			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119474	MADISON	WI		12/10/2107		289,777							10,223	10,223			
100119475	PALMDALE	CA		12/11/2107		359,739							261	261			
100119476	WILMINGTON	NC		12/12/2107		283,279							221	221			
100119477	VILLA RICA	GA		12/13/2107		325,701							474	474			
100119478	MARYVILLE	TN		12/14/2107		651,504							498	498			
100119479	MANSFIELD	TX		12/15/2107		358,873							40,327	40,327			
100119480	MIDLAND	TX		12/16/2107		255,240							260	260			
100119481	CHARLOTTE	NC		12/17/2107		280,647							302	302			
100119482	LITHIA	FL		12/18/2107		231,583							337	337			
100119483	GREENVILLE	TX		12/19/2107		226,416							164	164			
100119484	BENTONVILLE	AR		12/20/2107		352,061							439	439			
100119485	WALTON	KY		12/21/2107		462,775							363	363			
100119486	SUN CITY	AZ		12/22/2107		289,287							513	513			
100119487	MEBANE	NC		12/23/2107		314,715							285	285			
100119488	GEORGETOWN	ME		12/24/2107		324,781							219	219			
100119489	TRACY	CA		12/25/2107		943,285							857	857			
100119490	LAWRENCEVILLE	GA		12/26/2107		301,636							224	224			
100119491	PLYMOUTH	MN		12/27/2107		266,015							235	235			
100119492	ATLANTA	GA		12/28/2107		209,815							185	185			
100119493	ASTORIA	NY		12/29/2107		316,684							316	316			
100119494	KANNAPOLIS	NC		12/30/2107		258,814							386	386			
100119495	VALLEJO	CA		12/31/2107		203,654							346	346			
100119496	LAWRENCEVILLE	GA		01/01/2108		219,630							163	163			
100119498	CHARLOTTE	NC		01/02/2108		258,483							192	192			
100119499	LAWRENCEVILLE	GA		01/03/2108		242,308							477	477			
100119500	PRINCETON	TX		01/04/2108		233,751							174	174			
100119501	STOCKTON	CA		01/05/2108		202,547							47,453	47,453			
100119502	ANNA	TX		01/06/2108		295,206							219	219			
100119503	LAVEEN	AZ		01/07/2108		254,651							189	189			
100119504	HUTTO	TX		01/08/2108		462,780							372	372			
100119505	CHARLOTTE	NC		01/09/2108		230,585							172	172			
100119506	VANCOUVER	WA		01/10/2108		299,553							447	447			
100119507	WEEKI WACHEE	FL		01/11/2108		274,240							185	185			
100119508	PRINCETON	TX		01/12/2108		244,979							196	196			
100119509	ANNA	TX		01/13/2108		597,459							445	445			
100119510	CHARLOTTE	NC		01/14/2108		234,501							174	174			
100119511	MINNEOLA	FL		01/15/2108		350,953							474	474			
100119512	ANNA	TX		01/16/2108		472,146							352	352			
100119513	PRINCETON	TX		01/17/2108		233,577							348	348			
100119515	MONCKS CORNER	SC		01/18/2108		287,786							214	214			
100119516	NORTH BERGEN	NJ		01/19/2108		359,682							318	318			
100119517	DURHAM	NC		01/20/2108		212,857							143	143			
100119518	HOUSTON	TX		01/21/2108		278,289							208	208			
100119519	WEST COVINA	CA		01/22/2108		206,846							154	154			
100119520	FORT WALTON BEACH	FL		01/23/2108		239,822							178	178			
100119521	HOUSTON	TX		01/24/2108		238,076							213	213			
100119522	DAWSONVILLE	GA		01/25/2108		221,764							216	216			
100119523	LAWRENCEVILLE	GA		01/26/2108		230,047							203	203			
100119524	GEORGETOWN	TX		01/27/2108		276,234							238	238			
100119525	COLD SPRINGS	CA		01/28/2108		319,763							237	237			
100119526	GEORGETOWN	TX		01/29/2108		270,872							264	264			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100119527	HOLBROOK	NY		01/30/2108		484,822							428	428			
100119529	BROOMFIELD	CO		01/31/2108		423,411							339	339			
100119530	MINNEOLA	FL		02/01/2108		343,103							464	464			
100119531	MINNEOLA	FL		02/02/2108		312,290							250	250			
100119532	FAIRVIEW	TN		02/03/2108		389,358							642	642			
100119533	SNELLVILLE	GA		02/04/2108		284,540							244	244			
100119534	CHARLOTTE	NC		02/05/2108		415,941							309	309			
100119535	MANOR	TX		02/06/2108		375,584							416	416			
100119536	MIDLOTHIAN	VA		02/07/2108		309,948							462	462			
100119537	HUMBLE	TX		02/08/2108		264,921							940	940			
100119538	LAS VEGAS	NV		02/09/2108		257,044							206	206			
100119539	TOBYHANNA	PA		02/10/2108		287,786							214	214			
100119540	BOYNTON BEACH	FL		02/11/2108		210,861							339	339			
100119541	WESTLAKE	FL		02/12/2108		351,081							842	842			
100119542	CHICAGO	IL		02/13/2108		209,844							156	156			
100119543	WEST SACRAMENTO	CA		02/14/2108		329,509							491	491			
100119544	NORTHGLENN	CO		02/15/2108		334,152							40,848	40,848			
100119546	APEX	NC		02/16/2108		495,552							448	448			
100119547	DAWSONVILLE	GA		02/17/2108		573,409							488	488			
100119548	WESTLAKE	FL		02/18/2108		949,781							927	927			
100119549	MOSELEY	VA		02/19/2108		199,400							410	410			
100119550	JENSEN BEACH	FL		02/20/2108		347,742							258	258			
100119551	ZIMMERMAN	MN		02/21/2108		213,512							163	163			
100119552	PERRIS	CA		02/22/2108		445,900							300	300			
100119553	PHOENIX	OR		02/23/2108		262,262							200	200			
100119554	HOUSTON	TX		02/24/2108		286,856							1,894	1,894			
100119555	CHARLOTTE	NC		02/25/2108		254,526							200	200			
100119556	HOBOKEN	NJ		02/26/2108		704,038							5,761	5,761			
100119557	LUXEMBOURG	LUX		02/27/2108		20,828							165	165	(8)		(8)
100119558	LUXEMBOURG	LUX		02/28/2108		143,857							60	60	(19)		(19)
100119559	LUXEMBOURG	LUX		02/29/2108		1,144,000							(159)	(159)	(159)		(159)
100119560	LUXEMBOURG	LUX		03/01/2108		774,400							(92)	(92)	(92)		(92)
100119561	LUXEMBOURG	LUX		03/02/2108		240,000							(25)	(25)	(25)		(25)
100119562	LUXEMBOURG	LUX		03/03/2108		1,440,000							(177)	(177)	(177)		(177)
100119563	LUXEMBOURG	LUX		03/04/2108		644,800							(70)	(70)	(70)		(70)
100119564	LUXEMBOURG	LUX		03/05/2108		98,647							284	284	(21)		(21)
100119565	LUXEMBOURG	LUX		03/06/2108		160,000							(18)	(18)	(18)		(18)
100119566	LUXEMBOURG	LUX		03/07/2108		358,400							(45)	(45)	(45)		(45)
100119567	LUXEMBOURG	LUX		03/08/2108		172,160							(19)	(19)	(19)		(19)
100119568	LUXEMBOURG	LUX		03/09/2108		462,030							(47)	(47)	(47)		(47)
100119569	LUXEMBOURG	LUX		03/10/2108		540,889							737	737	(95)		(95)
100119570	LUXEMBOURG	LUX		03/11/2108		11,654							167	167	(7)		(7)
100119571	LUXEMBOURG	LUX		03/12/2108		616,000							(79)	(79)	(79)		(79)
100119572	LUXEMBOURG	LUX		03/13/2108		208,000							(28)	(28)	(28)		(28)
100119573	LUXEMBOURG	LUX		03/14/2108		471,659							(49)	(49)	(49)		(49)
100119574	LUXEMBOURG	LUX		03/15/2108		480,000							(50)	(50)	(50)		(50)
100119575	LUXEMBOURG	LUX		03/16/2108		504,000							(62)	(62)	(62)		(62)
100119576	LUXEMBOURG	LUX		03/17/2108		361,600							(45)	(45)	(45)		(45)
100119577	LUXEMBOURG	LUX		03/18/2108		1,120,000							(125)	(125)	(125)		(125)
100119578	LUXEMBOURG	LUX		03/19/2108		160,000							(18)	(18)	(18)		(18)
100119579	LUXEMBOURG	LUX		03/20/2108		480,000							(63)	(63)	(63)		(63)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119580	LUXEMBOURG	LUX		03/21/2108		1,411,200							(175)	(175)	(175)		(175)
100119581	LUXEMBOURG	LUX		03/22/2108		398,662							664	664	(74)		(74)
100119582	LUXEMBOURG	LUX		03/23/2108		162,400							(22)	(22)	(22)		(22)
100119583	LUXEMBOURG	LUX		03/24/2108		3,192,000							(400)	(400)	(400)		(400)
100119584	LUXEMBOURG	LUX		03/25/2108		288,000							(39)	(39)	(39)		(39)
100119585	LUXEMBOURG	LUX		03/26/2108		944,000							(116)	(116)	(116)		(116)
100119586	LUXEMBOURG	LUX		03/27/2108		638,400							(81)	(81)	(81)		(81)
100119587	LUXEMBOURG	LUX		03/28/2108		378,000							(48)	(48)	(48)		(48)
100119588	LUXEMBOURG	LUX		03/29/2108		160,000							(16)	(16)	(16)		(16)
100119589	LUXEMBOURG	LUX		03/30/2108		448,000							(58)	(58)	(58)		(58)
100119594	CORONA	CA		03/31/2108		999,139							861	861			
100119595	VISALIA	CA		04/01/2108		275,805							195	195			
100119601	GAINESVILLE	FL		04/02/2108		359,765							235	235			
100119602	COLLIERVILLE	TN		04/03/2108		439,582							318	318			
100119603	MIAMI	FL		04/04/2108		605,683							367	367			
100119621	OCEANSIDE	CA		04/05/2108		337,325							175	175			
100119622	CORONA	CA		04/06/2108		699,597							403	403			
100119632	GARDENA	CA		04/07/2108		584,597							403	403			
100119634	CLEVELAND	OH		04/08/2108		143,829							171	171			
100119636	PAYSON	AZ		04/09/2108		741,989							511	511			
100119637	YUMA	AZ		04/10/2108		174,892							308	308			
100119641	CONCORD	NC		04/11/2108		259,875							125	125			
100119644	HESPERIA	CA		04/12/2108		382,962							238	238			
100119648	LINDENWOLD	NJ		04/13/2108		147,022							978	978			
100119649	ENCINO	CA		04/14/2108		495,705							28	28			
100119651	OAKLAND	CA		04/15/2108		401,459							291	291			
100119657	FONTANA	CA		04/16/2108		628,824							3,176	3,176			
100119662	FRESNO	TX		04/17/2108		267,607							195	195			
100119663	RANCHO MISSION VIEJO	CA		04/18/2108		519,697							263	263			
100119664	WEEKI WACHEE	FL		04/19/2108		373,708							292	292			
100119670	LANDIS	NC		04/20/2108		104,926							74	74			
100119671	PORT ORANGE	FL		04/21/2108		279,623							189	189			
100119672	AIKEN	SC		04/22/2108		414,591							409	409			
100119850	HUGHSON	CA		04/23/2108		1,217,268							1,482	1,482			
100119851	GARDENA	CA		04/24/2108		573,188							796	796			
100119852	LAS VEGAS	NV		04/25/2108		323,539							253	253			
100119853	DELRAY BEACH	FL		04/26/2108		163,512							119	119			
100119855	VALENCIA	CA		04/27/2108		1,494,629							1,118	1,118			
100119856	PITTSBURGH	PA		04/28/2108		505,959							291	291			
100119857	MYRTLE BEACH	SC		04/29/2108		179,899							101	101			
100119858	PITTSBURGH	PA		04/30/2108		356,045							205	205			
100119859	CLIFTON TOWNSHIP	PA		05/01/2108		262,840							1,160	1,160			
100119861	LAKE HARMONY	PA		05/02/2108		402,929							287	287			
100119862	SAN ANTONIO	TX		05/03/2108		107,736							64	64			
100119863	HAMPTON	VA		05/04/2108		142,004							96	96			
100119864	HAMPTON	VA		05/05/2108		140,256							94	94			
100119865	PALM DESERT	CA		05/06/2108		358,740							231	231			
100119866	BLYTHE	CA		05/07/2108		94,333							67	67			
100119867	GLENWOOD SPRINGS	CO		05/08/2108		270,241							787,953	787,953			
100119868	NEW ORLEANS	LA		05/09/2108		1,998,400							1,599	1,599			
100119870	HURST	TX		05/10/2108		207,747							127	127			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119871	SAINT CLOUD	FL		05/11/2108		523,871							326	326			
100119872	MIAMI BEACH	FL		05/12/2108		449,424							289	289			
100119873	SUMMERTOWN	TN		05/13/2108		239,735							132	132			
100119874	SEATTLE	WA		05/14/2108		464,405							595	595			
100119875	DAVIE	FL		05/15/2108		358,958							242	242			
100119876	ENTERPRISE	AL		05/16/2108		108,681							69	69			
100119877	VALLEY CENTER	KS		05/17/2108		509,364							319	319			
100119878	SARTELL	MN		05/18/2108		270,351							1,649	1,649			
100119879	AVENTURA	FL		05/19/2108		222,085							158	158			
100119880	TAMPA	FL		05/20/2108		200,751							864	864			
100119881	LAKE ZURICH	IL		05/21/2108		155,805							98	98			
100119882	LAS CRUCES	NM		05/22/2108		479,694							306	306			
100119883	SAN JOSE	CA		05/23/2108		379,551							449	449			
100119884	MIAMI	FL		05/24/2108		367,247							253	253			
100119885	EAST ELMHURST	NY		05/25/2108		478,351							241	241			
100119886	JOLIET	IL		05/26/2108		464,732							268	268			
100119887	WAYNESVILLE	OH		05/27/2108		199,757							122	122			
100119888	LAKE BLUFF	IL		05/28/2108		779,099							901	901			
100119889	PARKER	CO		05/29/2108		1,834,486							4,148	4,148			
100119890	DOYLESTOWN	PA		05/30/2108		282,247							553	553			
100119891	ESCONDIDO	CA		05/31/2108		849,275							725	725			
100119892	DEARBORN HTS	MI		06/01/2108		203,253							124	124			
100119894	FALLS CHURCH	VA		06/02/2108		245,195							128	128			
100119895	EAGLE	CO		06/03/2108		948,513							1,487	1,487			
100119896	SALISBURY	NH		06/04/2108		323,157							925	925			
100119897	MIRAMAR	FL		06/05/2108		1,273,005							1,001	1,001			
100119898	PALMETTO	FL		06/06/2108		383,334							226	226			
100119899	LITTLE RIVER	SC		06/07/2108		195,858							142	142			
100119900	PARKLAND	FL		06/08/2108		479,416							293	293			
100119901	KISSIMMEE	FL		06/09/2108		279,603							199	199			
100119902	DUNELLEN	NJ		06/10/2108		346,470							191	191			
100119903	CONROE	TX		06/11/2108		214,145							119	119			
100119904	SAN TAN VALLEY	AZ		06/12/2108		237,840							160	160			
100119905	WELLINGTON	FL		06/13/2108		659,579							421	421			
100119906	RIVERSIDE	CA		06/14/2108		891,525							475	475			
100119907	ST PETE BEACH	FL		06/15/2108		192,368							132	132			
100119909	ARVADA	CO		06/16/2108		372,480							270	270			
100119910	GREENVILLE	SC		06/17/2108		182,754							124	124			
100119911	TEMPE	AZ		06/18/2108		220,344							156	156			
100119912	DEERFIELD BEACH	FL		06/19/2108		806,280							2,559	2,559			
100119913	PEMBROKE	MA		06/20/2108		493,816							1,184	1,184			
100119914	TRACY	CA		06/21/2108		629,577							423	423			
100119916	CARMEL	IN		06/22/2108		507,205							795	795			
100119917	DALLAS	TX		06/23/2108		2,179,998							1,502	1,502			
100119918	NEW YORK	NY		06/24/2108		2,158,622							1,378	1,378			
100119919	PHOENIX	AZ		06/25/2108		629,819							181	181			
100119920	STUART	FL		06/26/2108		1,719,262							370	370			
100119921	PHOENIX	AZ		06/27/2108		629,832							168	168			
100119922	PHOENIX	AZ		06/28/2108		629,690							310	310			
100119925	PHOENIX	AZ		06/29/2108		629,832							168	168			
100119926	MIDDLE RIVER	MD		06/30/2108		221,836							164	164			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119927	FRANKLIN SQUARE	NY		07/01/2108		114,845							155	155			
100119928	HUNTINGTON BEACH	CA		07/02/2108		1,307,773							2,050	2,050			
100119929	BROOKLYN	NY		07/03/2108		640,000											
100119931	SENECA	SC		07/04/2108		701,672							328	328			
100119932	TACOMA	WA		07/05/2108		323,370							443	443			
100119934	RIVERSIDE	CA		07/06/2108		804,593							455	455			
100119936	CREAM RIDGE	NJ		07/07/2108		280,842							409	409			
100119937	CLOVIS	CA		07/08/2108		323,886							241	241			
100119939	LAKE BUTLER	FL		07/09/2108		136,938							82	82			
100119940	HYATTSVILLE	MD		07/10/2108		323,606							198	198			
100119942	AKRON	OH		07/11/2108		77,261							45	45			
100119943	KENNESAW	GA		07/12/2108		299,629							194	194			
100119946	ALISO VIEJO	CA		07/13/2108		614,284							260	260			
100119949	HAM LAKE	MN		07/14/2108		399,834							337	337			
100119952	SANTA CLARITA	CA		07/15/2108		411,375							752	752			
100119957	SANTA ANA	CA		07/16/2108		582,881							961	961			
100119967	LUTZ	FL		07/17/2108		258,208							192	192			
100119973	DALLAS	TX		07/18/2108		314,722							278	278			
100119977	DENVER	NC		07/19/2108		547,017							483	483			
100119987	SPOKANE	WA		07/20/2108		325,614							319	319			
100119990	LANCASTER	MA		07/21/2108		267,427							215	215			
100119998	LAKE GENEVA	WI		07/22/2108		412,201							301	301			
100120000	ITHACA	NY		07/23/2108		311,462							4,000	4,000			
100120001	HANOVER	MD		07/24/2108		338,660							282	282			
100120003	SHORELINE	WA		07/25/2108		598,608							698	698			
100120012	SOUTHAMPTON	PA		07/26/2108		359,373							340	340			
100120013	HOWELL	NJ		07/27/2108		460,490							381	381			
100120014	BLOOMINGDALE	GA		07/28/2108		237,463							265	265			
100120017	AUSTIN	AR		07/29/2108		369,213							269	269			
100120029	LEHIGH ACRES	FL		07/30/2108		239,361							214	214			
100120030	CAPE CORAL	FL		07/31/2108		231,821							340	340			
100120032	FRESNO	CA		08/01/2108		333,209							243	243			
100120033	LEHIGH ACRES	FL		08/02/2108		235,621							211	211			
100120035	LEHIGH ACRES	FL		08/03/2108		239,361							214	214			
100120038	MIDLAND	TX		08/04/2108		318,275							238	238			
100120046	SIDNEY	OH		08/05/2108		389,374							314	314			
100120049	RICHMOND	TX		08/06/2108		711,554							1,435	1,435			
100120059	PHOENIX	AZ		08/07/2108		241,861							195	195			
100120064	PHOENIX	AZ		08/08/2108		233,625							188	188			
100120087	KISSIMMEE	FL		08/09/2108		505,269							614	614			
100120090	MIAMI	FL		08/10/2108		598,694							655	655			
100120094	PICKERINGTON	OH		08/11/2108		434,352							325	325			
100120098	BOGOTA	NJ		08/12/2108		353,154							1,319	1,319			
100120111	AZLE	TX		08/13/2108		239,447							276	276			
100120128	DENTON	TX		08/14/2108		531,727							388	388			
100120130	RALEIGH	NC		08/15/2108		329,521							240	240			
100120134	SMITHFIELD	NC		08/16/2108		228,600							300	300			
100120135	DAWSONVILLE	GA		08/17/2108		220,209							28,284	28,284			
100120137	DAWSONVILLE	GA		08/18/2108		248,749							59	59			
100120141	LUTHERVILLE TIMONIUM	MD		08/19/2108		159,536							25,650	25,650			
100120142	BOISE	ID		08/20/2108		781,890							541	541			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120143	SAINT AUGUSTINE	FL		08/21/2108		461,397							294	294			
100120147	DANIEL ISLAND	SC		08/22/2108		239,851							149	149			
100120157	CORONA	CA		08/23/2108		723,264							486	486			
100120164	KNOXVILLE	TN		08/24/2108		318,217							183	183			
100120191	MIRAMAR	FL		08/25/2108		1,021,049							939	939			
100120201	HOLLIS	NY		08/26/2108		734,470							513	513			
100120248	FORT COLLINS	CO		08/27/2108		1,038,564							720	720			
100120282	SAN BERNARDINO	CA		08/28/2108		294,873							127	127			
100120305	PALM DESERT	CA		08/29/2108		415,364							316	316			
100120318	RICHARDSON	TX		08/30/2108		314,783							217	217			
100120320	CELINA	TX		08/31/2108		333,482							314	314			
100120329	CORONA	CA		09/01/2108		587,033							485	485			
100120331	WARNER ROBINS	GA		09/02/2108		256,172							165	165			
100120332	CASSELBERRY	FL		09/03/2108		299,748							252	252			
100120356	POMPANO BEACH	FL		09/04/2108		610,819							431	431			
100120637	RICHMOND	TX		09/05/2108		337,047							226	226			
100120638	MURFREESBORO	TN		09/06/2108		259,335							165	165			
100120639	MORENO VALLEY	CA		09/07/2108		472,500											
100120645	TEMECULA	CA		09/08/2108		1,558,376							815	815			
100120646	WILDWOOD CREST	NJ		09/09/2108		186,645							105	105			
100120647	HALLANDALE BEACH	FL		09/10/2108		110,261							97	97			
100120684	ANNA	TX		09/11/2108		277,238							187	187			
100120691	TEMECULA	CA		09/12/2108		281,194							248	248			
100120693	MEBANE	NC		09/13/2108		290,742							5,200	5,200			
100120702	PRINCETON	TX		09/14/2108		275,707							218	218			
100120704	ANNA	TX		09/15/2108		254,546							189	189			
100120708	BROOKINGS	OR		09/16/2108		284,788							212	212			
100120710	PRINCETON	TX		09/17/2108		223,259							166	166			
100120711	LAWRENCEVILLE	GA		09/18/2108		323,752							240	240			
100120716	CHARLOTTE	NC		09/19/2108		255,239							190	190			
100120717	PRINCETON	TX		09/20/2108		232,269							156	156			
100120718	SAN ANTONIO	TX		09/21/2108		202,138							162	162			
100120719	MORGAN HILL	CA		09/22/2108		699,481							520	520			
100120721	GOLD BEACH	OR		09/23/2108		423,436							314	314			
100120725	CLIFTON	NJ		09/24/2108		374,700							300	300			
100120726	BAYONNE	NJ		09/25/2108		500,180							10,411	10,411			
100120729	PRINCETON	TX		09/26/2108		279,467							208	208			
100120730	SAN ANTONIO	TX		09/27/2108		299,735							265	265			
100120737	WINSTON SALEM	NC		09/28/2108		217,788							179	179			
100120740	RANCHO MIRAGE	CA		09/29/2108		269,800							200	200			
100120742	AURORA	CO		09/30/2108		211,843							157	157			
100120745	CASA GRANDE	AZ		10/01/2108		158,126							67,623	67,623			
100120746	SACRAMENTO	CA		10/02/2108		319,745							215	215			
100120752	CUMMING	GA		10/03/2108		309,914							230	230			
100120756	KIRKLAND	WA		10/04/2108		337,849							251	251			
100120758	HUTTO	TX		10/05/2108		331,144							333	333			
100120760	ORANGE BEACH	AL		10/06/2108		559,319							342	342			
100120761	HELEN	GA		10/07/2108		288,513							197	197			
100120767	BATON ROUGE	LA		10/08/2108		210,527							316	316			
100120769	PHOENIX	AZ		10/09/2108		370,711							270	270			
100120772	SAN ANTONIO	FL		10/10/2108		496,458							782	782			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120773	IMPERIAL BEACH	CA		10/11/2108		501,518							382	382			
100120778	MANASSAS	VA		10/12/2108		335,500							168	168			
100120779	BUENA VISTA	CO		10/13/2108		359,758							242	242			
100120781	TORRANCE	CA		10/14/2108		738,870							567	567			
100120783	NAPA	CA		10/15/2108		583,673							327	327			
100120787	WINFIELD	KS		10/16/2108		231,718							142	142			
100120791	SEVIERVILLE	TN		10/17/2108		387,528							237	237			
100120799	GARNER	NC		10/18/2108		487,997							328	328			
100120803	SOLON	OH		10/19/2108		699,295							705	705			
100120806	WEST YARMOUTH	MA		10/20/2108		306,298							278	278			
100120807	MONTEBELLO	CA		10/21/2108		371,446							278	278			
100120810	PANAMA CITY BEACH	FL		10/22/2108		295,463							307	307			
100120819	LUBBOCK	TX		10/23/2108		191,789							106	106			
100120820	MIAMI	FL		10/24/2108		505,927							323	323			
100120822	SAN DIEGO	CA		10/25/2108		1,817,089							1,251	1,251			
100120823	TOBYHANNA	PA		10/26/2108		467,694							306	306			
100120828	GOODYEAR	AZ		10/27/2108		336,031							222	222			
100120830	SEVIERVILLE	TN		10/28/2108		386,493							204	204			
100120832	WILSON	WY		10/29/2108		1,049,201							799	799			
100120833	DAVIE	FL		10/30/2108		422,164							194	194			
100120837	DAVENPORT	FL		10/31/2108		326,975							225	225			
100120844	DESERT HOT SPRINGS	CA		11/01/2108		399,764							236	236			
100120845	LAKE FOREST	IL		11/02/2108		1,497,876							1,066	1,066			
100120847	DESTIN	FL		11/03/2108		322,272							228	228			
100120850	SAINT PETERSBURG	FL		11/04/2108		154,888							112	112			
100120887	PONTE VEDRA	FL		11/05/2108		624,822							525	525			
100120891	MCDONOUGH	GA		11/06/2108		291,758							217	217			
100120892	LAGUNA NIGUEL	CA		11/07/2108		428,498							502	502			
100120893	LAGUNA NIGUEL	CA		11/08/2108		419,640							360	360			
100120896	LOS ANGELES	CA		11/09/2108		994,791							833	833			
100120897	TUCSON	AZ		11/10/2108		243,823							177	177			
100120904	PORT ANGELES	WA		11/11/2108		408,500							176	176			
100120905	DUCK CREEK VILLAGE	UT		11/12/2108		495,475							449	449			
100120907	ALHAMBRA	CA		11/13/2108		516,616							(386)	(386)			
100120911	MOSELEY	VA		11/14/2108		372,957							301	301			
100120916	PINETOP	AZ		11/15/2108		238,108							197	197			
100120917	BOONE	NC		11/16/2108		397,182							318	318			
100120918	VILLAS	NJ		11/17/2108		334,121							51,079	51,079			
100120919	ORLANDO	FL		11/18/2108		473,257							343	343			
100120920	UPPER ARLINGTON	OH		11/19/2108		227,066							164	164			
100120922	CAPE CORAL	FL		11/20/2108		299,783							217	217			
100120926	TROUTMAN	NC		11/21/2108		724,837							782	782			
100120932	PENSACOLA	FL		11/22/2108		293,714							249	249			
100120936	OAK ISLAND	NC		11/23/2108		287,448							232	232			
100120937	SUMMERVILLE	SC		11/24/2108		334,230							386	386			
100120938	GEORGETOWN	TX		11/25/2108		453,706							375	375			
100120939	POINCIANA	FL		11/26/2108		318,258							(261)	(261)			
100120940	HARDEEVILLE	SC		11/27/2108		434,159							436	436			
100120943	MYRTLE BEACH	SC		11/28/2108		285,571							300	300			
100120945	HANOVER	PA		11/29/2108		405,000							(308)	(308)			
100120952	ELBERT	CO		11/30/2108		499,097							403	403			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120954	SILVER SPRING	MD		12/01/2108		377,701							276	276			
100120958	MILLSBORO	DE		12/02/2108		335,328							337	337			
100120961	PORT CHARLOTTE	FL		12/03/2108		332,995							243	243			
100120962	CHARLOTTE	NC		12/04/2108		291,254							293	293			
100120978	DERRY	NH		12/05/2108		555,409							600	600			
100120983	LYTLE CREEK	CA		12/06/2108		417,297							703	703			
100120985	LAKE HAVASU CITY	AZ		12/07/2108		503,626							374	374			
100120987	BRUNSWICK	ME		12/08/2108		237,561							172	172			
100120989	ERIE	PA		12/09/2108		340,000							20,000	20,000			
100120992	VERO BEACH	FL		12/10/2108		399,937							1,313	1,313			
100120997	KINGSPORT	TN		12/11/2108		323,777							223	223			
100120998	FERNANDINA BEACH	FL		12/12/2108		326,008							242	242			
100121000	OCEAN CITY	MD		12/13/2108		311,025							225	225			
100121002	BIG BEAR CITY	CA		12/14/2108		599,230							20	20			
100121012	DALLAS	TX		12/15/2108		336,602							301	301			
100121015	LINCOLN CITY	OR		12/16/2108		599,129							437	437			
100121018	SANTA FE	NM		12/17/2108		505,874							376	376			
100121024	EDGEWATER	FL		12/18/2108		302,170							230	230			
100121025	NASHVILLE	TN		12/19/2108		240,192							180	180			
100121028	PALMETTO	FL		12/20/2108		551,530							399	399			
100121029	BANDERA	TX		12/21/2108		353,744							256	256			
100121031	HENDERSON	NV		12/22/2108		264,078							318	318			
100121032	KISSIMMEE	FL		12/23/2108		345,652							348	348			
100121034	FERNANDINA BEACH	FL		12/24/2108		415,380							309	309			
100121035	HILLSBORO	OR		12/25/2108		399,664							336	336			
100121036	CHARLOTTE	NC		12/26/2108		314,115							251	251			
100121037	SAN ANTONIO	TX		12/27/2108		287,786							214	214			
100121042	EVERETT	WA		12/28/2108		369,827							173	173			
100121050	NETHERLANDS	NLD		12/29/2108		521,600							(43)	(43)	(43)		(43)
100121051	NETHERLANDS	NLD		12/30/2108		89,600							(9)	(9)	(9)		(9)
100121052	NETHERLANDS	NLD		12/31/2108		80,000							(6)	(6)	(6)		(6)
100121053	NETHERLANDS	NLD		01/01/2109		235,200							(23)	(23)	(23)		(23)
100121054	NETHERLANDS	NLD		01/02/2109		448,000							(47)	(47)	(47)		(47)
100121055	NETHERLANDS	NLD		01/03/2109		756,000							(62)	(62)	(62)		(62)
100121056	NETHERLANDS	NLD		01/04/2109		180,800							(10)	(10)	(10)		(10)
100121057	NETHERLANDS	NLD		01/05/2109		335,575							(30)	(30)	(30)		(30)
100121058	NETHERLANDS	NLD		01/06/2109		9,380							47	47	(2)		(2)
100121059	NETHERLANDS	NLD		01/07/2109		127,200							(11)	(11)	(11)		(11)
100121060	NETHERLANDS	NLD		01/08/2109		281,960							(24)	(24)	(24)		(24)
100121061	NETHERLANDS	NLD		01/09/2109		136,000							(4)	(4)	(4)		(4)
100121062	NETHERLANDS	NLD		01/10/2109		188,000							(7)	(7)	(7)		(7)
100121063	NETHERLANDS	NLD		01/11/2109		112,000							(3)	(3)	(3)		(3)
100121064	NETHERLANDS	NLD		01/12/2109		384,000							(10)	(10)	(10)		(10)
100121065	NETHERLANDS	NLD		01/13/2109		6,176											
100121066	NETHERLANDS	NLD		01/14/2109		139,624							(4)	(4)	(4)		(4)
100121067	NETHERLANDS	NLD		01/15/2109		154,000							(14)	(14)	(14)		(14)
100121068	NETHERLANDS	NLD		01/16/2109		330,000							(32)	(32)	(32)		(32)
100121069	NETHERLANDS	NLD		01/17/2109		192,000							(7)	(7)	(7)		(7)
100121070	NETHERLANDS	NLD		01/18/2109		12,800											
100121071	NETHERLANDS	NLD		01/19/2109		228,000							(20)	(20)	(20)		(20)
100121072	NETHERLANDS	NLD		01/20/2109		306,000							(10)	(10)	(10)		(10)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100121073	NETHERLANDS	NLD		01/21/2109		106,400							(5)	(5)	(5)		(5)
100121074	NETHERLANDS	NLD		01/22/2109		288,000							(13)	(13)	(13)		(13)
100121075	NETHERLANDS	NLD		01/23/2109		212,800							(11)	(11)	(11)		(11)
100121076	NETHERLANDS	NLD		01/24/2109		164,456							(4)	(4)	(4)		(4)
100121077	NETHERLANDS	NLD		01/25/2109		3,944											
100126276	MANCHESTER	NH		01/26/2109		363,580							170	170			
100126277	LITTLETON	CO		01/27/2109		1,698,536							1,464	1,464			
100126278	FORT LAUDERDALE	FL		01/28/2109		490,885							365	365			
100126439	ROCKY MOUNT	VA		01/29/2109		106,681							350	350			
100126440	PHILADELPHIA	PA		01/30/2109		214,966							1,259	1,259			
100126441	HUMBOLDT	TN		01/31/2109		26,825							677	677			
100126442	FRACKVILLE	PA		02/01/2109		33,934							349	349			
100126443	LAKELAND	FL		02/02/2109		31,640							3,882	3,882			
100126444	MONTROSE	GA		02/03/2109		200,984							2,938	2,938			
100126445	SHELBY	NC		02/04/2109		85,314							1,270	1,270			
100126446	OSWEGO	NY		02/05/2109		21,776							2,832	2,832			
100126447	GRANITE CITY	IL		02/06/2109		126,395							2,097	2,097			
100126448	TUSCALOOSA	AL		02/07/2109		13,230							2,848	2,848			
100126451	CONYERS	GA		02/08/2109		62,726							8,668	8,668			
100126452	BOWLING GREEN	KY		02/09/2109		77,670							3,255	3,255			
100126453	DENTON	MD		02/10/2109		4,495							1,835	1,835			
100126454	SAINT LOUIS	MO		02/11/2109		180,709							418	418			
100126455	PULASKI	NY		02/12/2109		51,056							1,771	1,771			
100126456	HOMER	NY		02/13/2109		87,734							1,043	1,043			
100126457	ALTOONA	PA		02/14/2109		22,111							1,989	1,989			
100126458	MAHANOY CITY	PA		02/15/2109		15,846							1,754	1,754			
100126459	ALBANY	GA		02/16/2109		75,579							1,834	1,834			
100126460	COCHRAN	GA		02/17/2109		58,128							2,446	2,446			
100126461	PHILADELPHIA	PA		02/18/2109		66,104							1,678	1,678			
100126462	OWENSBORO	KY		02/19/2109		153,880							318	318			
100126463	MACON	GA		02/20/2109		15,452							646	646			
100126464	DETROIT	MI		02/21/2109		14,313							8,407	8,407			
100126465	SHERBURNE	NY		02/22/2109		8,185							815	815			
100126466	SOUTH CHARLESTON	OH		02/23/2109		117,582							4,086	4,086			
100126468	DUNCANVILLE	TX		02/24/2109		86,739							2,053	2,053			
100126469	JEFFERSONVILLE	IN		02/25/2109		59,771							2,961	2,961			
100126470	MORGANTOWN	KY		02/26/2109		134,508							831	831			
100126471	ROME	GA		02/27/2109		196,143							2,881	2,881			
100126472	LITCHFIELD PARK	AZ		02/28/2109		247,634							826	826			
100126475	TOMS RIVER	NJ		03/01/2109		211,638							2,336	2,336			
100126476	THONOTOSASSA	FL		03/02/2109		120,653							1,293	1,293			
100126477	MADISON	WI		03/03/2109		50,010							78,282	78,282			
100126478	TIFTON	GA		03/04/2109		360,935							6,266	6,266			
100126479	PALMDALE	CA		03/05/2109		367,986							1,344	1,344			
100126480	SAINT LOUIS	MO		03/06/2109		184,127							1,085	1,085			
100126481	DECATUR	GA		03/07/2109		110,547							2,264	2,264			
100126482	SYLVANIA	OH		03/08/2109		252,169							861	861			
100126483	SPRINGFIELD	MO		03/09/2109		88,622							1,842	1,842			
100126484	LYNWOOD	CA		03/10/2109		124,567							3,440	3,440			
100126485	KATY	TX		03/11/2109		133,982							892	892			
100126486	CLAYTON	IN		03/12/2109		111,581							3,090	3,090			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126487	SAN ANTONIO	TX		03/13/2109		63,325							1,178	1,178			
100126488	STRINGTOWN	OK		03/14/2109		50,536							1,496	1,496			
100126489	LOCKPORT	IL		03/15/2109		149,750							2,714	2,714			
100126490	BUFORD	GA		03/16/2109		72,859							2,541	2,541			
100126491	HAMPTONVILLE	NC		03/17/2109		70,424							1,115	1,115			
100126492	EUREKA	CA		03/18/2109		2,942							3,163	3,163			
100126493	HUMBLE	TX		03/19/2109		99,408							1,650	1,650			
100126494	WOODBURN	OR		03/20/2109		161,213							4,107	4,107			
100126496	SANFORD	FL		03/21/2109		20,310							1,511	1,511			
100126497	LITHIA	FL		03/22/2109		41,998							1,316	1,316			
100126498	MIAMI	FL		03/23/2109		159,970							2,615	2,615			
100126499	AUGUSTA	GA		03/24/2109		97,855							2,497	2,497			
100126500	MEMPHIS	TN		03/25/2109		5,160							302	302			
100126501	ARLINGTON	TX		03/26/2109		6,893							1,897	1,897			
100126502	SAN ANTONIO	TX		03/27/2109		94,551							3,790	3,790			
100126503	NORTH BABYLON	NY		03/28/2109		490,139							9,587	9,587			
100126504	CLEVELAND	OH		03/29/2109		7,808							195	195			
100126506	CRAWFORDSVILLE	IN		03/30/2109		88,434							1,556	1,556			
100126507	MABELVALE	AR		03/31/2109		304,066							1,672	1,672			
100126508	MONTGOMERY	AL		04/01/2109		92,151							1,350	1,350			
100126509	BAKERSFIELD	CA		04/02/2109		37,558							892	892			
100126510	WESTMINSTER	MD		04/03/2109		160,691							2,567	2,567			
100126511	ROCHESTER	NY		04/04/2109		10,810							1,140	1,140			
100126512	MONTGOMERY	AL		04/05/2109		69,435							1,367	1,367			
100126513	NELSONVILLE	OH		04/06/2109		81,121							1,465	1,465			
100126514	EL PASO	TX		04/07/2109		71,342							1,312	1,312			
100126515	GREER	SC		04/08/2109		225,425							5,293	5,293			
100126516	RENOVO	PA		04/09/2109		65,028							368	368			
100126517	KEARNEYSVILLE	WV		04/10/2109		141,464							306	306			
100126518	BALTIMORE	MD		04/11/2109		6,203							3,476	3,476			
100126519	STOKESDALE	NC		04/12/2109		181,105							468	468			
100126520	BUFFALO	NY		04/13/2109		24,707							1,300	1,300			
100126521	TALLAHASSAEE	FL		04/14/2109		38,792							4,250	4,250			
100126522	VALLEY	AL		04/15/2109		104,013							2,538	2,538			
100126523	OXFORD	FL		04/16/2109		28,584							573	573			
100126524	FT LAUDERDALE	FL		04/17/2109		313,643							583	583			
100126525	DANA	IL		04/18/2109		13,606							2,484	2,484			
100126526	GRAYSON	KY		04/19/2109		16,961							2,833	2,833			
100126527	LEAVENWORTH	KS		04/20/2109		155,443							2,944	2,944			
100126530	BALTIMORE	MD		04/21/2109		81,694							2,843	2,843			
100126531	WINSTON SALEM	NC		04/22/2109		12,411							3,854	3,854			
100126532	KINSTON	NC		04/23/2109		29,810							4,097	4,097			
100126533	N TONAWANDA	NY		04/24/2109		29,065							2,531	2,531			
100126534	KNOWLESVILLE	NY		04/25/2109		54,582							1,652	1,652			
100126535	TOLEDO	OH		04/26/2109		122,417							4,285	4,285			
100126536	OKMULGEE	OK		04/27/2109		157,585							2,867	2,867			
100126537	CARBONDALE	PA		04/28/2109		141,343							2,183	2,183			
100126538	PHILADELPHIA	PA		04/29/2109		3,962							2,850	2,850			
100126539	CONWAY	SC		04/30/2109		123,121							5,033	5,033			
100126540	BEAUMONT	TX		05/01/2109		33,379							1,469	1,469			
100126541	JONESBORO	GA		05/02/2109		31,412							6,814	6,814			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126542	FLORENCE	SC		05/03/2109		474,339							1,349	1,349			
100126543	PHILADELPHIA	PA		05/04/2109		39,849							968	968			
100126544	SAN DIEGO	CA		05/05/2109		375,336							1,946	1,946			
100126545	GREELEY	CO		05/06/2109		24,051							3,505	3,505			
100126546	AUGUSTA	GA		05/07/2109		162,110							4,063	4,063			
100126547	PEORIA	IL		05/08/2109		10,885							1,818	1,818			
100126548	BUFFALO	NY		05/09/2109		10,135							2,349	2,349			
100126549	JACKSONVILLE	FL		05/10/2109		75,791							3,228	3,228			
100126550	WINDSOR	CT		05/11/2109		415,960							2,228	2,228			
100126551	MILWAUKEE	WI		05/12/2109		98,568							334	334			
100126552	BLUE ISLAND	IL		05/13/2109		298,067							1,694	1,694			
100126553	DINGMANS FERRY	PA		05/14/2109		494,236							2,911	2,911			
100126554	SANTEE	SC		05/15/2109		49,414							859	859			
100126555	MACON	GA		05/16/2109		161,661							479	479			
100126556	KANSAS CITY	MO		05/17/2109		81,643							408	408			
100126557	LA PLACE	LA		05/18/2109		616,213							9,161	9,161			
100126558	MONTCLAIR	NJ		05/19/2109		935,824							5,956	5,956			
100126560	AMERICAN CANYON	CA		05/20/2109		1,195,021							2,386	2,386			
100126561	BROCKTON	MA		05/21/2109		496,970							5,572	5,572			
100126562	LANCASTER	CA		05/22/2109		309,562							6,103	6,103			
100126563	JACKSONVILLE	FL		05/23/2109		210,188							1,279	1,279			
100126564	BRIDGEPORT	NJ		05/24/2109		231,468							2,359	2,359			
100126565	ARLINGTON	TX		05/25/2109		176,925							2,471	2,471			
100126566	CHICAGO	IL		05/26/2109		153,445							2,004	2,004			
100126567	WAUKESHA	WI		05/27/2109		333,875							1,127	1,127			
100126568	COLUMBIA	SC		05/28/2109		474,434							4,408	4,408		2,796	2,796
100126569	DORCHESTER	NJ		05/29/2109		286,472							981	981			
100126570	KANKAKEE	IL		05/30/2109		263,982							3,553	3,553			
100126571	GRAND RAPIDS	MI		05/31/2109		320,233							646	646			
100126572	EAST POINT	GA		06/01/2109		133,334							2,168	2,168			
100126573	DALLAS	TX		06/02/2109		139,608							1,682	1,682			
100126574	BASTROP	LA		06/03/2109		72,136							1,850	1,850			
100126575	HAZEL CREST	IL		06/04/2109		147,472							1,698	1,698			
100126576	LAKELAND	FL		06/05/2109		75,281							1,160	1,160			
100126577	HOUSTON	TX		06/06/2109		344,395							4,198	4,198			
100126578	LAKE WORTH	FL		06/07/2109		170,815							8,618	8,618			
100126579	MORRILL	ME		06/08/2109		252,296							2,881	2,881			
100126581	BALTIMORE	MD		06/09/2109		104,971							1,271	1,271			
100126582	SAN MARCOS	TX		06/10/2109		121,547							967	967			
100126583	COMPTON	CA		06/11/2109		77,544							963	963			
100126584	CLINTON	ME		06/12/2109		76,886							1,001	1,001			
100126585	GREENWELL SPRIN	LA		06/13/2109		38,440							240	240			
100126586	WINDHAM	ME		06/14/2109		303,080							1,813	1,813			
100126587	CONLEY	GA		06/15/2109		203,623							3,020	3,020			
100126588	RIVERDALE	GA		06/16/2109		218,750							1,919	1,919			
100126589	COLLEGE PARK	GA		06/17/2109		197,569							2,761	2,761			
100126590	GILBERT	AZ		06/18/2109		462,033							8,681	8,681			
100126591	DOUGLASVILLE	GA		06/19/2109		363,547							11,329	11,329			
100126592	FULLERTON	CA		06/20/2109		874,967							3,145	3,145		6,780	6,780
100126593	BELLEVILLE	IL		06/21/2109		112,963							781	781			
100126594	SPEEDWELL	TN		06/22/2109		37,727							533	533			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126595	RALEIGH	NC		06/23/2109		111,422							3,089	3,089			
100126596	TUCSON	AZ		06/24/2109		237,217							364,103	364,103			
100126597	MONTGOMERY	AL		06/25/2109		161,014							1,052	1,052			
100126598	SOPHIA	NC		06/26/2109		67,859							3,249	3,249			
100126599	HOUSTON	TX		06/27/2109		37,405							3,292	3,292			
100126600	RIVERSIDE	CA		06/28/2109		81,642							3,653	3,653			
100126601	BILLINGS	MO		06/29/2109		190,816							3,026	3,026			
100126602	OTTAWA	KS		06/30/2109		5,203							1,947	1,947			
100126603	HEBRON	CT		07/01/2109		370,129							1,762	1,762			
100126604	MERILLVILLE	IN		07/02/2109		105,995							2,778	2,778			
100126605	TOLEDO	OH		07/03/2109		130,122							1,605	1,605			
100126606	ORMOND BEACH	FL		07/04/2109		43,457							2,275	2,275			
100126607	SEBRING	FL		07/05/2109		39,022							1,973	1,973			
100126608	AUGUSTA	GA		07/06/2109		37,619							1,132	1,132			
100126609	DES MOINES	IA		07/07/2109		18,408							3,751	3,751			
100126611	CHICAGO	IL		07/08/2109		97,935							2,369	2,369			
100126612	CHICAGO	IL		07/09/2109		117,845							18,977	18,977			
100126613	RAYVILLE	LA		07/10/2109		10,786							3,663	3,663			
100126614	BALTIMORE	MD		07/11/2109		96,619							2,574	2,574			
100126615	DETROIT	MI		07/12/2109		44,220							1,807	1,807			
100126616	DETROIT	MI		07/13/2109		187,538							1,838	1,838			
100126617	GRAND RAPIDS	MI		07/14/2109		111,480							2,199	2,199			
100126618	MOUNT MORRIS	MI		07/15/2109		27,857							57	57			
100126619	THOMPSONVIL	MI		07/16/2109		14,537							851	851			
100126620	SAINT LOUIS	MO		07/17/2109		85,214							2,907	2,907			
100126621	MIDDLETOWN	NY		07/18/2109		104,283							15,810	15,810			
100126622	ROCHESTER	NY		07/19/2109		101,931							69	69			
100126623	ROCHESTER	NY		07/20/2109		62,075							2,428	2,428			
100126624	BRUNSWICK	OH		07/21/2109		115,204							6,745	6,745			
100126625	HUBER HEIGHTS	OH		07/22/2109		113,188							4,982	4,982			
100126626	YOUNGSTOWN	OH		07/23/2109		12,847							882	882			
100126627	TULSA	OK		07/24/2109		25,593							4,287	4,287			
100126628	SCRANTON	PA		07/25/2109		76,632							4,956	4,956			
100126629	VERONA	PA		07/26/2109		33,691							470	470			
100126630	WEST CHESTER	PA		07/27/2109		251,758							5,705	5,705			
100126631	ST MATTHEWS	SC		07/28/2109		16,466							69	69			
100126632	WILLIAMSTON	SC		07/29/2109		20,266							2,892	2,892			
100126633	MADISON	TN		07/30/2109		165,314							2,835	2,835			
100126634	CREWE	VA		07/31/2109		38,090							3,708	3,708			
100126635	N CHESTERFLD	VA		08/01/2109		39,832							5,707	5,707			
100126636	RICHMOND	VA		08/02/2109		13,561							2,353	2,353			
100126637	VIRGILINA	VA		08/03/2109		2,879							1,990	1,990			
100126638	GARY	IN		08/04/2109		27,221							1,542	1,542			
100126639	FRANKLIN	AL		08/05/2109		51,023							2,486	2,486			
100126641	DAYTON	OH		08/06/2109		40,620							1,146	1,146			
100126642	ST LOUIS	MO		08/07/2109		53,558							1,067	1,067			
100126643	HARTFORD	CT		08/08/2109		57,270							1,740	1,740			
100126644	BYRON	GA		08/09/2109		156,360							450	450			
100126645	CHICAGO	IL		08/10/2109		12,382							39	39			
100126646	HILLSBORO	KY		08/11/2109		86,814							255	255			
100126647	HAMMOND	LA		08/12/2109		115,385							4,034	4,034			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126648	NEWARK	OH		08/13/2109		152,777							2,488	2,488			
100126649	PUEBLO	CO		08/14/2109		68,974							2,520	2,520			
100126650	CLEVELAND	OH		08/15/2109		12,299							3,686	3,686			
100126651	POWDER SPRINGS	GA		08/16/2109		269,174							835	835			
100126653	GREENVILLE	SC		08/17/2109		65,560							2,711	2,711			
100126654	CHICAGO	IL		08/18/2109		120,794							3,197	3,197			
100126655	MEMPHIS	TN		08/19/2109		22,233							2,052	2,052			
100126656	ROCKY MOUNT	NC		08/20/2109		42,309							1,323	1,323			
100126657	SHAMOKIN	PA		08/21/2109		6,099							7,289	7,289			
100126658	BRADENTON	FL		08/22/2109		132,573							1,705	1,705			
100126659	DOVER	NH		08/23/2109		461,619							2,371	2,371			
100126660	MOUNTAIN VIEW	CA		08/24/2109		397,504							7,859	7,859			
100126662	RANCHO CUCAMONGA	CA		08/25/2109		749,077							7,043	7,043			
100126663	COATESVILLE	PA		08/26/2109		208,821							924	924			
100126664	ELLENWOOD	GA		08/27/2109		184,042							4,351	4,351			
100126665	PHILADELPHIA	PA		08/28/2109		306,982							1,156	1,156			
100126666	CHICAGO	IL		08/29/2109		98,997							4,077	4,077			
100126667	MADISON	OH		08/30/2109		113,458							1,405	1,405			
100126668	MIAMI BEACH	FL		08/31/2109		167,827							7,060	7,060			
100126669	BELINGTON	WV		09/01/2109		85,499							300	300			
100126670	PISCATWAY	NJ		09/02/2109		192,524							2,121	2,121			
100126671	SHREVEPORT	LA		09/03/2109		97,064							359	359			
100126672	IRVINGTON	NJ		09/04/2109		106,971							4,053	4,053			
100126673	PHOENIX	AZ		09/05/2109		231,352							1,318	1,318			
100126674	SPARTANBURG	SC		09/06/2109		1,771							3,411	3,411			
100126675	ST CHARLES	IL		09/07/2109		144,365							4,894	4,894			
100126676	MORTON GROVE	IL		09/08/2109		461,908							1,474	1,474			
100126677	ALFORD	FL		09/09/2109		49,833							2,701	2,701			
100126678	STOCKTON	CA		09/10/2109		635,734							3,539	3,539			
100126679	GALLOWAY	NJ		09/11/2109		218,087							720	720			
100126680	TWO RIVERS	WI		09/12/2109		139,044							1,991	1,991			
100126681	BRISTOL	FL		09/13/2109		57,594							1,737	1,737			
100126682	KOKOMO	IN		09/14/2109		74,350							325	325			
100126683	ROYAL PALM BEACH	FL		09/15/2109		129,373							1,027	1,027			
100126684	BOYTON BEACH	FL		09/16/2109		164,225							5,321	5,321			
100126685	DELRAY BEACH	FL		09/17/2109		149,181							5,730	5,730			
100126686	PHILAELPHIA	PA		09/18/2109		22,443							2,733	2,733			
100126687	GADSDEN	SC		09/19/2109		78,810							4,046	4,046			
100126688	PATTERSON	NY		09/20/2109		447,925							7,370	7,370			
100126689	FORSYTH	GA		09/21/2109		149,522							2,017	2,017			
100126690	PHILADELPHIA	PA		09/22/2109		12,531							5,508	5,508			
100126691	HARTSDALE	NY		09/23/2109		548,491							6,495	6,495			
100126692	FORTWORTH	TX		09/24/2109		19,834							5,299	5,299			
100126693	SOUTHPORT	FL		09/25/2109		93,244							1,651	1,651			
100126694	CATLETTSBURG	KY		09/26/2109		116,793							2,216	2,216			
100126695	MOLINO	FL		09/27/2109		140,847							688	688			
100126696	HUTCHINSON	KS		09/28/2109		172,552							672	672			
100126697	WOODSTOCK	GA		09/29/2109		68,392							4,958	4,958			
100126699	CHICAGO HEIGHTS	IL		09/30/2109		359,468							1,944	1,944			
100126700	YUKON	OK		10/01/2109		143,887							2,949	2,949			
100126701	BIRMINGHAM	AL		10/02/2109		58,882							1,319	1,319			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126702	SCHERERVILLE	IN		10/03/2109		557,202							2,249	2,249			
100126703	OPA LOCKA	FL		10/04/2109		243,934							3,516	3,516			
100126704	SPENCERPORT	NY		10/05/2109		111,541							1,414	1,414			
100126705	WEST PALM BEACH	FL		10/06/2109		273,384							4,116	4,116			
100126706	SILVER SPRINGS	NV		10/07/2109		46,516							1,263	1,263			
100126707	GRAND ISLAND	NE		10/08/2109		88,140							7,895	7,895			
100126708	RIVERDALE	GA		10/09/2109		195,979							517	517			
100126709	JACKSONVILLE	FL		10/10/2109		381,067							3,890	3,890			
100126710	NORTH FORT MYERS	FL		10/11/2109		105,881							679	679			
100126711	JEROME	ID		10/12/2109		9,652							3,491	3,491			
100126712	OAK CREEK	WI		10/13/2109		642,965							13,286	13,286			
100126713	EVANSVILLE	IN		10/14/2109		33,649							1,107	1,107			
100126715	WINTER HAVEN	FL		10/15/2109		270,284							3,689	3,689			
100126716	PILOT MTN	NC		10/16/2109		67,952							3,181	3,181			
100126717	LAWNSIDE	NJ		10/17/2109		173,367							1,939	1,939			
100126718	BALTIMORE	MD		10/18/2109		267,853							498	498			
100126719	CHESTER	PA		10/19/2109		440,456							731	731			
100126720	ROSEVILLE	MI		10/20/2109		64,384							1,313	1,313			
100126721	VALE	NC		10/21/2109		165,756							1,300	1,300			
100126722	BOWIE	MD		10/22/2109		527,224							2,134	2,134			
100126723	APOPKA	FL		10/23/2109		7,899							1,110	1,110			
100126724	STEWARTSTOWN	PA		10/24/2109		382,612							7,016	7,016			
100126725	OLD TOWN	FL		10/25/2109		84,153							5,398	5,398			
100126726	FRANKLIN	OH		10/26/2109		148,084							3,219	3,219			
100126727	TEMPLE	GA		10/27/2109		227,521							673	673			
100126728	PALM BAY	FL		10/28/2109		214,490							2,313	2,313			
100126729	HARRISBURG	PA		10/29/2109		142,984							4,215	4,215			
100126730	YORK	SC		10/30/2109		86,665							2,617	2,617			
100126731	FORT WORTH	TX		10/31/2109		151,796							897	897			
100126732	WESTMORELAND	TN		11/01/2109		155,665							439	439			
100126733	UNION CITY	PA		11/02/2109		32,221							1,559	1,559			
100126734	BELLFLOWER	CA		11/03/2109		174,162							4,140	4,140			
100126735	MC CORMICK	SC		11/04/2109		25,352							5,929	5,929			
100126736	PHILADELPHIA	PA		11/05/2109		166,261							1,304	1,304			
100126737	DALLAS	GA		11/06/2109		129,684							6,379	6,379			
100126738	SPOKANE	WA		11/07/2109		815,945							2,622	2,622			
100126739	MELFA	VA		11/08/2109		300,472							1,301	1,301			
100126740	SAINT STEPHEN	SC		11/09/2109		109,777							1,869	1,869			
100126741	LAWRENCEVILLE	GA		11/10/2109		88,105							4,375	4,375			
100126742	VICTORIA	TX		11/11/2109		139,399							599	599			
100126743	BONNERS FERRY	ID		11/12/2109		279,722							3,849	3,849			
100126744	GUILFORD	CT		11/13/2109		143,376							6,962	6,962			
100126745	PORT HURON	MI		11/14/2109		74,046							2,306	2,306			
100126746	FREDERICKSBRG	VA		11/15/2109		75,777							1,821	1,821			
100126747	FILLMORE	NY		11/16/2109		124,833							2,117	2,117			
100126750	STONE MOUNTAIN	GA		11/17/2109		205,327							2,155	2,155			
100126752	FULLERTON	CA		11/18/2109		782,632							13,950	13,950			
100126753	HUNTINGTON	IN		11/19/2109		119,038							2,634	2,634			
100126754	UPPER DARBY	PA		11/20/2109		121,932							1,328	1,328			
100126755	MUNHALL	PA		11/21/2109		101,010							1,136	1,136			
100126757	HESPERIA	CA		11/22/2109		477,188							3,220	3,220			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126758	BELLEVILLE	MI		11/23/2109		143,576							4,238	4,238			
100126759	BELLE CENTER	OH		11/24/2109		196,520							4,136	4,136			
100126760	TOLEDO	OH		11/25/2109		230,955							896	896			
100126761	INDIANAPOLIS	IN		11/26/2109		90,941							3,497	3,497			
100126762	MERRILLVILLE	IN		11/27/2109		301,201							1,936	1,936			
100126763	MILWAUKEE	WI		11/28/2109		170,783							3,740	3,740			
100126764	GROVES	TX		11/29/2109		39,841							1,598	1,598			
100126765	WELDON	NC		11/30/2109		75,760							3,175	3,175			
100126766	EDWARDSVILLE	IL		12/01/2109		53,538							2,346	2,346			
100126767	SELMA	AL		12/02/2109		75,195							3,058	3,058			
100126768	STREETSBORO	OH		12/03/2109		335,111							5,986	5,986			
100126769	LAWRENCEVILLE	GA		12/04/2109		183,225							5,951	5,951			
100126770	PORT ORANGE	FL		12/05/2109		38,598							6,636	6,636			
100126771	MARRERO	LA		12/06/2109		123,134							1,920	1,920			
100126772	FRANKLIN	OH		12/07/2109		152,250							1,820	1,820			
100126774	DESOTO	TX		12/08/2109		137,967							3,176	3,176			
100126775	EL PASO	TX		12/09/2109		64,461							1,372	1,372			
100126776	PALMDALE	CA		12/10/2109		359,049							4,793	4,793			
100126777	MORTON	PA		12/11/2109		243,383							671	671			
100126778	SOUTH WINDSOR	CT		12/12/2109		589,046							922	922			
100126779	ATHOL	MA		12/13/2109		163,537							815	815			
100126780	CHESTER	IL		12/14/2109		99,755							2,129	2,129			
100126781	EL PASO	TX		12/15/2109		68,014							1,534	1,534			
100126782	NEW ORLEANS	LA		12/16/2109		277,826							1,950	1,950			
100126783	CARLSBAD	CA		12/17/2109		2,375,734							30,805	30,805			
100126784	MIAMI	FL		12/18/2109		360,525							5,693	5,693			
100126785	PORT ANGELES	WA		12/19/2109		274,896							8,697	8,697			
100126786	TUCSON	AZ		12/20/2109		1,112,202							9,635	9,635			
100126787	LIGONIER	IN		12/21/2109		94,703							1,238	1,238			
100126788	ORLANDO	FL		12/22/2109		1,148,747							3,680	3,680			
100126789	MIDDLETOWN	RI		12/23/2109		21,136							1,023	1,023			
100126790	GARDNERVILLE	NV		12/24/2109		17,466							1,507	1,507			
100126791	CHERAW	SC		12/25/2109		16,739							2,507	2,507			
100126792	CRANBURY	NJ		12/26/2109		303,281							5,154	5,154			
100126794	VIRGINIA BEACH	VA		12/27/2109		392,763							1,479	1,479			
100126795	INMAN	SC		12/28/2109		95,158							2,430	2,430			
100126796	HADDON TOWN	NJ		12/29/2109		415,031							2,219	2,219			
100126797	BLOOMING PRAIRIE	MN		12/30/2109		171,366							1,241	1,241			
100126798	SARATOGA SPGS	NY		12/31/2109		230,466							1,453	1,453			
100126799	MENTOR ON THE LAKE	OH		01/01/2110		224,864							921	921			
100126801	TRACY	CA		01/02/2110		821,181							5,884	5,884			
100126802	PROVINCETOWN	MA		01/03/2110		442,968							2,693	2,693			
100126803	MURFREESBORO	TN		01/04/2110		144,812							984	984			
100126804	LAUREL	MD		01/05/2110		1,747,974							5,379	5,379			
100126805	BLUE ISLAND	IL		01/06/2110		154,775							801	801			
100126806	CHICAGO	IL		01/07/2110		245,653							1,703	1,703			
100126807	TAMPA	FL		01/08/2110		313,509							1,094	1,094			
100126808	KENNEBUNK	ME		01/09/2110		510,467							3,187	3,187			
100126809	BARTLESVILLE	OK		01/10/2110		43,167							95	95			
100126810	POMONA	CA		01/11/2110		505,520							2,014	2,014			
100126811	BANGOR	ME		01/12/2110		227,526							1,743	1,743			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126812	SAINT MARYS	WV		01/13/2110		7,852							669	669			
100126813	PARKVILLE	MD		01/14/2110		38,649							149	149			
100126814	NEWARK	NJ		01/15/2110		243,500							3,305	3,305			
100126815	SAN DIEGO	CA		01/16/2110		979,486							4,801	4,801			
100126816	BREWERTON	NY		01/17/2110		107,191							1,288	1,288			
100126817	LEWISVILLE	NC		01/18/2110		234,319							454	454			
100126818	DAPHNE	AL		01/19/2110		239,835							2,205	2,205			
100126819	EVANSTON	IL		01/20/2110		91,308							2,870	2,870			
100126822	LAS VEGAS	NV		01/21/2110		435,728							2,201	2,201			
100126823	MIAMI	FL		01/22/2110		302,267							2,627	2,627			
100126825	WESTLAND	MI		01/23/2110		44,193							715	715			
100126826	HARRISVILLE	NY		01/24/2110		45,357							304	304			
100126828	BIRMINGHAM	AL		01/25/2110		39,048							2,962	2,962			
100126830	CHICAGO	IL		01/26/2110		187,212							4,731	4,731			
100126831	COLUMBUS	OH		01/27/2110		104,478							1,115	1,115			
100126832	MARYSVILLE	WA		01/28/2110		153,878							1,731	1,731			
100126833	BOCA RATON	FL		01/29/2110		310,355							1,748	1,748			
100126834	CLEARWATER	FL		01/30/2110		810,176							4,345	4,345			
100126835	TOPEKA	KS		01/31/2110		10,596							1,768	1,768			
100126836	BASTROP	LA		02/01/2110		5,064							2,322	2,322			
100126837	NEW ORLEANS	LA		02/02/2110		53,189							88	88			
100126838	PITTSTON	PA		02/03/2110		187,027							987	987			
100126839	NEW FAIRFIELD	CT		02/04/2110		649,010							4,033	4,033			
100126840	BALTIMORE	MD		02/05/2110		179,385							813	813			
100126842	DUBLIN	OH		02/06/2110		315,795							751	751			
100126843	WILMINGTON	DE		02/07/2110		180,027							3,686	3,686			
100126844	PACIFIC	MO		02/08/2110		86,111							193	193			
100126845	FREEDOM	IN		02/09/2110		119,682							1,419	1,419			
100126846	DETROIT	MI		02/10/2110		28,643							1,386	1,386			
100126847	LAMONT	CA		02/11/2110		117,347							2,868	2,868			
100126848	LAWRENCEVILLE	GA		02/12/2110		150,652							2,364	2,364			
100126849	ECORSE	MI		02/13/2110		16,159							2,312	2,312			
100126850	CORDOVA	SC		02/14/2110		63,282							1,295	1,295			
100126851	TOLEDO	OH		02/15/2110		10,003							674	674			
100126852	PHOENIX	AZ		02/16/2110		53,271							1,396	1,396			
100126853	KIMBALL	MI		02/17/2110		218,332							1,227	1,227			
100126854	SELDEN	NY		02/18/2110		690,229							1,500	1,500			
100126855	LOVINGSTON	VA		02/19/2110		65,398							7,325	7,325			
100126856	PLEASANTVILLE	NJ		02/20/2110		129,644							2,563	2,563			
100126857	RUSSELLVILLE	AR		02/21/2110		20,787							4,047	4,047			
100126858	PHOENIX	AZ		02/22/2110		40,325							317	317			
100126861	PHILADELPHIA	PA		02/23/2110		195,310							2,178	2,178			
100126862	MERRICK	NY		02/24/2110		196,451							1,619	1,619			
100126863	APOPKA	FL		02/25/2110		72,832							1,230	1,230			
100126864	BEAVERTON	OR		02/26/2110		645,977							3,710	3,710			
100126865	FREDERICKSBURG	VA		02/27/2110		460,468							3,002	3,002			
100126867	CHICAGO	IL		02/28/2110		105,677							1,317	1,317			
100126868	SICKLERVILLE	NJ		03/01/2110		264,680							1,119	1,119			
100126869	CHICAGO	IL		03/02/2110		131,756							849	849			
100126870	NEWMAN	CA		03/03/2110		179,677							1,006	1,006			
100126871	HILLSBORO	OH		03/04/2110		97,829							3,589	3,589			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126872	BELTON	SC		03/05/2110		16,470							3,161	3,161			
100126873	PADUCAH	KY		03/06/2110		6,279							1,911	1,911			
100126874	TAMPA	FL		03/07/2110		518,564							1,950	1,950			
100126876	HIALEAH	FL		03/08/2110		255,571							974	974			
100126877	MIAMI	FL		03/09/2110		329,094							1,091	1,091			
100126878	HIALEAH	FL		03/10/2110		810,119							2,706	2,706			
100126879	MIAMI	FL		03/11/2110		377,589							1,182	1,182			
100126880	MIAMI	FL		03/12/2110		484,804							2,221	2,221			
100126881	MIAMI	FL		03/13/2110		626,409							2,385	2,385			
100126882	MIAMI	FL		03/14/2110		333,071							2,196	2,196			
100126883	MIAMI	FL		03/15/2110		512,133							2,926	2,926			
100126884	LEESBURG	VA		03/16/2110		1,176							531	531			
100126885	SOUTH BEND	IN		03/17/2110		44,613							3,263	3,263			
100126886	HUBBARD	OH		03/18/2110		138,495							3,497	3,497			
100126887	LENOIR	NC		03/19/2110		130,308							1,072	1,072			
100126888	PALM BAY	FL		03/20/2110		422,389							5,894	5,894			
100126889	ANDERSON	IN		03/21/2110		138,286							1,343	1,343			
100126890	JAMAICA	NY		03/22/2110		1,385,647							4,434	4,434			
100126892	KNOXVILLE	TN		03/23/2110		44,522							3,095	3,095			
100126893	NATIONAL PARK	NJ		03/24/2110		324,260							1,775	1,775			
100126894	LAFAYETTE	LA		03/25/2110		21,949							2,648	2,648			
100126895	EAST SAINT LOUIS	IL		03/26/2110		164,844							1,857	1,857			
100126896	WILMINGTON	NC		03/27/2110		6,824							1,645	1,645			
100126897	BELLMAWR	NJ		03/28/2110		832,077							1,309	1,309			
100126898	HOUSTON	TX		03/29/2110		413,071							7,035	7,035			
100126899	FAYETTEVILLE	NC		03/30/2110		33,007							1,719	1,719			
100126900	CHESAPEAKE	WV		03/31/2110		8,228							1,263	1,263			
100126901	CHIPLEY	FL		04/01/2110		154,070							7,662	7,662			
100126902	RUSHSYLVANIA VILLAGE	OH		04/02/2110		34,780							2,140	2,140			
100126903	HIALEAH	FL		04/03/2110		19,479							1,219	1,219			
100126904	CAHOKIA	IL		04/04/2110		44,915							219	219			
100126905	ROCHESTER	NY		04/05/2110		45,726							365	365			
100126906	MAYODAN	NC		04/06/2110		81,890							2,652	2,652			
100126907	POUGHKEEPSIE	NY		04/07/2110		232,947							7,293	7,293			
100126908	MABLETON	GA		04/08/2110		128,585							796	796			
100126910	MORRISTON	FL		04/09/2110		62,122							425	425			
100126911	ST CLAIR SHORES	MI		04/10/2110		105,242							1,831	1,831			
100126912	JACKSON	OH		04/11/2110		72,938							1,460	1,460			
100126913	OLD FORGE	PA		04/12/2110		85,597							468	468			
100126914	ALBERTSON	NY		04/13/2110		1,001,350							14,843	14,843			
100126915	CHESTER	MD		04/14/2110		702,310							1,414	1,414			
100126916	BAKER	LA		04/15/2110		110,245							144	144			
100126917	CORAM	NY		04/16/2110		677,591							10,716	10,716			
100126918	CONROE	TX		04/17/2110		282,275							596	596			
100126919	CHARLOTTE	NC		04/18/2110		319,890							2,508	2,508			
100126920	SAN DIEGO	CA		04/19/2110		1,628,948							5,690	5,690			
100126922	TAMPA	FL		04/20/2110		413,729							779	779			
100126923	CHICAGO	IL		04/21/2110		409,797							4,058	4,058			
100126924	VALLEJO	CA		04/22/2110		762,442							7,404	7,404			
100126925	SANTA CRUZ	CA		04/23/2110		637,465							10,731	10,731			
100126926	PADUCAH	KY		04/24/2110		170,856							209	209			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126927	LEBANON	IN		04/25/2110		171,976							3,818	3,818			
100126928	SAN FRANCISCO	CA		04/26/2110		2,424,104							19,222	19,222			
100126929	MONMOUTH BEACH	NJ		04/27/2110		1,565,210											
100126930	HARPER WOODS	MI		04/28/2110		115,634							831	831			
100126931	DELRAY BEACH	FL		04/29/2110		12,667							844	844			
100126932	ERIE	PA		04/30/2110		178,018							1,307	1,307			
100126933	ONTARIO	CA		05/01/2110		406,090							3,397	3,397			
100126934	PALM HARBOR	FL		05/02/2110		241,817							4,924	4,924			
100126935	HEMET	CA		05/03/2110		472,955							2,527	2,527			
100126936	MIAMI	FL		05/04/2110		71,267							1,029	1,029			
100126937	HADLEY	PA		05/05/2110		102,687							3,946	3,946			
100126938	CHAMPLAIN	NY		05/06/2110		94,462							4,032	4,032			
100126939	LIVERPOOL	NY		05/07/2110		154,664							2,362	2,362			
100126940	PHILADELPHIA	PA		05/08/2110		39,607							526	526			
100126941	MERKEL	TX		05/09/2110		105,187							8,192	8,192			
100126942	EAST SAINT LOUIS	IL		05/10/2110		165,448							3,332	3,332			
100126943	BELLMAWR	NJ		05/11/2110		204,288							6,859	6,859			
100126946	MONROE	MI		05/12/2110		275,022							3,257	3,257			
100126947	SCHENECTADY	NY		05/13/2110		338,735							3,936	3,936			
100126948	CHICAGO	IL		05/14/2110		19,024							7,001	7,001			
100126949	CINTI	OH		05/15/2110		50,929							8,898	8,898			
100126950	BUFORD	GA		05/16/2110		169,244							4,263	4,263			
100126951	JUNEAU	AK		05/17/2110		41,099							9,791	9,791			
100126952	RIVESVILLE	WV		05/18/2110		24,228							1,325	1,325			
100126953	MILWAUKEE	WI		05/19/2110		187,388							639	639			
100126954	MILWAUKEE	WI		05/20/2110		224,329							604	604			
100126955	PLEASANT GROV	AL		05/21/2110		341,014							698	698			
100126956	PALMYRA	VA		05/22/2110		130,308							2,019	2,019			
100126958	ATLANTA	GA		05/23/2110		229,075							2,683	2,683			
100126960	MYRTLE BEACH	SC		05/24/2110		627							3,108	3,108			
100126961	HUNTSVILLE	AL		05/25/2110		164,057							2,560	2,560			
100126962	BOYNTON BEACH	FL		05/26/2110		397,542							4,524	4,524			
100126963	LAKE WALES	FL		05/27/2110		249,636							2,973	2,973			
100126964	SANDY	UT		05/28/2110		177,646							4,191	4,191			
100126965	SAINT LOUIS	MO		05/29/2110		99,004							184	184			
100126967	GRANVILLE	NY		05/30/2110		33,264							96	96			
100126968	SOUTH WEBSTER	OH		05/31/2110		21,808							243	243			
100126969	TOLEDO	OH		06/01/2110		16,116							83	83			
100126970	PHILADELPHIA	PA		06/02/2110		9,655							2,048	2,048			
100126971	ATLANTA	GA		06/03/2110		146,548							1,274	1,274			
100126972	PARKLAND	FL		06/04/2110		472,217							2,228	2,228			
100126973	MIAMI	FL		06/05/2110		42,113							4,497	4,497			
100126974	ROCKFORD	IL		06/06/2110		5,309							520	520			
100126975	EDINA	MN		06/07/2110		149,614							13,914	13,914			
100126976	MILWAUKEE	WI		06/08/2110		21,016							2,273	2,273			
100126977	KATY	TX		06/09/2110		104,263							3,508	3,508			
100126978	WEST PALM BEACH	FL		06/10/2110		275,758							1,433	1,433			
100126979	DORCHESTER	MA		06/11/2110		372,434							1,529	1,529			
100126980	CHARLESTON	WV		06/12/2110		132,200							1,959	1,959			
100126981	STEVENSVILLE	MD		06/13/2110		285,000							1,003	1,003			
100126983	CLIFTON	NJ		06/14/2110		743,135							5,142	5,142			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126984	SPRINGBORO	OH		06/15/2110		238,419							2,639	2,639			
100126985	HAZEL CREST	IL		06/16/2110		88,393							659	659			
100126986	HARTSVILLE	SC		06/17/2110		53,059							1,586	1,586			
100126987	LAWRENCEVILLE	GA		06/18/2110		226,568							892	892			
100126988	CLEVELAND	OH		06/19/2110		48,643							433	433			
100126989	BALTIMORE	MD		06/20/2110		189,671							919	919			
100126990	NEW ORLEANS	LA		06/21/2110		237,297							939	939			
100126991	KANSAS CITY	KS		06/22/2110		55,358							996	996			
100126992	MABLETON	GA		06/23/2110		63,871							2,340	2,340			
100126993	DALLAS	TX		06/24/2110		194,543							3,810	3,810			
100126994	COLUMBIA	SC		06/25/2110		90,728							418	418			
100126995	PLYMOUTH	NC		06/26/2110		38,730							1,590	1,590			
100126996	SAINT CLOUD	FL		06/27/2110		492,060							5,085	5,085			
100126997	KEY WEST	FL		06/28/2110		629,274							23,050	23,050			
100126998	WAWARSING	NY		06/29/2110		508,684							3,479	3,479			
100126999	SYRACUSE	NY		06/30/2110		247,672							3,035	3,035			
100127000	LINCOLNTON	GA		07/01/2110		561,107							2,386	2,386			
100127001	VERNON	CT		07/02/2110		137,360							1,389	1,389			
100127002	HAZLETON	PA		07/03/2110		85,320							371	371			
100127003	LISBON	ME		07/04/2110		203,998							1,092	1,092			
100127006	SAN JOSE	CA		07/05/2110		712,367							7,702	7,702			
100127007	MILLVILLE	NJ		07/06/2110		223,474							1,395	1,395			
100127008	CLINTON	TN		07/07/2110		198,810							679	679			
100127009	ATLANTA	GA		07/08/2110		263,693							2,520	2,520			
100127010	HOUSTON	TX		07/09/2110		163,022							1,170	1,170			
100127011	ATHENS	AL		07/10/2110		96,592							2,282	2,282			
100127013	TAHUYA	WA		07/11/2110		21,191							3,597	3,597			
100127014	STUART	FL		07/12/2110		82,387							2,702	2,702			
100127015	MOUNT VERNON	NY		07/13/2110		762,870							6,761	6,761			
100127017	SPRINGFIELD	MA		07/14/2110		59,886							2,581	2,581			
100127018	SAN ANTONIO	TX		07/15/2110		65,848							994	994			
100127019	ALBUQUERQUE	NM		07/16/2110		77,765							1,154	1,154			
100127020	GALT	CA		07/17/2110		194,913							2,298	2,298			
100127022	MATTESON	IL		07/18/2110		27,564							3,158	3,158			
100127023	SARASOTA	FL		07/19/2110		8,674							1,930	1,930			
100127024	WOODBINE	NJ		07/20/2110		148,234							4,444	4,444			
100127025	NORTH VERNON	IN		07/21/2110		109,416							2,042	2,042			
100127026	DALLAS	TX		07/22/2110		94,569							1,399	1,399			
100127027	LOS LUNAS	NM		07/23/2110		96,313							2,917	2,917			
100127028	NIAGARA FALLS	NY		07/24/2110		112,080							869	869			
100127029	HIALEAH	FL		07/25/2110		557,504							2,457	2,457			
100127030	CHICAGO	IL		07/26/2110		303,314							6,637	6,637			
100127031	BUTLER	PA		07/27/2110		168,274							3,622	3,622		1,634	1,634
100127032	EL PASO	TX		07/28/2110		188,047							3,023	3,023			
100127033	DAYTONA BEACH	FL		07/29/2110		46,923							1,634	1,634			
100127034	EAST SPARTA	OH		07/30/2110		202,591							4,322	4,322			
100127036	PITTSBURGH	PA		07/31/2110		97,604							8,431	8,431			
100127037	GLEN BURNIE	MD		08/01/2110		464,845							9,258	9,258			
100127038	ELKRIDGE	MD		08/02/2110		445,651							2,711	2,711			
100127039	JACKSONVILLE	FL		08/03/2110		9,084							757	757			
100127040	MILFORD	CT		08/04/2110		469,124							3,158	3,158			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127041	KNOXVILLE	TN		08/05/2110		311,756							2,496	2,496			
100127042	LINCOLNVILLE	KS		08/06/2110		62,914							1,362	1,362			
100127043	CHICAGO	IL		08/07/2110		116,980							230	230			
100127044	MILWAUKEE	WI		08/08/2110		148,720							2,087	2,087			
100127045	NEWPORT	KY		08/09/2110		23,070							2,112	2,112			
100127046	PORT HURON	MI		08/10/2110		42,919							218	218			
100127047	WILLIS	TX		08/11/2110		168,087							2,245	2,245			
100127048	KISSIMMEE	FL		08/12/2110		10,273							2,938	2,938			
100127049	SHREVEPORT	LA		08/13/2110		28,882							1,983	1,983			
100127050	SAINT LOUIS	MO		08/14/2110		101,142							1,971	1,971			
100127051	CENTERLINE	MI		08/15/2110		63,152							759	759			
100127052	MESA	AZ		08/16/2110		45,050							2,756	2,756			
100127053	GREENVILLE	NC		08/17/2110		25,109							650	650			
100127055	AZTEC	NM		08/18/2110		73,317							2,318	2,318			
100127056	LEBANON JCT	KY		08/19/2110		45,554							2,460	2,460			
100127057	DETROIT	MI		08/20/2110		56,977							1,498	1,498			
100127058	ILION	NY		08/21/2110		116,615							1,693	1,693			
100127059	DUNN LORING	VA		08/22/2110		352,844							6,849	6,849			
100127060	FALLS CHURCH	VA		08/23/2110		559,997							10,820	10,820			
100127061	NAPA	CA		08/24/2110		989,771							1,226	1,226			
100127062	BROOKLYN	NY		08/25/2110		1,275,969							23,732	23,732			
100127063	NEW CITY	NY		08/26/2110		511,672							6,139	6,139			
100127064	CINCINNATI	OH		08/27/2110		75,650							1,332	1,332			
100127065	BALTIMORE	MD		08/28/2110		16,540							2,141	2,141			
100127066	TOLEDO	OH		08/29/2110		5,073							682	682			
100127067	KANSAS CITY	KS		08/30/2110		13,016							1,584	1,584			
100127068	PHILADELPHIA	PA		08/31/2110		25,288							1,298	1,298			
100127069	PORT HURON	MI		09/01/2110		128,454							1,415	1,415			
100127070	PHILADELPHIA	PA		09/02/2110		44,333							191	191			
100127071	DETROIT	MI		09/03/2110		87,438							1,617	1,617			
100127072	PORT ARTHUR	TX		09/04/2110		10,722							2,243	2,243			
100127073	NASHVILLE	TN		09/05/2110		286,010							2,499	2,499			
100127074	UPPER MARLBOR	MD		09/06/2110		435,796							9,050	9,050			
100127075	CLEVELAND	OH		09/07/2110		32,521							2,306	2,306			
100127076	FORT LAUDERDALE	FL		09/08/2110		1,333,012							6,802	6,802			
100127077	RED SPRINGS	NC		09/09/2110		10,328							662	662			
100127078	CAIRO	IL		09/10/2110		18,279							7	7			
100127079	GARY	IN		09/11/2110		22,748							794	794			
100127080	LAS VEGAS	NV		09/12/2110		66,650							28,981	28,981			
100127081	IMLER	PA		09/13/2110		75,764							2,001	2,001			
100127082	POMPANO BEACH	FL		09/14/2110									23,241	23,241			
100127083	DOUGLAS	GA		09/15/2110		164,909							2,331	2,331			
100127084	JACKSONVILLE	NC		09/16/2110		4,544							9,592	9,592			
100127085	GREENCASTLE	IN		09/17/2110		119,366							1,791	1,791			
100127086	ATLANTA	GA		09/18/2110		25,504							552	552			
100127087	MEMPHIS	TN		09/19/2110		17,848							2,383	2,383			
100127088	NORFOLK	VA		09/20/2110		230,275							4,100	4,100			
100127089	CLEVELAND	OH		09/21/2110		29,523							1,099	1,099			
100127090	GRAYSON	GA		09/22/2110		749,086							12,128	12,128			
100127091	CAPE CORAL	FL		09/23/2110		64,514							1,793	1,793			
100127093	TULARE	CA		09/24/2110		260,397							5,942	5,942			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127094	HOFFMAN ESTATES	IL		09/25/2110		1,278,470											
100127095	WINDSOR	VA		09/26/2110		483,880							1,656	1,656			
100127096	PRAIRIEVILLE	LA		09/27/2110		189,590							1,493	1,493			
100127097	STONEWOOD	WV		09/28/2110		132,099							2,069	2,069			
100127098	GARY	IN		09/29/2110		66,050							2,540	2,540			
100127099	EARLIMART	CA		09/30/2110		79,679							4,589	4,589			
100127100	RIVERSIDE	NJ		10/01/2110		219,637							1,819	1,819			
100127101	RICHMOND	VA		10/02/2110		41,250							1,618	1,618			
100127102	SWEDESBORO	NJ		10/03/2110		437,584							6,393	6,393			
100127104	MILFORD	PA		10/04/2110		207,533							3,444	3,444			
100127105	GRAND RAPIDS	MI		10/05/2110		69,619							484	484			
100127106	ARLINGTON	TX		10/06/2110		163,020							4,895	4,895			
100127107	ORLANDO	FL		10/07/2110		6,034							4,965	4,965			
100127108	DES MOINES	IA		10/08/2110		39,202							846	846			
100127109	MIRAMAR	FL		10/09/2110		280,267							2,037	2,037			
100127110	LAUDERHILL	FL		10/10/2110		44,397							2,236	2,236			
100127111	UNION GROVE	WI		10/11/2110		26,357							11,451	11,451			
100127112	TAMPA	FL		10/12/2110		258,840							2,931	2,931			
100127113	TULSA	OK		10/13/2110		46,880							4,199	4,199			
100127115	KALAMAZOO	MI		10/14/2110		58,026							6,007	6,007			
100127116	DESMOINES	IA		10/15/2110		94,250							1,487	1,487			
100127118	LA PINE	OR		10/16/2110		142,040							1,771	1,771			
100127119	JACKSONVILLE	FL		10/17/2110		34,360							2,281	2,281			
100127120	SHARPSBURG	GA		10/18/2110		314,707							834	834			
100127121	RICHMOND	VA		10/19/2110		214,412							7,054	7,054			
100127122	NEW CASTLE	DE		10/20/2110		117,186							12,023	12,023			
100127123	N CHARLESTON	SC		10/21/2110		138,037							1,660	1,660			
100127124	JOLIET	MT		10/22/2110		130,456							299	299			
100127125	HOCKLEY	TX		10/23/2110		55,083							1,653	1,653			
100127126	ELDRIDGE	IA		10/24/2110		45,994							6,494	6,494			
100127127	JASPER	GA		10/25/2110		92,382							2,367	2,367			
100127128	NASHVILLE	TN		10/26/2110		159,524							394	394			
100127129	INGLEWOOD	CA		10/27/2110		363,288							1,759	1,759			
100127130	ORLANDO	FL		10/28/2110		30,312							5,216	5,216			
100127131	BIRMINGHAM	AL		10/29/2110		18,459							2,499	2,499			
100127132	SAN ANTONIO	TX		10/30/2110		82,574							722	722			
100127134	PHILIPSBURG	PA		10/31/2110		100,134							4,813	4,813			
100127135	CLEVELAND	OH		11/01/2110		43,310							4,477	4,477			
100127136	KAYSVILLE	UT		11/02/2110		26,555							2,626	2,626			
100127137	OKLAHOMA CITY	OK		11/03/2110		39,715							4,171	4,171			
100127138	GIDEON	MO		11/04/2110		57,810							1,403	1,403			
100127140	MEMPHIS	TN		11/05/2110		32,593							1,934	1,934			
100127141	BOLIVAR	TN		11/06/2110		76,754							1,791	1,791			
100127142	SALEM	NJ		11/07/2110		99,580							1,469	1,469			
100127143	ATLANTA	GA		11/08/2110		33,734							2,320	2,320			
100127144	BAKERSFIELD	CA		11/09/2110		43,180							3,344	3,344			
100127145	MIAMI	FL		11/10/2110		35,312							8,612	8,612			
100127146	HARRISBURG	PA		11/11/2110		104,650							3,881	3,881			
100127147	ST. LOUIS	MO		11/12/2110		130,153							681	681			
100127148	SCHAUMBURG	IL		11/13/2110		456,500							2,271	2,271			
100127149	HOUSTON	TX		11/14/2110		10,621							48,152	48,152			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100127150	ELKHART	IN		11/15/2110		16,768							2,223	2,223			
100127151	PHILADELPHIA	PA		11/16/2110		48,045							2,356	2,356			
100127152	SARATOGA SPGS	NY		11/17/2110		85,097							3,778	3,778			
100127153	FAYETTEVILLE	NC		11/18/2110		140,332							421	421			
100127154	SOMERSET	NJ		11/19/2110		497,360							1,992	1,992			
100127155	YUKON	OK		11/20/2110		174,961							314	314			
100127156	PHILADELPHIA	PA		11/21/2110		18,017							1,924	1,924			
100127157	WEST PALM BEACH	FL		11/22/2110		53,357							1,497	1,497			
100127158	PHILADELPHIA	PA		11/23/2110		41,243							1,273	1,273			
100127159	MIAMI	FL		11/24/2110		143,239							2,419	2,419			
100127160	ROCKY FORD	GA		11/25/2110		16,762							2,332	2,332			
100127161	CARLISLE	SC		11/26/2110		39,154							363	363			
100127162	JOHNSON CITY	NY		11/27/2110		31,259							2,302	2,302			
100127163	HOPEWELL	VA		11/28/2110		153,471							3,807	3,807			
100127164	CLEVELAND	OH		11/29/2110		80,005							6,083	6,083			
100127165	ORLANDO	FL		11/30/2110		40,647							2,447	2,447			
100127166	BALTIMORE	MD		12/01/2110		132,442							2,265	2,265			
100127167	LOUISVILLE	KY		12/02/2110		110,935							1,947	1,947			
100127168	GARY	IN		12/03/2110		41,401							1,939	1,939			
100127169	ATLANTA	GA		12/04/2110		246,880							7,907	7,907			
100127170	MINNEAPOLIS	MN		12/05/2110		87,582							1,031	1,031			
100127171	QUEENSBURY	NY		12/06/2110		79,247							2,452	2,452			
100127172	OXNARD	CA		12/07/2110		374,376							11,694	11,694			
100127173	DELHI	CA		12/08/2110		101,827							3,079	3,079			
100127174	FAIRBURN	GA		12/09/2110		170,466							15,764	15,764			
100127175	MIAMI	FL		12/10/2110		132,181							5,318	5,318			
100127176	BROOKLYN	NY		12/11/2110		637,458							25,832	25,832			
100127177	AVENTURA	FL		12/12/2110		517,579							15,962	15,962			
100127178	BRADENTON	FL		12/13/2110		392,015							11,216	11,216			
100127179	PORT MURRAY	NJ		12/14/2110		176,963							4,533	4,533			
100127180	HIALEAH GARDENS	FL		12/15/2110		221,382							1,878	1,878			
100127181	LA CANADA FLINTRIDGE	CA		12/16/2110		230,585							11,911	11,911			
100127182	SOMERVILLE	MA		12/17/2110		38,133							4,542	4,542			
100127183	DORCHESTER	MA		12/18/2110		31,057							2,739	2,739			
100127184	PITTSBURGH	PA		12/19/2110		88,087							575	575			
100127185	MEMPHIS	TN		12/20/2110		57,062							1,025	1,025			
100127186	BRONX	NY		12/21/2110		1,013,010							6,180	6,180			
100127187	KEY WEST	FL		12/22/2110		1,019,212							66,423	66,423			
100127188	SCOTTSDALE	AZ		12/23/2110		207,552							13,797	13,797			
100127189	WOODLAND HILLS	UT		12/24/2110		158,078							48,309	48,309			
100127190	ROSEVILLE	CA		12/25/2110		136,262							8,134	8,134			
100127191	VALRICO	FL		12/26/2110		247,268							18,209	18,209			
100127192	WEST POINT	GA		12/27/2110		61,529							7,685	7,685			
100127193	STPETE	FL		12/28/2110		506,672							924	924			
100127194	BOLINGBROOK	IL		12/29/2110		406,011							731	731			
100127195	MILWAUKEE	WI		12/30/2110		166,393							7,056	7,056			
100127197	HOPE MILLS	NC		12/31/2110		76,493							3,122	3,122			
100127198	BALTIMORE	MD		01/01/2111		68,448							4,314	4,314			
100127200	BALTIMORE	MD		01/02/2111		108,602							1,390	1,390			
100127201	SAINT PETERS	MO		01/03/2111		232,676							3,564	3,564			
100127202	DECATUR	GA		01/04/2111		94,262							1,364	1,364			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127203	ELLIJAY	GA		01/05/2111		127,249							1,118	1,118			
100127204	LAKE PARK	GA		01/06/2111		480,662							1,204	1,204			
100127205	ELLENWOOD	GA		01/07/2111		81,221							2,618	2,618			
100127206	ST LOUIS	MO		01/08/2111		85,126							825	825			
100127209	HICKORY	NC		01/09/2111		159,996							2,053	2,053			
100127210	MOUNT CARMEL	PA		01/10/2111		12,864							524	524			
100127211	SAINT LOUIS	MO		01/11/2111		121,782							2,967	2,967			
100127212	BETHEL	VT		01/12/2111		204,633							695	695			
100127213	LOGANVILLE	GA		01/13/2111		125,628							9,570	9,570			
100127214	CANADOHTA LAKE	PA		01/14/2111		15,493							55	55			
100127215	TRAFFORD	AL		01/15/2111		56,516							2,592	2,592			
100127216	HENDERSON	NC		01/16/2111		145,778							2,387	2,387			
100127218	WAUKEGAN	IL		01/17/2111		355,529							2,139	2,139			
100127219	CHICAGO	IL		01/18/2111		100,721							372	372			
100127220	SHEBOYGAN	WI		01/19/2111		51,906							582	582			
100127221	KALISPELL	MT		01/20/2111		108,589							556	556			
100127222	WATKINSVILLE	GA		01/21/2111		820,970							4,247	4,247			
100127223	PHILADELPHIA	PA		01/22/2111		123,650							786	786			
100127224	CINCINNATI	OH		01/23/2111		16,844							643	643			
100127225	RAYMORE	MO		01/24/2111		170,674							6,418	6,418			
100127226	PORT ST LUCIE	FL		01/25/2111		331,703							2,079	2,079			
100127227	BROWN DEER	WI		01/26/2111		231,722							4,515	4,515			
100127228	LAUDERDALE LAKES	FL		01/27/2111		219,853							1,330	1,330			
100127229	MILWAUKEE	WI		01/28/2111		130,205							613	613			
100127230	TEMPE	AZ		01/29/2111		187,251							3,390	3,390			
100127231	FAYETTEVILLE	NC		01/30/2111		194,348							9,822	9,822			
100127232	CLIFTON	NJ		01/31/2111		343,367							6,418	6,418			
100127233	MOORPARK	CA		02/01/2111		242,988							7,537	7,537			
100127234	ALEXANDRIA	VA		02/02/2111		132,952							7,732	7,732			
100127235	SANTA FE	NM		02/03/2111		193,854							9,724	9,724			
100127237	MARIETTA	GA		02/04/2111		51,928							3,684	3,684			
100127238	SAN JOSE	CA		02/05/2111		24,917							28,378	28,378			
100127239	CHELSEA	OK		02/06/2111		127,643							3,364	3,364			
100127240	MAGNOLIA	TX		02/07/2111		56,801							2,783	2,783			
100127242	KANSAS CITY	KS		02/08/2111		130,830							14,340	14,340			
100127243	BOAZ	AL		02/09/2111		70,836							2,998	2,998			
100127244	AXTON	VA		02/10/2111		109,373							383	383			
100127245	LAKE CHARLES	LA		02/11/2111		82,269							1,475	1,475			
100127246	ATLANTA	GA		02/12/2111		3,998							5,895	5,895			
100127247	MUSKOGEE	OK		02/13/2111		57,732							1,780	1,780			
100127248	LEWISTOWN	PA		02/14/2111		46,604							1,794	1,794			
100127249	PLEASANT GROV	AL		02/15/2111		229,000							1,856	1,856			
100127250	NEWTOWN	CT		02/16/2111		413,968							11,412	11,412			
100127251	NORWICH	CT		02/17/2111		323,533							(107)	(107)			
100127252	CLEARWATER	FL		02/18/2111		167,021							2,858	2,858			
100127254	NAVARRE	FL		02/19/2111		88,645							1,306	1,306			
100127255	OPA LOCKA	FL		02/20/2111		181,334							2,959	2,959			
100127256	BELMONT	NC		02/21/2111		117,665							675	675			
100127258	HIALEAH	FL		02/22/2111		71,556							1,762	1,762			
100127259	CLEVELAND	OH		02/23/2111		63,908							1,092	1,092			
100127260	SAGINAW	MI		02/24/2111		23,161							1,177	1,177			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127261	FINLEYVILLE	PA		02/25/2111		66,743							6,187	6,187			
100127262	WEST BATH	ME		02/26/2111		401,609							3,707	3,707			
100127263	OWATONNA	MN		02/27/2111		61,683							2,060	2,060			
100127264	PRESCOTT	AZ		02/28/2111		16,125							1,898	1,898			
100127265	BLAIR	OK		03/01/2111		114,927							1,294	1,294			
100127266	ALBERTVILLE	AL		03/02/2111		118,268							2,314	2,314			
100127267	ROCHESTER	PA		03/03/2111		78,687							1,247	1,247			
100127268	WALKER	WV		03/04/2111		152,553							1,224	1,224			
100127269	CHICAGO	IL		03/05/2111		75,735							2,366	2,366			
100127270	GADSDEN	AL		03/06/2111		50,272							4,045	4,045			
100127271	BIRMINGHAM	AL		03/07/2111		99,884							1,387	1,387			
100127272	HAZEL CREST	IL		03/08/2111		162,054							533	533			
100127273	BALDWIN	NY		03/09/2111		754,153							4,610	4,610			
100127274	STONE MOUNTAIN	GA		03/10/2111		86,109							3,150	3,150			
100127275	SAN ANTONIO	TX		03/11/2111		67,719							135	135			
100127276	SELMA	AL		03/12/2111		118,985							326	326			
100127277	DAVENPORT	IA		03/13/2111		109,173							473	473			
100127278	LAKEWOOD	WA		03/14/2111		129,919							293	293			
100127279	STATEN ISLAND	NY		03/15/2111		403,959							597	597			
100127280	CLOVERDALE	IN		03/16/2111		102,113							229	229			
100127281	SOMERSET	NJ		03/17/2111		98,875							262	262			
100127282	FORT LAUDERDALE	FL		03/18/2111		34,336							186	186			
100127283	ATCO	NJ		03/19/2111		212,706							717	717			
100127284	EAST ORANGE	NJ		03/20/2111		614,064							2,547	2,547			
100127285	SAINT PETERSBURG	FL		03/21/2111		514,095							1,459	1,459			
100127286	RICHMOND	VA		03/22/2111		243,580							1,284	1,284			
100127287	NEWPORT NEWS	VA		03/23/2111		211,833							1,053	1,053			
100127288	CUMMING	GA		03/24/2111		775,327							4,406	4,406			
100127289	BIRMINGHAM	AL		03/25/2111		459,897							2,453	2,453			
100127290	LONG BRANCH	NJ		03/26/2111		238,095							4,237	4,237			
100127291	LAROSE	LA		03/27/2111		19,649							7,945	7,945			
100127292	SANTA MARIA	CA		03/28/2111		746,908							3,364	3,364			
100127293	VIRGINIA BEACH	VA		03/29/2111		410,097							1,206	1,206			
100127294	HARVEY	LA		03/30/2111		74,824							209	209			
100127295	LAWRENCEBURG	KY		03/31/2111		325,838							1,781	1,781			
100127296	STOCKTON	CA		04/01/2111		160,991							1,404	1,404			
100127297	BROAD BROOK	CT		04/02/2111		394,757							2,089	2,089			
100127298	FALLS CHURCH	VA		04/03/2111		728,225							3,844	3,844			
100127299	EAST HARTFORD	CT		04/04/2111		233,165							1,320	1,320			
100127300	MONTGOMERY	AL		04/05/2111		144,817							993	993			
100127301	TYLER	TX		04/06/2111		530,457							2,440	2,440			
100127303	STERLING	VA		04/07/2111		124,064							359	359			
100127304	CREAM RIDGE	NJ		04/08/2111		343,065							1,324	1,324			
100127305	GOODELLS	MI		04/09/2111		245,962							4,032	4,032			
100127306	WHITING	NJ		04/10/2111		154,786							381	381			
100127307	ALTAMONTE SPRINGS	FL		04/11/2111		294,214							907	907			
100127308	RIVERBANK	CA		04/12/2111		303,139							1,597	1,597			
100127310	HOUSTON	TX		04/13/2111		660,145							3,472	3,472			
100127312	WILMINGTON	DE		04/14/2111		21,282							694	694			
100127313	CONNERSVILLE	IN		04/15/2111		74,668							2,493	2,493			
100127314	TOMS RIVER	NJ		04/16/2111		60,437							2,784	2,784			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100127315	DECATUR	GA		04/17/2111		108,901							2,547	2,547			
100127316	VIRGINIA BEACH	VA		04/18/2111		129,857							134	134			
100127317	KEARNY	NJ		04/19/2111		650,819							3,163	3,163			
100127318	FLORAL PARK	NY		04/20/2111		1,047,922							4,780	4,780			
100127319	HENRYVILLE	PA		04/21/2111		245,720							504	504			
100127320	DES MOINES	IA		04/22/2111		239,408							4,806	4,806			
100127321	LAWRENCEVILLE	GA		04/23/2111		305,943							1,209	1,209			
100127322	PHILLIPSBURG	NJ		04/24/2111		430,578							3,458	3,458			
100127323	MILWAUKEE	WI		04/25/2111		281,153							1,076	1,076			
100127324	ROCKY RIVER	OH		04/26/2111		522,588							2,750	2,750			
100127325	KAPLAN	LA		04/27/2111		381,571							1,015	1,015			
100127326	READING	PA		04/28/2111		78,244							1,313	1,313			
100127327	CLARK	NJ		04/29/2111		138,444							11,011	11,011			
100127329	HILLSBOROUGH	NH		04/30/2111		88,204							365	365			
100127330	EVANSVILLE	IN		05/01/2111		37,791							1,570	1,570			
100127331	GADSDEN	AL		05/02/2111		253,275							1,355	1,355			
100127332	ORANGE PARK	FL		05/03/2111		137,748							2,410	2,410			
100127333	VIRGINIA BEACH	VA		05/04/2111		107,355							283	283			
100127336	WINDSOR	CA		05/05/2111		292,530							1,547	1,547			
100127337	NORFOLK	VA		05/06/2111		88,498							2,251	2,251			
100127338	ARCHIE	MO		05/07/2111		175,518							3,161	3,161			
100127339	OVIEDO	FL		05/08/2111		213,784							3,871	3,871			
100127340	WELLINGTON	KS		05/09/2111		30,554							1,990	1,990			
100127341	WEST NEW YORK	NJ		05/10/2111		904,755							4,200	4,200			
100127342	BOONTON	NJ		05/11/2111		743,984							3,847	3,847			
100127343	ORLANDO	FL		05/12/2111		221,676							2,892	2,892			
100127344	EAST HAVEN	CT		05/13/2111		236,018							897	897			
100127345	KENT	WA		05/14/2111		1,206,818							4,838	4,838			
100127346	MOBILE	AL		05/15/2111		107,185							2,491	2,491			
100127347	LAFAYETTE	LA		05/16/2111		87,938							2,383	2,383			
100127349	MODESTO	CA		05/17/2111		170,390							174	174			
100127350	GIG HARBOR	WA		05/18/2111		157,671							2,263	2,263			
100127351	KINGWOOD	TX		05/19/2111		84,731							4,278	4,278			
100127352	PONCHATOULA	LA		05/20/2111		33,861							3,345	3,345			
100127353	EL PASO	TX		05/21/2111		178,805							470	470			
100127354	PLEASANTVILLE	NJ		05/22/2111		299,326							1,133	1,133			
100127355	BARLING	AR		05/23/2111		85,318							177	177			
100127357	MIAMI	FL		05/24/2111		184,150							3,017	3,017			
100127358	LA PLACE	LA		05/25/2111		253,710							1,009	1,009			
100127359	SOMERSET	NJ		05/26/2111		139,705							770	770			
100127360	FORT WORTH	TX		05/27/2111		23,374							4,817	4,817			
100127361	MIAMI	FL		05/28/2111		289,173							2,727	2,727			
100127362	DURANGO	CO		05/29/2111		339,851							1,899	1,899			
100127363	WILLIAMSBURG	VA		05/30/2111		485,538							2,606	2,606			
100127364	NEW PORT RICHEY	FL		05/31/2111		60,548							4,898	4,898			
100127365	NUTLEY	NJ		06/01/2111		737,349							2,897	2,897			
100127367	CANTON	GA		06/02/2111		343,467							1,641	1,641			
100127368	FARMINGDALE	NY		06/03/2111		696,884							3,281	3,281			
100127370	MANASSAS	VA		06/04/2111		659,031							3,499	3,499			
100127371	SACRAMENTO	CA		06/05/2111		490,668							2,587	2,587			
100127372	WILMINGTON	VT		06/06/2111		592,116							3,144	3,144			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127373	TRACY	CA		06/07/2111		816,463							3,844	3,844			
100127374	WILMINGTON	CA		06/08/2111		1,077,867							5,702	5,702			
100127375	PHILADELPHIA	PA		06/09/2111		754,403							3,991	3,991			
100127376	MIAMI	FL		06/10/2111		383,590							2,448	2,448			
100127377	OPA LOCKA	FL		06/11/2111		554,278							1,935	1,935			
100127378	EAU CLAIRE	WI		06/12/2111		485,796							1,895	1,895			
100127379	BALDWIN	NY		06/13/2111		1,043,493							6,618	6,618			
100127380	AURORA	CO		06/14/2111		652,101							3,438	3,438			
100127381	CASPER	WY		06/15/2111		181,957							780	780			
100127382	MIDLOTHIAN	TX		06/16/2111		623,293							3,220	3,220			
100127384	PARKER	CO		06/17/2111		530,739							2,803	2,803			
100127385	CHESAPEAKE	VA		06/18/2111		532,659							2,907	2,907			
100127386	MARIETTA	GA		06/19/2111		546,376							2,929	2,929			
100127387	MYRTLE BEACH	SC		06/20/2111		193,569							356	356		1,197	1,197
100127388	CHICAGO	IL		06/21/2111		1,027,028							5,523	5,523			
100127390	COSTA MESA	CA		06/22/2111		816,935							1,620	1,620			
100127391	RIVER FOREST	IL		06/23/2111		258,204							4,325	4,325			
100127393	RICHMOND	VA		06/24/2111		144,040							2,136	2,136			
100127394	MIAMI	FL		06/25/2111		272,793							439	439			
100127395	NEWPORT NEWS	VA		06/26/2111		472,208							2,433	2,433			
100127397	HOUMA	LA		06/27/2111		148,701							2,636	2,636			
100127398	SILVER SPRING	MD		06/28/2111		939,209							4,765	4,765			
100127399	HOLBROOK	NY		06/29/2111		1,158,475							4,071	4,071			
100127400	DALLAS	TX		06/30/2111		788,091							4,154	4,154			
100127401	ALEXANDRIA	VA		07/01/2111		666,570							3,519	3,519			
100127402	WOODBRIDGE	VA		07/02/2111		752,555							3,982	3,982			
0299999. Mortgages with partial repayments						24,402,558,799							225,922,005	225,840,335	(954,263)	48,096	(906,167)
100000200	GARLAND	TX		09/27/2016	09/05/2023	70,479							66,051	66,051			
100000576	SWEETWATER	FL		09/27/2016	09/05/2023	108,059							106,727	106,727			
100010812	BREMERTON	WA		12/23/2016	07/05/2023	154,226							159,063	159,063			
100010917	ALIQUIPPA	PA		12/23/2016	09/05/2023	32,296							35,118	35,118			
100011122	NEWPORT	DE		12/23/2016	09/05/2023	131,978							140,607	140,607			
100011299	HOUSTON	TX		12/23/2016	09/05/2023	15,742							9,932	9,932			
100011347	SUFFOLK	VA		01/27/2017	07/05/2023	174,609							176,961	176,961			
100011699	DESOTO	TX		03/08/2017	07/13/2023	214,461							278,937	278,937			
100012002	ELIZABETH CITY	NC		03/08/2017	08/13/2023	31,351							33,195	33,195			
100012381	FORT PIERCE	FL		04/28/2017	07/13/2023	95,305							107,144	107,144			
100012409	SPRINGFIELD	MO		04/28/2017	07/13/2023	77,867							80,878	80,878			
100012422	REDFORD	MI		04/28/2017	07/13/2023	33,458							38,786	38,786			
100012453	ALGONAC	MI		04/28/2017	09/30/2023	64,856										(66,365)	(66,365)
100012489	WILLINGBORO	NJ		04/28/2017	09/13/2023	69,102							80,414	80,414			
100013112	CHICAGO	IL		05/25/2017	09/05/2023	173,722							192,749	192,749			
100013618	COON RAPIDS	MN		05/25/2017	09/05/2023	147,423							167,270	167,270			
100014397	ALAMO	CA		09/27/2017	08/13/2023	889,416							929,347	929,347			
100014476	CITRUS HEIGHTS	CA		09/27/2017	07/13/2023	171,422							161,405	161,405			
100014480	LITTLE EGG HARBOR TWP	NJ		09/27/2017	07/13/2023	70,414							81,317	81,317			
100014513	KOLOA	HI		09/27/2017	07/13/2023	319,455							326,916	326,916			
100014579	KATY	TX		09/27/2017	07/13/2023	51,200							46,879	46,879			
100017005	TULSA	OK		05/16/2018	07/21/2023	130,867							125,164	125,164			
100017121	FORT WAYNE	IN		04/26/2018	07/05/2023	36,865							31,508	31,508			
100017125	HOUSTON	TX		04/26/2018	07/05/2023	2,507							782	782			

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100017555	FORT PIERCE	FL		04/26/2018	07/05/2023	70,730							71,650	71,650			
100017690	PINELLAS PARK	FL		04/26/2018	09/05/2023	56,075							58,622	58,622			
100017816	ASHBURN	VA		05/30/2018	08/21/2023	127,511							124,152	124,152			
100018357	MONROE	GA		06/27/2018	08/21/2023	128,142							123,612	123,612			
100019581	CHICAGO	IL		07/26/2018	07/21/2023	129,951							126,984	126,984			
100019615	FRESNO	CA		07/26/2018	09/21/2023	197,231							192,479	192,479			
100019871	DENVER	CO		07/30/2018	08/21/2023	116,335							110,777	110,777			
100019987	BOWLING GREEN	KY		07/30/2018	07/21/2023	165,512							159,730	159,730			
100023242	KISSIMMEE	FL		08/16/2018	07/21/2023	173,219							115,324	115,324			
100023598	OCEAN CITY	NJ		09/04/2018	07/21/2023	161,665							155,497	155,497			
100023612	SALTON CITY	CA		09/04/2018	08/21/2023	130,415							125,001	125,001			
100023960	ROYAL OAK	MI		09/10/2018	08/21/2023	38,723							35,075	35,075			
100024241	COLUMBUS	OH		09/20/2018	07/21/2023	110,925							106,906	106,906			
100024397	INDIANAPOLIS	IN		09/20/2018	07/21/2023	123,181							119,364	119,364			
100024900	COMPTON	CA		09/20/2018	08/05/2023	262,656							262,964	262,964			
100025125	PHOENIX	AZ		09/20/2018	09/05/2023	144,725							167,673	167,673			
100025246	WASHINGTON	DC		09/20/2018	07/05/2023	426,476							451,111	451,111			
100025295	TACOMA	WA		09/20/2018	08/05/2023	148,168							168,864	168,864			
100025324	WESLEY CHAPEL	FL		09/20/2018	08/05/2023	235,386							228,193	228,193			
100025525	MEMPHIS	TN		09/20/2018	08/05/2023	99,393							116,577	116,577			
100026300	FORT WASHINGTON	MD		09/20/2018	09/05/2023	286,473							324,827	324,827			
100026606	NORTH MIAMI	FL		09/26/2018	09/05/2023	234,831							240,223	240,223			
100026662	RANCHO CUCAMONGA	CA		09/26/2018	09/05/2023	306,259							311,108	311,108			
100026857	CHICAGO	IL		09/26/2018	09/05/2023	18,260							112,014	112,014			
100027847	CHICAGO	IL		10/26/2018	08/05/2023	277,324							297,914	297,914			
100027960	WALLACE	MI		10/26/2018	09/05/2023	83,426							73,451	73,451			
100028246	ST CLOUD	FL		10/26/2018	07/05/2023	143,424							183,922	183,922			
100028344	WOODHAVEN	NY		10/26/2018	09/05/2023	73,686							32,641	32,641			
100028571	LAS VEGAS	NV		10/26/2018	09/05/2023	77,863							19,577	19,577			
100028658	ROCKLEDGE	FL		10/26/2018	09/05/2023	137,516							158,530	158,530			
100028968	JERSEY CITY	NJ		10/26/2018	07/05/2023	229,415							234,720	234,720			
100030297	WEBSTER	TX		12/20/2018	07/05/2023	77,714							76,387	76,387			
100030306	SPRING	TX		12/20/2018	07/05/2023	88,350							93,650	93,650			
100030414	DYER	IN		12/20/2018	07/05/2023	88,737							92,152	92,152			
100030470	CRANSTON	RI		12/20/2018	09/05/2023	310,676							339,215	339,215			
100031245	TULARE	CA		03/29/2019	07/05/2023	111,229							113,642	113,642			
100031298	LAKE WORTH	FL		03/29/2019	09/05/2023	409,528							406,180	406,180			
100031470	RIVERSIDE	CA		03/29/2019	09/05/2023	175,823							185,413	185,413			
100037907	ROUND ROCK	TX		09/16/2019	09/21/2023	38,644							5,394	5,394			
100041317	KANSAS CITY	MO		03/02/2020	07/21/2023	157,741							150,796	150,796			
100042977	BAKERSFIELD	CA		05/28/2020	09/05/2023	98,324							95,713	95,713			
100043111	YUMA	AZ		05/28/2020	08/05/2023	41,205							39,692	39,692			
100043142	COCONUT CREEK	FL		05/28/2020	08/05/2023	58,083							62,086	62,086			
100043143	RESEDA	CA		05/28/2020	07/05/2023	337,558							356,097	356,097			
100043639	MEDINA	OH		08/13/2020	09/11/2023	115,455							117,289	117,289			
100043698	HOUSTON	TX		08/13/2020	09/11/2023	107,393							98,921	98,921			
100043781	MANASQUAN	NJ		08/13/2020	09/05/2023	494,376							480,438	480,438			
100043944	PITTSBURGH	PA		08/19/2020	09/05/2023	67,673							63,473	63,473			
100044002	GRETNA	NE		08/19/2020	08/05/2023	166,308							156,322	156,322			
100044069	BRICK	NJ		08/19/2020	09/05/2023	208,279							208,044	208,044			
100044086	PASADENA	CA		08/19/2020	07/05/2023	247,564							236,602	236,602			

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100044111	TACOMA	WA		08/19/2020	08/05/2023	112,806							109,128	109,128			
100044124	DIAMOND BAR	CA		08/19/2020	07/05/2023	545,977							537,402	537,402			
100044318	RIVIERA BEACH	FL		08/04/2020	07/05/2023	153,813							150,984	150,984			
100044770	GREAT MILLS	MD		11/19/2020	08/07/2023	220,179							213,850	213,850			
100045094	SAN ANTONIO	TX		11/19/2020	08/07/2023	141,015							134,833	134,833			
100046011	SPRING CITY	UT		11/25/2020	09/07/2023	195,876							191,215	191,215			
100047524	WINTER HAVEN	FL		11/20/2020	09/07/2023	204,157							205,809	205,809			
100047641	PORTAGE	IN		11/20/2020	08/07/2023	131,984							110,623	110,623			
100047658	LAKELAND	FL		11/20/2020	08/07/2023	120,910							115,284	115,284			
100047857	ELMA	NY		11/20/2020	09/07/2023	160,291							152,353	152,353			
100048738	CHICAGO	IL		11/20/2020	08/07/2023	79,452							74,143	74,143			
100049813	EVERETT	WA		11/20/2020	09/07/2023	182,803							162,469	162,469			
100050660	GREATER LONDON	GBR		03/02/2021	08/21/2023	239,767							253,193	253,193	(23,808)		(23,808)
100050700	GREATER LONDON	GBR		03/02/2021	07/20/2023	81,136							86,385	86,385	(7,352)		(7,352)
100053569	WHITING	IN		03/23/2021	08/07/2023	118,077							110,445	110,445			
100053594	TEMPE	AZ		03/23/2021	09/07/2023	98,462							92,648	92,648			
100053616	NEW HAVEN	IN		03/23/2021	09/07/2023	60,383							53,011	53,011			
100053963	CHARLOTTE	NC		03/23/2021	07/07/2023	6,974							1,102	1,102			
100054112	GREENSBORO	NC		03/23/2021	08/07/2023	109,574							99,622	99,622			
100054195	PONCHATOULA	LA		03/23/2021	07/07/2023	214,115							203,656	203,656			
100054248	DETROIT	MI		03/23/2021	07/07/2023	30,157							25,223	25,223			
100054286	ALLENTOWN	PA		03/23/2021	09/07/2023	101,379							92,919	92,919			
100054477	GREENVILLE	SC		03/23/2021	08/07/2023	70,834							69,814	69,814			
100054519	NAPLES	FL		03/23/2021	08/07/2023	53,452							45,860	45,860			
100054621	EL PASO	TX		03/23/2021	09/07/2023	128,544							102,035	102,035			
100054694	CRETE	NE		03/23/2021	08/07/2023	204,993							177,053	177,053			
100054718	MELROSE PARK	IL		03/23/2021	09/07/2023	166,275							150,990	150,990			
100054958	MESA	AZ		03/23/2021	09/07/2023	38,199							33,783	33,783			
100055105	YUKON	OK		03/23/2021	09/07/2023	76,798							69,067	69,067			
100055221	BRUNSWICK	GA		03/23/2021	09/07/2023	43,918							34,754	34,754			
100055445	BAY SHORE	NY		03/23/2021	08/07/2023	110,516							101,718	101,718			
100055948	GREATER LONDON	GBR		03/31/2021	09/20/2023	288,174							294,139	294,139	(34,496)		(34,496)
100057502	GREATER LONDON	GBR		05/31/2021	09/20/2023	215,703							220,215	220,215	(33,269)		(33,269)
100057864	TULSA	OK		06/30/2021	09/17/2023	98,381							92,693	92,693			
100057870	PENSACOLA	FL		06/30/2021	07/17/2023	196,020							189,558	189,558			
100057936	TUSCALOOSA	AL		06/30/2021	09/17/2023	105,822							100,417	100,417			
100058003	GREENVILLE	SC		06/30/2021	09/17/2023	112,478							109,935	109,935			
100060155	ORLANDO	FL		06/25/2021	07/17/2023	53,773							46,570	46,570			
100060218	CHARLOTTE	NC		06/25/2021	07/17/2023	218,264							208,586	208,586			
100060360	NEEDVILLE	TX		06/01/2021	09/21/2023	162,757							163,165	163,165		725	725
100060438	ELKHORN	WI		06/01/2021	08/20/2023	126,635							105,041	105,041			
100060553	POWHATAN	VA		06/01/2021	07/21/2023	168,428							168,288	168,288		650	650
100060621	RICHMOND	TX		06/01/2021	08/21/2023	242,481							243,177	243,177		1,179	1,179
100060691	HINCKLEY	MN		06/01/2021	08/21/2023	99,021							99,018	99,018		497	497
100060744	HOT SPRINGS	AR		06/01/2021	07/20/2023	54,109							53,839	53,839			
100060826	ALEXANDRIA	LA		06/01/2021	09/21/2023	80,273							80,145	80,145		293	293
100060851	PLEASANT PLAIN	OH		06/01/2021	09/20/2023	44,050							43,686	43,686			
100060902	LAKE ELSINORE	CA		06/01/2021	09/20/2023	207,644							205,622	205,622			
100060939	MARYVILLE	TN		06/01/2021	08/20/2023	63,171							62,776	62,776			
100060977	TROY	MI		06/01/2021	08/20/2023	228,952							226,988	226,988			
100061257	HENDERSON	NV		06/01/2021	08/21/2023	274,550							275,116	275,116		1,078	1,078

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100061342	JACKSONVILLE	FL		06/01/2021	08/21/2023	115,017							115,356	115,356		585	585
100061381	GRAFTON	OH		06/01/2021	08/21/2023	88,780							88,526	88,526		386	386
100061401	HILLSIDE	IL		06/01/2021	07/21/2023	131,590							132,191	132,191		657	657
100061597	CANANDAIGUA	NY		07/01/2021	09/21/2023	164,353							201,363	201,363		37,410	37,410
100061747	SUFFOLK	VA		07/01/2021	09/21/2023	208,893							205,759	205,759		(2,712)	(2,712)
100061792	MCDONOUGH	GA		07/01/2021	07/21/2023	167,979							164,202	164,202		(2,708)	(2,708)
100062001	YONKERS	NY		07/01/2021	08/21/2023	457,029							454,665	454,665		(210)	(210)
100062072	WOONSOCKET	RI		07/01/2021	08/23/2023	217,063							255,812	255,812		39,406	39,406
100062175	DES MOINES	IA		07/01/2021	08/23/2023	79,362							88,283	88,283		8,921	8,921
100062292	SEVERN	MD		07/01/2021	09/21/2023	394,950							389,624	389,624		(4,177)	(4,177)
100062306	AUSTIN	TX		07/01/2021	08/21/2023	165,215							159,996	159,996		(2,842)	(2,842)
100062333	PADUCAH	KY		07/01/2021	07/20/2023	191,782							184,887	184,887			
100062467	CHURCHVILLE	VA		07/01/2021	08/21/2023	195,039							193,113	193,113		(1,632)	(1,632)
100062623	MERRILLVILLE	IN		07/01/2021	07/20/2023	97,042							91,092	91,092			
100062653	TUCSON	AZ		07/01/2021	07/20/2023	114,027							110,931	110,931			
100062752	FORNEY	TX		07/01/2021	08/20/2023	213,012							207,290	207,290			
100062855	SACO	ME		07/01/2021	07/20/2023	125,701							124,781	124,781			
100062859	ELMONT	NY		07/01/2021	08/23/2023	363,335							360,529	360,529		(2,764)	(2,764)
100062883	COLUMBUS	GA		07/01/2021	07/21/2023	254,985							249,969	249,969		(3,820)	(3,820)
100062903	SUMTER	SC		07/01/2021	08/20/2023	67,483							2,124	2,124			
100062938	COHUTTA	GA		07/01/2021	07/20/2023	68,541							67,549	67,549			
100062987	KNOXVILLE	TN		07/01/2021	07/20/2023	145,319							142,024	142,024			
100063057	MIDDLETOWN	DE		07/01/2021	07/20/2023	352,016							348,790	348,790			
100063248	HAMBURG	NY		07/01/2021	09/21/2023	125,588							126,369	126,369		1,020	1,020
100063272	LEXINGTON	KY		07/01/2021	09/21/2023	143,640							141,243	141,243		(2,035)	(2,035)
100063285	KANKAKEE	IL		07/01/2021	09/21/2023	99,993							98,365	98,365		(1,791)	(1,791)
100063293	MIDLOTHIAN	VA		07/01/2021	09/21/2023	175,863							172,511	172,511		(570)	(570)
100063518	STATESVILLE	NC		07/01/2021	09/21/2023	97,968							92,971	92,971		(4,239)	(4,239)
100063652	SPRINGFIELD	MA		07/01/2021	09/20/2023	146,017							144,655	144,655			
100063683	TEMPLE	GA		07/01/2021	07/20/2023	133,788							130,999	130,999			
100063737	WOODBURY	NJ		07/01/2021	07/21/2023	121,693							122,890	122,890		1,272	1,272
100064077	MECHANICSBURG	PA		07/01/2021	07/21/2023	111,772							114,745	114,745		3,953	3,953
100064250	NEPTUNE	NJ		07/01/2021	08/20/2023	194,782							201,201	201,201			
100064327	PLAINFIELD	NJ		07/01/2021	07/20/2023	257,289							271,485	271,485			
100064422	NORTH DANSVILLE	NY		07/01/2021	07/21/2023	128,297							132,592	132,592		4,822	4,822
100064536	SAINT CLOUD	FL		07/01/2021	08/21/2023	123,184							127,806	127,806		4,968	4,968
100064548	CHICAGO	IL		07/01/2021	09/21/2023	67,419							79,724	79,724		12,305	12,305
100064582	ELIDA	OH		07/01/2021	08/21/2023	97,984							98,939	98,939		1,022	1,022
100064595	MIAMI	FL		07/01/2021	09/20/2023	318,125							322,236	322,236			
100064720	SAVANNAH	GA		07/14/2021	07/17/2023	106,693							99,585	99,585			
100064779	TAMPA	FL		07/14/2021	09/17/2023	143,791							135,478	135,478			
100064837	FORNEY	TX		07/14/2021	07/17/2023	213,531							201,584	201,584			
100064951	CAPE CORAL	FL		07/14/2021	07/17/2023	212,364							202,220	202,220			
100065131	SUGARLOAF	CA		07/14/2021	07/17/2023	154,548							148,843	148,843			
100065166	ALPHARETTA	GA		07/14/2021	08/17/2023	280,754							271,742	271,742			
100065394	ZEPHYRHILLS	FL		07/28/2021	08/17/2023	208,605							200,773	200,773			
100065458	POCONO LAKE	PA		07/28/2021	08/17/2023	292,655							282,411	282,411			
100065513	NORTH LAS VEGAS	NV		07/28/2021	09/17/2023	225,638							217,614	217,614			
100065643	BROWNSVILLE	TX		07/28/2021	07/17/2023	56,924							11,153	11,153			
100065677	CEDARPINES PK	CA		07/28/2021	09/17/2023	339,847							323,925	323,925			
100065703	METAIRIE	LA		07/28/2021	07/17/2023	146,642							137,639	137,639			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066214	BESSEMER	AL		08/02/2021	09/21/2023	123,569							121,550	121,550		(1,800)	(1,800)
100066400	CROWLEY	TX		08/02/2021	09/20/2023	75,099							72,794	72,794			
100066418	ROCKLEDGE	FL		08/02/2021	08/23/2023	105,150							88,622	88,622		(15,892)	(15,892)
100066455	EAST HARTFORD	CT		08/02/2021	09/21/2023	147,481							149,089	149,089		3,165	3,165
100066624	JARRELL	TX		08/02/2021	08/20/2023	146,769							141,567	141,567			
100066632	HAVELOCK	NC		08/02/2021	07/21/2023	107,066							105,236	105,236		(1,747)	(1,747)
100066726	STOWE	VT		08/02/2021	07/21/2023	184,507							187,267	187,267		4,881	4,881
100066829	WALES	MA		08/02/2021	09/20/2023	247,006							246,881	246,881			
100066846	TURNERSVILLE	NJ		08/02/2021	09/21/2023	216,992							226,003	226,003		8,652	8,652
100067427	DEERFIELD BEACH	FL		09/23/2021	07/17/2023	250,219							238,865	238,865			
100067466	SAINT CLOUD	FL		09/23/2021	08/17/2023	112,730							109,831	109,831			
100067497	SAINT CLOUD	FL		09/23/2021	08/17/2023	112,754							109,853	109,853			
100067510	SAINT CLOUD	FL		09/23/2021	08/17/2023	112,919							109,882	109,882			
100067633	NORWICH	CT		09/23/2021	07/17/2023	130,601							122,667	122,667			
100067996	SPRINGFIELD	MA		09/23/2021	08/17/2023	194,468							185,438	185,438			
100068715	MANCHESTER	NH		08/30/2021	07/20/2023	102,414							109,008	109,008	(7,565)		(7,565)
100068716	BARNSLEY	GBR		08/30/2021	08/21/2023	41,038							43,322	43,322	(3,390)		(3,390)
100068817	MIAMI	FL		09/01/2021	07/21/2023	58,980							58,919	58,919		(71)	(71)
100068940	BETHALTO	IL		09/01/2021	09/21/2023	190,507							188,124	188,124		(1,305)	(1,305)
100069567	LAWRENCEVILLE	GA		09/01/2021	07/21/2023	142,065							140,441	140,441		(1,620)	(1,620)
100070353	LUXEMBOURG	LUX		08/31/2021	08/21/2023	107,886							109,830	109,830	(9,174)		(9,174)
100070369	NORTH EAST	GBR		08/31/2021	09/20/2023	35,176							35,903	35,903	(4,101)		(4,101)
100070372	NORTH WEST	GBR		08/31/2021	09/20/2023	54,708							55,841	55,841	(6,376)		(6,376)
100070373	SOUTH WALES	GBR		08/31/2021	09/20/2023	44,938							45,869	45,869	(5,238)		(5,238)
100070450	EWING	NJ		09/23/2021	09/17/2023	215,251							204,142	204,142			
100070520	ROSWELL	GA		09/23/2021	08/17/2023	220,684							214,895	214,895			
100070544	CORPUS CHRISTI	TX		10/01/2021	07/21/2023	108,653							108,663	108,663		11	11
100070612	MILWAUKEE	WI		10/01/2021	07/20/2023	83,380							82,627	82,627			
100070613	KINGSTREE	SC		10/01/2021	08/23/2023	109,983							115,676	115,676		6,248	6,248
100070714	PARK RAPIDS	MN		10/01/2021	08/20/2023	31,893							315	315			
100070758	CORNELIA	GA		10/01/2021	09/20/2023	232,520							229,733	229,733			
100070978	PINELLAS PARK	FL		10/01/2021	07/20/2023	161,370							161,070	161,070			
100070982	MARICOPA	AZ		10/01/2021	07/21/2023	223,012							221,122	221,122		(1,134)	(1,134)
100071109	MIAMI	FL		10/01/2021	09/20/2023	268,828							257,917	257,917			
100071266	ROSWELL	NM		10/01/2021	08/21/2023	112,481							111,894	111,894		(23)	(23)
100071350	LEEDS	AL		10/01/2021	07/20/2023	77,347							77,980	77,980			
100071415	NORTH WEST	GBR		09/30/2021	09/20/2023	157,298							160,529	160,529	(14,794)		(14,794)
100071601	CLEVELAND	GA		10/14/2021	09/17/2023	210,415							201,865	201,865			
100071728	GLENDORA	NJ		10/14/2021	09/17/2023	128,059							119,406	119,406			
100071767	NEW PORT RICHEY	FL		10/14/2021	09/17/2023	117,905							110,136	110,136			
100071794	SILVER SPRING	MD		10/14/2021	08/17/2023	210,053							201,415	201,415			
100071816	SAINT CLOUD	FL		10/14/2021	08/17/2023	119,444							111,649	111,649			
100071821	STUART	FL		10/14/2021	09/17/2023	133,865							125,330	125,330			
100071881	TARZANA	CA		11/05/2021	07/09/2023	1,410,629							1,372,402	1,372,402			
100071992	LAKE FOREST	CA		10/29/2021	07/09/2023	871,803							808,031	808,031			
100073524	BALTIMORE	MD		11/01/2021	09/20/2023	242,315							247,869	247,869			
100073592	LUXEMBOURG	LUX		10/25/2021	08/21/2023	10,902							6,485	6,485	(424)		(424)
100074159	MARCO ISLAND	FL		12/09/2021	09/09/2023	573,019							540,720	540,720			
100074366	CALABASAS	CA		11/19/2021	09/09/2023	2,833,517							2,759,000	2,759,000			
100074384	LELYSTAD	NLD		11/16/2021	08/21/2023	11,298							6,873	6,873	(417)		(417)
100074417	HEWITT	NJ		12/02/2021	08/09/2023	305,736							282,821	282,821			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074628	WORCESTER	MA		12/01/2021	08/21/2023	137,597							132,154	132,154		(2,059)	(2,059)
100074648	EASTPOINTE	MI		12/01/2021	08/21/2023	56,415							55,934	55,934		(300)	(300)
100075255	LOUISVILLE	KY		12/01/2021	08/20/2023	55,982							54,727	54,727			
100075310	SHEPHERDSVILLE	KY		12/01/2021	08/21/2023	137,397							134,118	134,118		(2,420)	(2,420)
100075332	HAMMOND	LA		12/01/2021	08/20/2023	193,628							190,483	190,483			
100075384	OVERLAND	MO		12/01/2021	08/21/2023	169,823							163,099	163,099		(3,916)	(3,916)
100075397	INDEPENDENCE	MO		12/01/2021	08/21/2023	116,120							113,169	113,169		(2,001)	(2,001)
100075475	DAYTON	OH		12/01/2021	07/21/2023	71,882							61,003	61,003		(10,530)	(10,530)
100075836	UNITED KINGDOM	GBR		11/24/2021	07/20/2023	145,113							150,146	150,146	(5,432)		(5,432)
100075964	CALEXICO	CA		01/07/2022	09/17/2023	195,777							187,473	187,473			
100076174	BALTIMORE	MD		01/07/2022	07/17/2023	174,323							167,771	167,771			
100076187	COLUMBIA	SC		01/07/2022	07/17/2023	165,953							157,986	157,986			
100076249	WALHALLA	SC		01/07/2022	09/17/2023	183,835							178,079	178,079			
100076385	AVENTURA	FL		12/23/2021	09/09/2023	786,964							766,940	766,940			
100076437	DAVENPORT	FL		12/23/2021	09/09/2023	587,530							564,642	564,642			
100076669	FAIRFIELD	CA		12/30/2021	08/09/2023	848,695							792,500	792,500			
100076785	PALM DESERT	CA		12/27/2021	07/09/2023	444,562							417,600	417,600			
100076802	JEWETT	TX		12/27/2021	09/09/2023	262,103							243,132	243,132			
100076810	WILSON	NC		12/27/2021	07/09/2023	228,148							217,735	217,735			
100076974	ATLANTA	GA		01/03/2022	08/21/2023	111,598							97,947	97,947		(6,390)	(6,390)
100077018	PONTIAC	MI		01/03/2022	09/21/2023	33,907							35,982	35,982		(822)	(822)
100077116	COLUMBUS	GA		01/03/2022	07/20/2023	103,169							99,945	99,945			
100077162	DALLAS	TX		01/03/2022	09/21/2023	164,893							161,824	161,824		(3,006)	(3,006)
100077181	KEITHVILLE	LA		01/03/2022	08/21/2023	120,290							118,789	118,789		(1,137)	(1,137)
100077237	WESTMORLAND	CA		01/03/2022	09/21/2023	44,332							42,987	42,987		(1,333)	(1,333)
100077282	HINESVILLE	GA		01/03/2022	08/20/2023	104,031							103,087	103,087			
100077543	CINCINNATI	OH		01/03/2022	08/20/2023	119,266							115,208	115,208			
100077554	SILEX	MO		01/03/2022	07/21/2023	240,806							234,959	234,959		(4,824)	(4,824)
100077573	SLIDELL	LA		01/03/2022	09/21/2023	106,705							111,029	111,029		4,302	4,302
100077620	JACKSONVILLE	FL		01/03/2022	08/20/2023	118,004							113,941	113,941			
100077673	AUBURN	NY		01/03/2022	07/21/2023	89,869							87,920	87,920		(1,841)	(1,841)
100077679	TALLAHASSEE	FL		01/03/2022	09/21/2023	132,037							128,372	128,372		(2,666)	(2,666)
100077722	ORLANDO	FL		01/03/2022	07/20/2023	92,283							89,241	89,241			
100077750	ALLEGAN	MI		01/03/2022	07/20/2023	110,371							108,603	108,603			
100077924	LUXEMBOURG	LUX		12/29/2021	08/21/2023	5,197							5,288	5,288	(222)		(222)
100077925	LUXEMBOURG	LUX		12/29/2021	08/21/2023	80,272							81,679	81,679	(3,439)		(3,439)
100078016	LOS ANGELES	CA		01/12/2022	07/09/2023	1,070,765							1,050,000	1,050,000			
100078218	SAN DIEGO	CA		02/10/2022	07/09/2023	485,353							481,045	481,045			
100078319	POMPANO BEACH	FL		02/10/2022	08/09/2023	536,831							518,500	518,500			
100078367	SAINT PETERSBURG	FL		02/10/2022	07/09/2023	339,838							313,221	313,221			
100078447	CICERO	IN		01/25/2022	07/09/2023	308,647							292,471	292,471			
100078474	PHOENIX	AZ		02/02/2022	08/09/2023	129,948							117,193	117,193			
100078643	PASADENA	CA		02/02/2022	07/09/2023	1,335,612							1,251,855	1,251,855			
100078659	PALMDALE	CA		02/02/2022	09/09/2023	626,991							614,695	614,695			
100078688	PLYMOUTH	MI		02/02/2022	07/09/2023	447,691							416,973	416,973			
100078808	MINNEAPOLIS	MN		02/24/2022	07/17/2023	141,993							139,902	139,902			
100078967	FLORISSANT	MO		02/24/2022	07/17/2023	88,930							87,260	87,260			
100079052	REEDSPORT	OR		02/24/2022	08/17/2023	199,985							195,763	195,763			
100079064	PHOENIX	AZ		02/24/2022	09/17/2023	127,439							123,964	123,964			
100079083	MIDDLE RIVER	MD		02/24/2022	09/17/2023	136,794							135,057	135,057			
100079104	GULF SHORES	AL		02/24/2022	09/17/2023	233,134							225,086	225,086			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079117	N LAS VEGAS	NV		02/24/2022	08/17/2023	299,812							294,186	294,186			
100079137	WEST PALM BEACH	FL		02/24/2022	09/17/2023	361,894							350,017	350,017			
100079140	LAS VEGAS	NV		02/24/2022	09/17/2023	318,118							310,222	310,222			
100079166	SAN ANTONIO	TX		02/24/2022	09/17/2023	198,767							198,959	198,959			
100079275	FOX RIVER GROVE	IL		02/28/2022	07/09/2023	216,010							199,144	199,144			
100079659	KISSIMMEE	FL		04/08/2022	07/22/2023	466,266							448,478	448,478			
100079782	HURST	TX		04/08/2022	08/22/2023	126,729							124,737	124,737			
100079795	POCATELLO	ID		04/25/2022	09/22/2023	164,440							158,609	158,609			
100079937	SOUTHLAKE	TX		04/25/2022	09/22/2023	1,281,858							1,295,135	1,295,135			
100080041	EL MONTE	CA		04/25/2022	09/22/2023	1,077,770							1,075,239	1,075,239			
100080226	HOUSTON	TX		02/25/2022	07/09/2023	677,815							671,460	671,460			
100080366	PACOIMA	CA		02/28/2022	07/09/2023	676,592							659,131	659,131			
100080791	VENICE	CA		03/15/2022	07/09/2023	1,681,539							1,650,000	1,650,000			
100080808	GIG HARBOR	WA		03/15/2022	08/09/2023	354,713							348,529	348,529			
100080876	PROSPER	TX		03/10/2022	09/09/2023	497,343							452,100	452,100			
100081046	BAKERSFIELD	CA		03/18/2022	09/17/2023	177,476							180,636	180,636			
100081058	MIAMI	FL		03/18/2022	07/17/2023	381,989							389,076	389,076			
100081138	BUFFALO	NY		03/18/2022	08/17/2023	155,685							160,049	160,049			
100081178	VAIL	CO		03/18/2022	08/17/2023	379,071							382,779	382,779			
100081283	SANTA BARBARA	CA		03/18/2022	09/17/2023	320,703							322,186	322,186			
100081338	TUCSON	AZ		03/18/2022	07/17/2023	224,992							227,958	227,958			
100081391	COLUMBIA	TN		03/18/2022	08/17/2023	370,193							376,721	376,721			
100081466	SANTA CLARA	CA		03/18/2022	08/17/2023	291,221							290,255	290,255			
100081952	LUXEMBOURG	LUX		03/30/2022	07/20/2023	15,574							15,321	15,321	(28)		(28)
100081953	LUXEMBOURG	LUX		03/30/2022	07/20/2023	250,450							260,456	260,456	(478)		(478)
100082063	LUXEMBOURG	LUX		03/30/2022	09/20/2023	462,368							460,448	460,448	(21,276)		(21,276)
100082075	TWICKENHAM	GBR		03/30/2022	09/20/2023	33,672							34,371	34,371	(2,213)		(2,213)
100082318	FRISCO	TX		04/14/2022	09/09/2023	417,210							109,443	109,443			
100082608	HOLLYWOOD	FL		04/14/2022	09/09/2023	267,021							264,440	264,440			
100082710	LOS ANGELES	CA		04/20/2022	08/09/2023	508,422							499,905	499,905			
100082814	INLET BEACH	FL		04/28/2022	09/09/2023	1,276,554							1,256,581	1,256,581			
100083461	SAN JOSE	CA		06/02/2022	08/09/2023	564,427							568,589	568,589			
100083575	SCOTTSDALE	AZ		07/25/2022	07/28/2023	1,614,189							1,542,174	1,542,174	(65,089)		(65,089)
100083577	FRISCO	TX		07/25/2022	07/28/2023	529,985							495,940	495,940	(31,441)		(31,441)
100083579	NORRISTOWN	PA		07/25/2022	07/28/2023	282,485							265,777	265,777	(15,302)		(15,302)
100083582	YUCCA VALLEY	CA		07/25/2022	08/11/2023	543,370							523,373	523,373	(17,071)		(17,071)
100083583	PHOENIX	AZ		07/25/2022	07/28/2023	621,205							598,696	598,696	(19,506)		(19,506)
100083584	RIVERVIEW	FL		07/25/2022	08/11/2023	176,408							171,557	171,557	(3,995)		(3,995)
100083593	EASTVALE	CA		07/25/2022	07/28/2023	904,284							853,997	853,997	(45,140)		(45,140)
100083605	GLENWOOD SPRINGS	CO		07/25/2022	07/28/2023	546,845							519,413	519,413	(24,292)		(24,292)
100083607	SAINT GEORGE	UT		07/25/2022	07/28/2023	570,063							552,596	552,596	(17,478)		(17,478)
100083611	CHULA VISTA	CA		07/25/2022	08/11/2023	1,183,185							1,146,590	1,146,590	(30,155)		(30,155)
100083612	MIRAMAR	FL		07/25/2022	07/28/2023	482,356							471,765	471,765	(10,668)		(10,668)
100083613	FORT MYERS	FL		07/25/2022	07/28/2023	580,392							561,671	561,671	(14,365)		(14,365)
100083616	WEST COVINA	CA		07/25/2022	08/11/2023	624,062							599,679	599,679	(20,624)		(20,624)
100083617	CARY	NC		07/25/2022	08/11/2023	601,035							572,732	572,732	(24,710)		(24,710)
100083618	GAMBIER	OH		07/25/2022	07/28/2023	268,309							258,031	258,031	(8,726)		(8,726)
100083620	GLENDALE	CA		07/25/2022	07/28/2023	2,370,295							2,230,395	2,230,395	(139,954)		(139,954)
100083621	FAIRFIELD	CA		07/25/2022	08/11/2023	835,382							809,006	809,006	(21,738)		(21,738)
100083624	OLIVEHURST	CA		07/25/2022	08/11/2023	355,905							341,157	341,157	(12,682)		(12,682)
100083628	PENSACOLA	FL		07/25/2022	08/11/2023	311,747							298,589	298,589	(11,527)		(11,527)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083635	RIVERSIDE	CA		07/25/2022	07/28/2023	502,007							470,748	470,748		(24,526)	(24,526)
100083646	RANCHO SANTA FE	CA		07/25/2022	07/28/2023	1,730,221							1,591,606	1,591,606		(138,596)	(138,596)
100083647	TORRANCE	CA		07/25/2022	08/11/2023	1,025,926							942,115	942,115		(35,931)	(35,931)
100083648	FORT GRATIOT	MI		07/25/2022	07/28/2023	384,072							371,962	371,962		(9,966)	(9,966)
100083903	SCOTTSDALE	AZ		07/12/2022	09/22/2023	1,511,948							1,488,265	1,488,265			
100084110	JOELTON	TN		07/25/2022	07/28/2023	575,183							562,202	562,202		(7,515)	(7,515)
100084112	MIAMI	FL		07/25/2022	07/28/2023	554,579							520,574	520,574		(26,964)	(26,964)
100084113	MIAMI	FL		07/25/2022	08/11/2023	123,470							113,675	113,675		(6,458)	(6,458)
100084114	DENVER	CO		07/25/2022	07/28/2023	718,392							699,402	699,402		(19,041)	(19,041)
100084367	KAILUA KONA	HI		08/12/2022	07/28/2023	1,298,266							1,220,776	1,220,776		(71,188)	(71,188)
100084372	LANCASTER	TX		08/12/2022	07/28/2023	321,833							304,820	304,820		(15,707)	(15,707)
100084374	EASTVALE	CA		08/12/2022	08/11/2023	812,284							784,207	784,207		(23,280)	(23,280)
100084376	MONROE	NC		08/12/2022	08/11/2023	421,011							409,839	409,839		(9,131)	(9,131)
100084378	HOUSTON	TX		08/12/2022	08/11/2023	275,441							257,328	257,328		(16,652)	(16,652)
100084381	NEWPORT	OR		08/12/2022	08/11/2023	410,458							377,510	377,510		(30,734)	(30,734)
100084385	LEANDER	TX		08/12/2022	07/28/2023	607,626							578,001	578,001		(24,778)	(24,778)
100084387	CLAYTON	CA		08/12/2022	08/11/2023	927,290							873,965	873,965		(47,538)	(47,538)
100084391	PINELLAS PARK	FL		08/12/2022	08/11/2023	341,026							313,814	313,814		(25,620)	(25,620)
100084396	SEAL BEACH	CA		08/12/2022	08/11/2023	1,385,111							1,323,247	1,323,247		(61,817)	(61,817)
100084399	ACAMPO	CA		08/12/2022	08/11/2023	733,209							725,967	725,967		(2,354)	(2,354)
100084402	CHICAGO	IL		08/12/2022	07/28/2023	253,326							238,623	238,623		(11,591)	(11,591)
100084403	EL CAJON	CA		08/12/2022	07/28/2023	1,188,517							1,140,001	1,140,001		(39,301)	(39,301)
100084404	BROOKSHIRE	TX		08/12/2022	07/28/2023	335,584							323,342	323,342		(9,595)	(9,595)
100084414	MERCED	CA		08/12/2022	07/28/2023	451,797							435,403	435,403		(14,441)	(14,441)
100084421	FRANKFORT	IL		08/12/2022	07/28/2023	685,769							671,617	671,617		(12,409)	(12,409)
100084422	CLAREMONT	CA		08/12/2022	08/11/2023	522,656							519,906	519,906		(109)	(109)
100084424	MIAMI	FL		08/12/2022	08/11/2023	814,244							762,430	762,430		(51,771)	(51,771)
100084426	DENVER	CO		08/12/2022	08/11/2023	455,951							438,095	438,095		(17,024)	(17,024)
100084433	ONTARIO	CA		08/12/2022	07/28/2023	631,462							595,978	595,978		(29,598)	(29,598)
100084437	ROCK HILL	SC		08/12/2022	08/11/2023	802,966							760,413	760,413		(37,939)	(37,939)
100084438	CORPUS CHRISTI	TX		08/12/2022	07/28/2023	439,041							399,831	399,831		(36,759)	(36,759)
100084439	TAMARAC	FL		08/12/2022	07/28/2023	417,251							391,327	391,327		(22,906)	(22,906)
100084440	DURANGO	CO		08/12/2022	07/28/2023	497,001							496,100	496,100		1,058	1,058
100084465	MONTGOMERY	TX		09/02/2022	08/11/2023	507,228							493,180	493,180		(11,392)	(11,392)
100084472	MILFORD	MI		09/02/2022	07/28/2023	302,855							291,317	291,317		(10,350)	(10,350)
100084475	SPICEWOOD	TX		09/02/2022	07/28/2023	1,736,300							1,607,594	1,607,594		(120,035)	(120,035)
100084476	SANDUSKY	OH		09/02/2022	07/28/2023	100,824							98,340	98,340		(2,475)	(2,475)
100084477	MATTHEWS	NC		09/02/2022	08/11/2023	1,086,054							1,072,248	1,072,248		(8,551)	(8,551)
100084490	PITTSBURG	CA		09/02/2022	08/11/2023	689,805							680,662	680,662		(5,442)	(5,442)
100084496	LEANDER	TX		09/02/2022	07/28/2023	777,165							755,947	755,947		(16,895)	(16,895)
100084504	SANTA ANA	CA		09/02/2022	07/28/2023	951,921							936,004	936,004		(7,679)	(7,679)
100084516	BURTONSVILLE	MD		09/02/2022	08/11/2023	472,398							464,449	464,449		(5,954)	(5,954)
100084678	LADERA RANCH AREA (CITY OF MIS	CA		08/02/2022	09/22/2023	376,144							367,173	367,173			
100084751	BALTIMORE	MD		08/02/2022	08/22/2023	117,864							109,697	109,697			
100084855	LOS ANGELES	CA		08/02/2022	08/22/2023	665,684							626,189	626,189			
100084863	VISALIA	CA		07/25/2022	07/28/2023	221,653							216,153	216,153		(4,441)	(4,441)
100084865	SEATTLE	WA		07/25/2022	07/28/2023	309,455							303,832	303,832		(3,252)	(3,252)
100084916	SALINAS	CA		09/29/2022	08/11/2023	485,602							473,970	473,970		(9,130)	(9,130)
100084917	SALINAS	CA		09/29/2022	08/11/2023	487,846							476,496	476,496		(8,840)	(8,840)
100084922	JACKSONVILLE	FL		09/29/2022	08/11/2023	505,033							480,089	480,089		(17,991)	(17,991)
100084931	BASALT	CO		09/29/2022	07/28/2023	486,967							477,055	477,055		(7,402)	(7,402)

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100084943	IRVINE	CA		09/29/2022	08/11/2023	1,354,094							1,354,437	1,354,437		359	359
100084952	KAILUA KONA	HI		09/29/2022	07/28/2023	478,939							468,708	468,708		(7,182)	(7,182)
100084959	PALM SPRINGS	CA		09/29/2022	08/11/2023	1,110,196							1,097,960	1,097,960		(12,257)	(12,257)
100084962	GLASGOW	KY		09/29/2022	07/28/2023	116,842							111,547	111,547		(4,717)	(4,717)
100084965	GILBERT	AZ		09/29/2022	07/28/2023	429,141							421,858	421,858		(7,270)	(7,270)
100084966	GILBERT	AZ		09/29/2022	07/28/2023	372,667							360,794	360,794		(11,842)	(11,842)
100084967	HONOLULU	HI		09/29/2022	07/28/2023	1,335,766							1,275,496	1,275,496		(54,382)	(54,382)
100084976	PORTLAND	OR		09/29/2022	08/11/2023	329,853							316,890	316,890		(11,564)	(11,564)
100084979	HADDAM	CT		09/29/2022	08/11/2023	357,672							347,030	347,030		(8,664)	(8,664)
100084984	NAVARRE	FL		09/29/2022	07/28/2023	521,343							514,146	514,146		(4,722)	(4,722)
100084985	VERO BEACH	FL		09/29/2022	07/28/2023	366,941							349,828	349,828		(15,870)	(15,870)
100084996	LOMBARD	IL		09/29/2022	07/28/2023	194,475							192,506	192,506		(1,379)	(1,379)
100084999	ELGIN	SC		09/29/2022	07/28/2023	254,394							249,507	249,507		(3,764)	(3,764)
100085001	HAINES CITY	FL		09/29/2022	08/11/2023	253,717							242,953	242,953		(9,545)	(9,545)
100085002	FONTANA	CA		09/29/2022	08/11/2023	570,307							568,863	568,863		531	531
100085003	LAUREL	MD		09/29/2022	08/11/2023	382,925							383,085	383,085		1,688	1,688
100085011	COLUMBIA	SC		08/12/2022	07/28/2023	563,278							565,106	565,106		4,100	4,100
100085012	LONG BEACH	CA		08/12/2022	08/11/2023	1,997,615							1,982,385	1,982,385		(5,218)	(5,218)
100085017	SAN DIEGO	CA		08/12/2022	08/11/2023	1,972,890							1,937,388	1,937,388		(35,350)	(35,350)
100085019	HERMOSA BEACH	CA		08/12/2022	07/28/2023	544,529							528,642	528,642		(12,200)	(12,200)
100085988	REISTERSTOWN	MD		08/12/2022	07/28/2023	277,718							266,444	266,444		(10,271)	(10,271)
100085989	LANCASTER	CA		08/12/2022	07/28/2023	261,613							263,289	263,289		2,655	2,655
100085990	HOUSTON	TX		08/12/2022	07/28/2023	200,678							200,759	200,759		671	671
100086009	HOFFMAN ESTATES	IL		09/02/2022	07/28/2023	120,194							105,928	105,928		(13,710)	(13,710)
100086012	AUBREY	TX		09/02/2022	08/11/2023	488,477							478,138	478,138		(7,847)	(7,847)
100086018	ELLICOTT CITY	MD		09/02/2022	08/11/2023	819,620							785,610	785,610		7,463	7,463
100086019	SAN DIEGO	CA		09/02/2022	08/11/2023	920,538							917,842	917,842		1,779	1,779
100086020	FAIRFIELD	CA		09/02/2022	08/11/2023	523,267							518,873	518,873		(1,737)	(1,737)
100086021	LOS ANGELES	CA		09/02/2022	07/09/2023	2,182,531							2,140,109	2,140,109			
100086024	TACOMA	WA		09/02/2022	07/28/2023	265,504							263,703	263,703		(365)	(365)
100086025	IRVING	TX		09/02/2022	07/28/2023	1,075,701							1,051,906	1,051,906		(19,832)	(19,832)
100086030	DIXON	CA		09/02/2022	07/28/2023	572,331							554,943	554,943		6,030	6,030
100086034	OCEANSIDE	CA		09/02/2022	07/28/2023	397,368							396,817	396,817		1,186	1,186
100086042	LOS ANGELES	CA		08/24/2022	08/09/2023	574,277							564,200	564,200			
100086124	NATIONAL CITY	CA		10/07/2022	08/11/2023	725,687							733,698	733,698		8,029	8,029
100086132	GALVESTON	TX		10/07/2022	07/09/2023	286,135							274,100	274,100			
100086133	DENVER	CO		10/07/2022	08/11/2023	502,434							487,685	487,685		(12,191)	(12,191)
100086145	LAKE WORTH	FL		10/07/2022	08/11/2023	704,999							678,638	678,638		(21,735)	(21,735)
100086161	CROCKETT	TX		10/07/2022	07/28/2023	266,683							240,601	240,601		(24,837)	(24,837)
100086170	CLEARWATER	FL		10/07/2022	07/28/2023	470,621							464,145	464,145		844	844
100086175	SUN CITY WEST	AZ		10/07/2022	07/28/2023	271,579							254,544	254,544		(10,277)	(10,277)
100086176	PLANO	TX		10/07/2022	09/09/2023	423,109							415,667	415,667			
100086177	SACHSE	TX		10/07/2022	08/11/2023	379,559							366,603	366,603		(10,930)	(10,930)
100086180	UNION CITY	NJ		10/07/2022	08/11/2023	519,695							502,235	502,235		(15,272)	(15,272)
100086187	IRVING	TX		10/07/2022	07/28/2023	515,636							469,872	469,872		(12,162)	(12,162)
100086188	SANTA CLARITA	CA		10/07/2022	08/11/2023	635,981							628,639	628,639		(4,006)	(4,006)
100086207	LOS ANGELES (VAN NUYS AREA)	CA		10/07/2022	07/28/2023	653,978							648,176	648,176		(3,095)	(3,095)
100086209	NORTH HILLS AREA	CA		10/07/2022	08/11/2023	695,584							689,526	689,526		(6,036)	(6,036)
100086223	LAWRENCEVILLE	GA		10/07/2022	07/28/2023	420,123							393,548	393,548		(23,161)	(23,161)
100086227	PHOENIX	AZ		10/07/2022	07/28/2023	310,970							299,337	299,337		(9,950)	(9,950)
100086230	UPLAND	CA		10/07/2022	07/28/2023	609,938							604,488	604,488		(2,734)	(2,734)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086231	IRVING	TX		10/07/2022	07/28/2023	487,592							478,880	478,880		685	685
100086246	FOLEY	AL		09/29/2022	09/09/2023	192,305							185,730	185,730			
100086363	INDIO	CA		09/02/2022	07/28/2023	351,807							347,489	347,489		765	765
100086364	KEANSBURG	NJ		09/02/2022	07/09/2023	261,343							254,165	254,165			
100086677	LAVEEN	AZ		09/30/2022	09/22/2023	253,816							246,246	246,246			
100086766	TUSTIN	CA		10/04/2022	08/11/2023	1,208,581							1,213,262	1,213,262		30,771	30,771
100086770	PHOENIX	AZ		10/04/2022	07/28/2023	496,356							490,028	490,028		5,784	5,784
100086772	COTO DE CAZA	CA		10/04/2022	08/11/2023	992,122							1,002,919	1,002,919		36,135	36,135
100086774	RIO RANCHO	NM		10/04/2022	08/11/2023	253,413							243,647	243,647		(8,509)	(8,509)
100086776	RANCHO SANTA MARGARITA	CA		10/04/2022	08/11/2023	1,451,083							1,464,497	1,464,497		50,722	50,722
100086777	DANA POINT	CA		10/04/2022	08/11/2023	1,806,065							1,831,112	1,831,112		72,218	72,218
100086778	SUGAR LAND	TX		10/04/2022	07/28/2023	997,874							917,272	917,272		(14,215)	(14,215)
100086781	CORONA	CA		10/04/2022	08/11/2023	510,922							515,748	515,748		18,664	18,664
100086782	PINEHURST	NC		10/04/2022	08/11/2023	321,081							311,011	311,011		(8,242)	(8,242)
100086783	ROSCOE	IL		10/04/2022	08/11/2023	188,628							181,084	181,084		(6,642)	(6,642)
100086784	EL PASO	TX		10/04/2022	08/11/2023	189,755							184,368	184,368		(3,970)	(3,970)
100086787	REDDING	CA		10/04/2022	08/11/2023	550,264							549,104	549,104		2,670	2,670
100086788	MISSION VIEJO	CA		10/04/2022	08/11/2023	918,166							920,656	920,656		6,744	6,744
100086789	ALBUQUERQUE	NM		10/04/2022	08/11/2023	295,749							286,145	286,145		(5,428)	(5,428)
100086794	EL PASO	TX		10/04/2022	08/11/2023	159,533							156,405	156,405		961	961
100086795	OCEANSIDE	CA		10/04/2022	08/11/2023	663,383							658,491	658,491		(1,587)	(1,587)
100086798	CHICAGO	IL		10/04/2022	08/11/2023	180,636							173,846	173,846		(4,124)	(4,124)
100086801	SUMMERVILLE	SC		10/04/2022	08/11/2023	231,094							203,069	203,069		(26,556)	(26,556)
100086858	EVERETT	WA		10/07/2022	08/11/2023	1,237,071							1,243,172	1,243,172		11,629	11,629
100086860	BULLARD	TX		10/07/2022	07/28/2023	537,995							531,668	531,668		(3,582)	(3,582)
100086870	LILBURN	GA		10/07/2022	07/28/2023	718,774							698,259	698,259		(16,863)	(16,863)
100086876	REYNOLDSBURG	OH		10/07/2022	07/28/2023	189,897							183,634	183,634		(6,206)	(6,206)
100086885	NORTH HILLS	CA		10/07/2022	08/11/2023	651,409							653,095	653,095		1,676	1,676
100086888	WELLINGTON	FL		10/07/2022	07/09/2023	700,755							700,000	700,000			
100086895	MIAMI	FL		10/07/2022	08/11/2023	1,209,173							1,183,287	1,183,287		(20,377)	(20,377)
100086980	CUDJOE KEY	FL		11/04/2022	08/11/2023	730,357							731,516	731,516		5,127	5,127
100086983	MIRAMAR	FL		11/04/2022	07/28/2023	676,001							651,297	651,297		(22,286)	(22,286)
100086985	MEDFORD	OR		11/04/2022	07/28/2023	383,995							380,571	380,571		(1,806)	(1,806)
100086986	NAPLES	FL		11/04/2022	07/28/2023	501,923							505,271	505,271		5,255	5,255
100086996	MIRAMAR	FL		11/04/2022	08/11/2023	626,719							600,273	600,273		(23,265)	(23,265)
100086999	MENIFEE	CA		11/04/2022	08/11/2023	392,043							393,259	393,259		3,262	3,262
100087000	COMMERCE TOWNSHIP	MI		11/04/2022	07/28/2023	514,889							531,333	531,333		17,948	17,948
100087002	COLTON	CA		11/04/2022	08/11/2023	433,499							429,177	429,177		(2,364)	(2,364)
100087009	FLORENCE	AZ		11/17/2022	07/28/2023	367,439							364,467	364,467		(2,966)	(2,966)
100087018	LANDENBERG	PA		11/04/2022	08/11/2023	523,620							518,925	518,925		(2,343)	(2,343)
100087019	SALT LAKE CITY	UT		11/04/2022	07/28/2023	657,479							642,299	642,299		(12,057)	(12,057)
100087022	CEDARPINES PARK	CA		11/04/2022	07/28/2023	323,415							312,113	312,113		(9,526)	(9,526)
100087025	FULLERTON	CA		11/04/2022	08/11/2023	975,105							969,161	969,161		(526)	(526)
100087027	RIVERSIDE	CA		11/04/2022	08/11/2023	683,804							681,361	681,361		980	980
100087030	LOS ANGELES	CA		11/04/2022	07/28/2023	1,127,894							1,155,622	1,155,622		27,735	27,735
100087031	REDONDO BEACH	CA		11/04/2022	07/09/2023	1,167,402							1,111,967	1,111,967			
100087041	LIBERTY HILL	TX		11/04/2022	07/28/2023	545,137							540,202	540,202		(3,117)	(3,117)
100087044	THOUSAND OAKS	CA		11/04/2022	07/28/2023	1,087,366							1,057,569	1,057,569		(24,860)	(24,860)
100087052	CEDAR PARK	TX		11/04/2022	07/28/2023	400,201							373,190	373,190		(24,834)	(24,834)
100087053	LUBBOCK	TX		11/04/2022	08/11/2023	1,152,986							1,142,159	1,142,159		(137)	(137)
100087066	SAN BERNARDINO	CA		11/04/2022	08/09/2023	414,106							398,463	398,463			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087069	POMPANO BEACH	FL		11/04/2022	07/28/2023	543,064							544,128	544,128		2,827	2,827
100087073	LAKE WORTH	FL		11/04/2022	08/11/2023	457,658							432,569	432,569		(25,091)	(25,091)
100087085	SAN ANTONIO	FL		11/04/2022	07/28/2023	407,918							405,803	405,803		(591)	(591)
100087092	DEARBORN HEIGHTS	MI		11/04/2022	07/28/2023	426,427							439,733	439,733		14,849	14,849
100087098	CHARLOTTE	NC		11/04/2022	07/09/2023	804,567							805,154	805,154			
100087116	STOCKTON	CA		11/04/2022	08/11/2023	1,605,288							1,606,196	1,606,196		9,541	9,541
100087123	LOS ANGELES	CA		11/04/2022	07/28/2023	1,302,244							1,229,883	1,229,883		(66,445)	(66,445)
100087124	MONTVERDE	FL		11/04/2022	08/11/2023	298,191							285,202	285,202		(10,883)	(10,883)
100087288	MIAMI	FL		10/25/2022	07/09/2023	1,213,406							1,338,703	1,338,703			
100087414	FOX ISLAND	WA		10/25/2022	09/09/2023	436,725							460,329	460,329			
100087452	SAN JOSE	CA		10/25/2022	09/09/2023	2,021,876							2,119,273	2,119,273			
100087665	BRUNSWICK	GA		09/29/2022	07/09/2023	227,365							211,267	211,267			
100087676	HAWTHORNE	CA		09/29/2022	08/11/2023	893,571							890,464	890,464		1,303	1,303
100087685	MESA	AZ		09/29/2022	07/28/2023	505,327							457,037	457,037		(46,644)	(46,644)
100087686	MOUNT PLEASANT	SC		09/29/2022	07/28/2023	339,684							321,500	321,500		(16,778)	(16,778)
100087692	OLYMPIA	WA		09/29/2022	07/28/2023	678,307							658,023	658,023		(17,927)	(17,927)
100087696	HONOLULU	HI		09/29/2022	07/28/2023	1,084,049							1,064,983	1,064,983		(13,108)	(13,108)
100087697	RED OAK	TX		09/29/2022	08/11/2023	592,489							573,297	573,297		(16,301)	(16,301)
100087701	PALM HARBOR	FL		09/29/2022	07/28/2023	430,980							436,295	436,295		6,690	6,690
100087702	HURST	TX		09/29/2022	07/28/2023	310,971							312,012	312,012		3,375	3,375
100087705	VANCOUVER	WA		09/29/2022	08/11/2023	707,862							708,370	708,370		521	521
100087708	ENCINITAS	CA		09/29/2022	08/11/2023	1,578,242							1,539,210	1,539,210		(38,981)	(38,981)
100087709	NAPLES	FL		09/29/2022	07/28/2023	1,090,661							1,042,731	1,042,731		(39,800)	(39,800)
100087710	CLIFTON	NJ		09/29/2022	07/28/2023	380,999							380,392	380,392		1,634	1,634
100087713	ROANOKE	TX		09/29/2022	08/11/2023	268,699							236,160	236,160		(32,520)	(32,520)
100087715	TARPON SPRINGS	FL		09/29/2022	07/28/2023	422,927							427,202	427,202		5,608	5,608
100087721	ARROYO GRANDE	CA		10/07/2022	07/28/2023	370,547							371,926	371,926		2,851	2,851
100087746	ADDISON	IL		11/17/2022	07/28/2023	206,786							216,744	216,744		9,927	9,927
100087758	MIAMI	FL		11/17/2022	08/11/2023	1,034,867							993,632	993,632		(32,735)	(32,735)
100087760	STANWOOD	MI		11/17/2022	07/28/2023	432,801							436,911	436,911		6,468	6,468
100087761	NORTHBROOK	IL		11/17/2022	07/28/2023	272,805							275,231	275,231		3,387	3,387
100087765	SAN DIEGO	CA		11/17/2022	07/28/2023	490,361							493,563	493,563		5,866	5,866
100087766	CONROE	TX		11/17/2022	07/28/2023	390,608							381,924	381,924		(7,299)	(7,299)
100087767	SUNNY ISLES BEACH	FL		11/17/2022	07/28/2023	382,985							383,579	383,579		1,827	1,827
100087768	FULLERTON	CA		11/17/2022	08/11/2023	734,055							748,493	748,493		17,477	17,477
100087769	SACRAMENTO	CA		11/17/2022	07/28/2023	1,106,168							1,101,177	1,101,177		(1,075)	(1,075)
100087775	NORTH MIAMI BEACH	FL		11/17/2022	07/28/2023	335,251							335,316	335,316		1,442	1,442
100087783	MENIFEE	CA		11/17/2022	07/28/2023	1,165,636							1,183,970	1,183,970		22,044	22,044
100087786	LA HABRA	CA		11/17/2022	08/11/2023	815,204							799,426	799,426		(15,799)	(15,799)
100087791	MALVERN	PA		11/17/2022	08/11/2023	1,115,936							1,131,203	1,131,203		20,027	20,027
100087795	LOS ANGELES	CA		11/17/2022	07/28/2023	1,998,715							1,986,626	1,986,626		(3,572)	(3,572)
100087800	CYPRESS	TX		11/17/2022	07/28/2023	283,975							271,603	271,603		(7,315)	(7,315)
100087804	FAIRBORN	OH		11/17/2022	07/28/2023	395,227							417,947	417,947		23,729	23,729
100087916	ESCONDIDO	CA		10/25/2022	08/22/2023	436,490							428,319	428,319			
100087973	MIAMI	FL		10/25/2022	09/22/2023	424,707							418,115	418,115			
100088109	LILBURN	GA		10/25/2022	09/22/2023	370,483							364,000	364,000			
100088266	DANIA BEACH	FL		10/17/2022	09/09/2023	424,262							414,000	414,000			
100088288	COTTONWD HTS	UT		10/24/2022	07/09/2023	1,126,510							1,119,196	1,119,196			
100088354	HOLIDAY	FL		01/06/2023	09/09/2023								214,289	214,289			
100088396	HINES	OR		01/06/2023	09/30/2023								184,187	184,187		145	145
100088793	SPRINGBORO	PA		11/15/2022	08/22/2023	258,434							258,198	258,198			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088818	SMYRNA	TN		11/15/2022	08/22/2023	221,988							216,197	216,197			
100088917	KISSIMMEE	FL		11/15/2022	09/22/2023	181,054							174,083	174,083			
100089002	WINTER HAVEN	FL		11/04/2022	07/28/2023	140,375							130,883	130,883			(6,500)
100089006	FORT PIERCE	FL		11/04/2022	07/28/2023	316,893							319,130	319,130		3,173	3,173
100089013	LOS ANGELES	CA		11/04/2022	07/09/2023	2,028,107							1,972,984	1,972,984			
100089019	FORT LAUDERDALE	FL		11/04/2022	07/28/2023	158,830							151,481	151,481		(6,813)	(6,813)
100089020	NORTHRIDGE	CA		11/04/2022	08/11/2023	1,590,546							1,581,724	1,581,724		(8,815)	(8,815)
100089026	RIO LINDA	CA		11/04/2022	07/28/2023	633,979							636,437	636,437		6,713	6,713
100089033	VALLEJO	CA		11/04/2022	07/28/2023	362,383							373,033	373,033		12,119	12,119
100089034	OAKDALE	CA		11/04/2022	07/28/2023	650,352							640,196	640,196		(7,633)	(7,633)
100089043	SPRINGFIELD	OR		11/04/2022	07/28/2023	417,649							417,538	417,538		1,565	1,565
100089045	WEST HILLS	CA		11/04/2022	08/11/2023	988,171							998,268	998,268		14,762	14,762
100089062	PALM SPRINGS	CA		01/06/2023	09/09/2023								1,044,400	1,044,400			
100089064	PALATINE	IL		01/06/2023	07/09/2023								336,039	336,039			
100089073	HOMER GLEN	IL		01/06/2023	08/09/2023								1,262,001	1,262,001			
100089111	ORLANDO	FL		01/06/2023	08/09/2023								217,000	217,000			
100089270	ALEDO	TX		01/26/2023	08/09/2023								313,663	313,663			
100089280	RICHMOND	CA		01/26/2023	09/09/2023								141,909	141,909			
100089288	ALTO	NM		01/26/2023	08/09/2023								248,812	248,812			
100089289	LONG BEACH	CA		01/26/2023	08/09/2023								491,307	491,307			
100089373	COTTONWOOD	AZ		11/17/2022	07/28/2023	401,244							398,525	398,525		(789)	(789)
100089376	SALINAS	CA		11/17/2022	07/28/2023	258,494							256,153	256,153		(1,492)	(1,492)
100089378	THORNVILLE	OH		11/17/2022	08/11/2023	140,558							137,663	137,663		1,169	1,169
100089379	RALEIGH	NC		11/17/2022	08/11/2023	2,808,642							2,819,362	2,819,362		10,612	10,612
100089385	ORLANDO	FL		11/17/2022	07/28/2023	931,568							912,918	912,918		(14,981)	(14,981)
100089394	NEW BERN	NC		11/17/2022	08/09/2023	198,601							187,554	187,554			
100089395	EASTVALE	CA		11/17/2022	07/28/2023	805,770							793,420	793,420		(9,065)	(9,065)
100089407	MURRELLS INLET	SC		11/17/2022	07/28/2023	1,944,157							1,875,214	1,875,214		(59,814)	(59,814)
100089408	PIONEERTOWN	CA		11/17/2022	07/28/2023	1,106,790							1,109,895	1,109,895		3,054	3,054
100089429	WINTER HAVEN	FL		11/18/2022	08/09/2023	511,795							501,761	501,761			
100089574	NEWPORT BEACH	CA		01/30/2023	07/09/2023								2,991,243	2,991,243			
100089580	MIAMI GARDENS	FL		01/30/2023	09/09/2023								436,923	436,923			
100089608	LOOMIS	CA		01/30/2023	09/09/2023								1,380,000	1,380,000			
100089621	LA MESA	CA		01/30/2023	09/09/2023								504,856	504,856			
100089624	BORDENTOWN	NJ		01/30/2023	07/09/2023								459,000	459,000			
100089667	LUXEMBOURG	LUX		11/29/2022	08/21/2023	216,628							220,541	220,541	11,543		11,543
100089781	NAPLES	FL		12/02/2022	07/09/2023	937,399							915,935	915,935			
100089997	ALPHARETTA	GA		01/13/2023	09/22/2023								335,585	335,585			
100090022	BROOMFIELD	CO		01/13/2023	09/22/2023								338,844	338,844			
100090040	SALT LAKE CITY	UT		01/13/2023	07/22/2023								194,413	194,413			
100090095	TOMBALL	TX		01/13/2023	09/22/2023								373,997	373,997			
100090098	SUGAR LAND	TX		01/13/2023	07/22/2023								698,507	698,507			
100090121	CALIMESA	CA		01/13/2023	08/22/2023								463,059	463,059			
100090134	PHOENIX	AZ		01/13/2023	07/22/2023								1,785,875	1,785,875		1,370	1,370
100090150	INDIO	CA		01/13/2023	07/22/2023								665,000	665,000			
100090159	PAWTUCKET	RI		01/13/2023	07/22/2023								355,405	355,405			
100090417	OAKLAND	CA		12/28/2022	08/09/2023	619,462							605,000	605,000			
100090430	KATY	TX		12/28/2022	09/30/2023	871,162							870,320	870,320		1,081	1,081
100090605	LUXEMBOURG	LUX		12/28/2022	08/21/2023	12,630							12,546	12,546	334		334
100090606	LUXEMBOURG	LUX		12/28/2022	08/21/2023	189,443							192,866	192,866	5,122		5,122
100090630	INDIANAPOLIS	IN		12/29/2022	07/09/2023	131,288							128,656	128,656			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090674	INDIANAPOLIS	IN		12/29/2022	07/09/2023	125,726							122,870	122,870			
100090768	HARKER HEIGHTS	TX		02/28/2023	08/09/2023								250,295	250,295			
100090774	IRVINE	CA		02/28/2023	08/09/2023								1,992,485	1,992,485			
100090777	CARLSBAD	CA		02/28/2023	08/09/2023								461,790	461,790			
100090778	THOUSAND OAKS	CA		02/28/2023	09/09/2023								1,103,222	1,103,222			
100090858	MULLICA HILL	NJ		01/06/2023	09/30/2023								474,072	474,072		38	38
100090960	APPLE VALLEY	CA		01/31/2023	07/09/2023								350,738	350,738			
100090967	HENDERSON	NV		01/31/2023	09/09/2023								1,037,041	1,037,041			
100090981	WESTCHESTER	IL		01/31/2023	07/09/2023								322,439	322,439			
100090992	MOUNT PLEASANT	SC		01/31/2023	08/09/2023								1,409,038	1,409,038			
100091027	HOCKLEY	TX		01/31/2023	09/09/2023								359,118	359,118			
100091029	MIAMI SHORES	FL		01/31/2023	08/09/2023								997,285	997,285			
100091051	NEW RIVER	AZ		01/31/2023	08/09/2023								424,418	424,418			
100091097	RIVERSIDE	CA		01/31/2023	09/09/2023								709,637	709,637			
100091111	LOS ANGELES	CA		01/31/2023	08/09/2023								998,514	998,514			
100091113	RIVERSIDE	CA		01/31/2023	09/09/2023								337,084	337,084			
100091198	CHICAGO	IL		01/31/2023	09/09/2023								207,277	207,277			
100091224	GLOUCESTER TOWNSHIP	NJ		01/31/2023	08/09/2023								152,469	152,469			
100091312	COSTA MESA	CA		01/13/2023	09/09/2023								700,000	700,000			
100091313	ESCONDIDO	CA		01/13/2023	09/09/2023								1,920,000	1,920,000			
100091368	DURHAM	NC		02/22/2023	09/17/2023								319,301	319,301			
100091444	SPRINGFIELD	MA		02/22/2023	09/17/2023								175,772	175,772			
100091456	ORLANDO	FL		01/20/2023	08/09/2023								1,019,965	1,019,965			
100091466	CEDARTOWN	GA		01/20/2023	08/09/2023								178,766	178,766			
100091529	COLUMBUS	OH		01/20/2023	08/31/2023								215,400	215,400		(7,090)	(7,090)
100091532	BYRAM TOWNSHIP	NJ		01/20/2023	07/09/2023								226,921	226,921			
100091544	BROOKLYN	NY		01/20/2023	09/09/2023								723,376	723,376			
100091630	BALTIMORE	MD		03/07/2023	08/09/2023								221,809	221,809			
100091658	LAGUNA BEACH	CA		01/27/2023	08/09/2023								2,600,140	2,600,140			
100091659	YORK	PA		01/27/2023	09/09/2023								204,991	204,991			
100091669	PARKLAND	FL		01/27/2023	07/09/2023								1,237,500	1,237,500			
100091692	CONWAY	SC		03/24/2023	07/09/2023								197,754	197,754			
100091747	PEORIA	AZ		03/24/2023	08/09/2023								264,000	264,000			
100091828	HALLANDALE	FL		01/30/2023	07/09/2023								630,031	630,031			
100091829	BURBANK	CA		01/30/2023	08/09/2023								1,077,960	1,077,960			
100091872	BROOKLYN CENTER	MN		01/30/2023	09/09/2023								225,584	225,584			
100091963	FORT WORTH	TX		02/07/2023	08/09/2023								206,165	206,165			
100091973	ROSEMARY BEACH	FL		02/07/2023	07/09/2023								698,988	698,988			
100091984	ALEXANDRIA	VA		02/07/2023	07/13/2023								324,600	324,600		17	17
100091987	COVINGTON	KY		02/09/2023	07/09/2023								275,735	275,735			
100097265	SAN FRANCISCO	NY		07/20/2023	07/21/2023								806,487	806,487			
100097266	IRVINE	FL		07/20/2023	07/21/2023								344,580	344,580			
100097267	BRIDGEPORT	FL		07/20/2023	07/21/2023								257,957	257,957			
100097268	LUBBOCK	TX		07/20/2023	07/21/2023								88,993	88,993			
100097269	ANKENY	FL		07/20/2023	07/21/2023								271,785	271,785			
100097270	HEWLETT	LA		07/20/2023	07/21/2023								1,103,124	1,103,124			
100097271	SAN RAMON	TX		07/20/2023	07/21/2023								1,261,089	1,261,089			
100097272	MIAMI BEACH	AL		07/20/2023	07/21/2023								121,968	121,968			
100097273	VALENCIA	NJ		07/20/2023	07/21/2023								177,369	177,369			
100097274	GATLINBURG	GA		07/20/2023	07/21/2023								681,200	681,200			
100097275	LOWELL	NY		07/20/2023	07/21/2023								214,700	214,700			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100097276	KISSIMMEE	PA		07/20/2023	07/21/2023								193,187	193,187			
100097277	LAS VEGAS	TX		07/20/2023	07/21/2023								239,415	239,415			
100097278	DAVENPORT	TN		07/20/2023	07/21/2023								283,034	283,034			
100097279	GRASS VALLEY	OH		07/20/2023	07/21/2023								247,424	247,424			
100097280	MIAMI BEACH	CA		07/20/2023	07/21/2023								262,664	262,664			
100097281	SUGAR LAND	TX		07/20/2023	07/21/2023								129,642	129,642			
100097282	INVERNESS	OH		07/20/2023	07/21/2023								120,363	120,363			
100097283	GULF SHORES	TX		07/20/2023	07/21/2023								180,760	180,760			
100097284	KAMUELA	OK		07/20/2023	07/21/2023								402,325	402,325			
100097285	CHARLOTTE	OK		07/20/2023	07/21/2023								65,064	65,064			
100097286	CALHOUN	NJ		07/20/2023	07/21/2023								258,267	258,267			
100097287	CORONA	FL		07/20/2023	07/21/2023								102,178	102,178			
100097288	SURFSIDE	FL		07/20/2023	07/21/2023								259,363	259,363			
100097289	SMYRNA	FL		07/20/2023	07/21/2023								366,419	366,419			
100097290	LAKELAND	TX		07/20/2023	07/21/2023								178,012	178,012			
100097291	URBANNA	AL		07/20/2023	07/21/2023								151,923	151,923			
100097292	MIAMI	VA		07/20/2023	07/21/2023								812,541	812,541			
100097293	HIDDEN VALLEY	TN		07/20/2023	07/21/2023								129,782	129,782			
100097294	IRVINE	CA		07/20/2023	07/21/2023								1,148,225	1,148,225			
100097295	PHILADELPHIA	VA		07/20/2023	07/21/2023								357,898	357,898			
100097296	CLEVELAND HEIGHTS	CA		07/20/2023	07/21/2023								191,858	191,858			
100097297	GARDEN GROVE	TX		07/20/2023	07/21/2023								643,385	643,385			
100097298	LOS ANGELES	CA		07/20/2023	07/21/2023								515,838	515,838			
100097299	LOS ANGELES	FL		07/20/2023	07/21/2023								806,552	806,552			
100097300	GLENDALE	OK		07/20/2023	07/21/2023								406,651	406,651			
100097301	ALPHARETTA	CA		07/20/2023	07/21/2023								123,095	123,095			
100097302	MARIETTA	IN		07/20/2023	07/21/2023								121,818	121,818			
100097303	DAVENPORT	OK		07/20/2023	07/21/2023								310,499	310,499			
100097304	ORO VALLEY	IN		07/20/2023	07/21/2023								361,079	361,079			
100097305	RENO	CA		07/20/2023	07/21/2023								490,058	490,058			
100097306	CAPE CORAL	CA		07/20/2023	07/21/2023								173,043	173,043			
100097307	LAS VEGAS	FL		07/20/2023	07/21/2023								329,848	329,848			
100097308	RICHMOND	CA		07/20/2023	07/21/2023								155,581	155,581			
100097309	IRVINE	PA		07/20/2023	07/21/2023								1,259,483	1,259,483			
100097310	FOUNTAIN VALLEY	NM		07/20/2023	07/21/2023								530,983	530,983			
100097311	HOLLY HILLS	TX		07/20/2023	07/21/2023								456,067	456,067			
100097312	DUNWOODY	NY		07/20/2023	07/21/2023								270,299	270,299			
100097313	SAFFORD	VA		07/20/2023	07/21/2023								163,466	163,466			
100097314	CEDAR HILL	WI		07/20/2023	07/21/2023								591,539	591,539			
100097315	REUNION	FL		07/20/2023	07/21/2023								104,858	104,858			
100097316	CLEVELAND HEIGHTS	FL		07/20/2023	07/21/2023								113,296	113,296			
100097317	GALVESTON	VA		07/20/2023	07/21/2023								127,914	127,914			
100097318	SUWANEE	FL		07/20/2023	07/21/2023								874,728	874,728			
100097319	MAGNA	KS		07/20/2023	07/21/2023								200,223	200,223			
100097320	MIAMI	TX		07/20/2023	07/21/2023								423,530	423,530			
100097321	KISSIMMEE	TX		07/20/2023	07/21/2023								518,018	518,018			
100097322	THOUSAND OAKS	OR		07/20/2023	07/21/2023								585,256	585,256			
100097323	FULSHEAR	CO		07/20/2023	07/21/2023								449,618	449,618			
100097324	HOUSTON	NJ		07/20/2023	07/21/2023								259,188	259,188			
100099582	ROCKLIN	CA		04/06/2023	09/30/2023								1,023,651	1,023,651		202	202
100099628	ORLANDO	FL		04/06/2023	09/09/2023								300,870	300,870			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099749	JACKSONVILLE	FL		02/28/2023	08/09/2023								127,146	127,146			
100099812	JAMAICA	NY		02/28/2023	09/09/2023								314,163	314,163			
100099875	SAN DIEGO	CA		03/28/2023	08/22/2023								712,881	712,881			
100099889	PARKLAND	FL		03/28/2023	09/22/2023								1,431,670	1,431,670			
100100036	MIDDLESEX	NJ		03/28/2023	08/22/2023								629,064	629,064			
100100179	APEX	NC		03/17/2023	09/09/2023								105,956	105,956			
100100274	UNION CITY	GA		03/24/2023	07/09/2023								151,722	151,722			
100100298	ROLLING MEADOWS	IL		03/24/2023	09/09/2023								147,822	147,822			
100100434	PORT CHARLOTTE	FL		04/27/2023	07/09/2023								296,417	296,417			
100100490	ORLANDO	FL		04/27/2023	09/09/2023								311,614	311,614			
100100505	PONTE VEDRA BEACH	FL		04/27/2023	08/09/2023								1,381,866	1,381,866			
100100515	BOLINGBROOK	IL		04/27/2023	09/09/2023								284,479	284,479			
100100646	CLEVELAND HEIGHTS	OH		03/28/2023	08/09/2023								152,832	152,832			
100101101	CLEARWATER	FL		04/28/2023	08/09/2023								390,384	390,384			
100101622	MARGATE	NJ		04/26/2023	09/17/2023								299,564	299,564			
100101672	WEST PALM BEACH	FL		04/26/2023	07/17/2023								198,237	198,237			
100101675	LOS ANGELES	CA		04/26/2023	08/17/2023								524,610	524,610			
100101690	LOS ANGELES	CA		03/31/2023	09/09/2023								639,202	639,202			
100101703	VAN ALSTYNE	TX		03/31/2023	08/09/2023								1,276,944	1,276,944			
100101848	TUSTIN	CA		04/06/2023	09/09/2023								758,868	758,868			
100101854	LOS ANGELES	CA		04/06/2023	07/09/2023								1,499,182	1,499,182			
100101896	HOUSTON	TX		04/06/2023	07/09/2023								259,347	259,347			
100101919	LAS VEGAS	NV		04/14/2023	08/09/2023								977,000	977,000			
100101946	MAMMOTH LAKES	CA		04/14/2023	07/09/2023								330,000	330,000			
100101949	LOS ANGELES	CA		04/14/2023	09/09/2023								492,000	492,000			
100101984	CHICAGO	IL		04/14/2023	07/09/2023								321,537	321,537			
100102000	PASADENA	CA		04/14/2023	09/09/2023								708,000	708,000			
100102061	HOUSTON	TX		04/14/2023	07/09/2023								195,926	195,926			
100102135	SARASOTA	FL		04/14/2023	08/09/2023								360,232	360,232			
100102154	HOUSTON	TX		04/14/2023	07/09/2023								204,000	204,000			
100102440	SAN JOSE	CA		06/07/2023	09/09/2023								824,454	824,454			
100102502	PITMAN	NJ		06/07/2023	09/09/2023								220,226	220,226			
100102509	POMPANO BEACH	FL		06/07/2023	08/09/2023								1,858,292	1,858,292			
100102512	ORLANDO	FL		06/07/2023	09/09/2023								591,460	591,460			
100102603	COMMERCE	TX		06/07/2023	09/09/2023								94,549	94,549			
100102622	YORBA LINDA	CA		06/22/2023	09/06/2023								1,036,505	1,036,505			
100102635	WESLEY CHAPEL	FL		06/22/2023	09/06/2023								701,941	701,941			
100102737	MECHANICSVILLE	VA		06/22/2023	09/06/2023								249,506	249,506			
100102756	FOUNTAIN VALLEY	CA		06/22/2023	09/06/2023								698,508	698,508			
100102765	INLET BEACH	FL		06/22/2023	09/06/2023								1,457,041	1,457,041			
100102777	WESTLAKE	FL		06/22/2023	08/11/2023								683,281	683,281		(414)	(414)
100103072	CHARLOTTE	NC		06/22/2023	09/06/2023								192,092	192,092			
100108451	RADCLIFF	KY		05/25/2023	08/09/2023								252,000	252,000			
100108504	PORTLAND	OR		05/25/2023	07/02/2023								1,500,000	1,500,000			
100109109	CHERRY HILL	NJ		06/05/2023	09/09/2023								408,000	408,000			
100109314	BROKEN BOW	OK		06/12/2023	08/17/2023								500,138	500,138			
100109681	MECHANICSBURG	PA		06/16/2023	09/09/2023								149,409	149,409			
100109723	WILDOMAR	CA		06/16/2023	09/09/2023								979,359	979,359			
100109748	SACRAMENTO	CA		06/16/2023	09/09/2023								232,500	232,500			
100109928	ST. LOUIS	MO		06/22/2023	09/09/2023								130,125	130,125			
100109963	PHOENIX	AZ		06/22/2023	09/09/2023								243,200	243,200			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110068	FOLEY	AL		06/23/2023	09/09/2023								252,240	252,240			
100110379	PLATTE CITY	MO		06/30/2023	09/17/2023								264,000	264,000			
100110437	OGDEN	UT		06/30/2023	09/17/2023								307,019	307,019			
100110493	BEAUFORT	NC		06/30/2023	08/17/2023								419,250	419,250			
100110599	LIBERTY HILL	TX		06/30/2023	09/17/2023								270,892	270,892			
100110952	CALEXICO	CA		06/29/2023	09/05/2023								35,642	35,642			
100111006	LEXINGTON	MO		06/29/2023	09/05/2023								10,037	10,037			
100111061	PORTSMOUTH	VA		06/29/2023	07/05/2023								19,437	19,437			
100111103	TIMMONSVILLE	SC		06/29/2023	08/05/2023								45,125	45,125			
100111261	YAKIMA	WA		06/29/2023	07/05/2023								25,450	25,450			
100111385	BIRMINGHAM	AL		06/29/2023	09/05/2023								67,155	67,155			
100111415	AUBURN	ME		06/29/2023	08/05/2023								88,662	88,662			
100111466	JUNCTION CITY	KS		06/29/2023	07/05/2023								135,591	135,591			
100111539	ASHBURNHAM	MA		06/29/2023	09/05/2023								79,428	79,428			
100111604	LANCASTER	OH		06/29/2023	09/05/2023								63,454	63,454			
100111623	HOMESTEAD	FL		06/29/2023	07/05/2023								215,117	215,117			
100111694	STILLMAN VALLEY	IL		06/29/2023	08/05/2023								111,794	111,794			
100111906	MILFORD	MA		06/29/2023	07/05/2023								193,771	193,771			
100111957	WEBSTER	MA		06/29/2023	07/05/2023								125,421	125,421			
100112004	OCEANSIDE	CA		06/29/2023	07/05/2023								278,528	278,528			
100112047	LAKELAND	FL		06/29/2023	09/05/2023								3,872	3,872			
100112065	GEORGETOWN	TX		06/29/2023	09/05/2023								3,297	3,297			
100112094	LAS VEGAS	NV		06/29/2023	09/05/2023								5,005	5,005			
100112097	LINDENHURST	NY		06/29/2023	09/05/2023								171,940	171,940			
100112189	LAUREL	IN		06/29/2023	08/05/2023								5,483	5,483			
100112255	BELDENVILLE	WI		06/29/2023	07/05/2023								345,581	345,581			
100112341	MILTON	FL		06/29/2023	08/05/2023								112,725	112,725			
100112353	ATHENS	GA		06/29/2023	09/05/2023								157,559	157,559			
100112496	FOREST PARK	GA		06/29/2023	07/05/2023								34,401	34,401			
100112688	SAN LUIS	AZ		06/29/2023	09/05/2023								1,152	1,152			
100112694	HOLLYWOOD	FL		06/29/2023	09/05/2023								4,154	4,154			
100112746	BIRMINGHAM	AL		06/29/2023	08/05/2023								409,179	409,179			
100112828	CHICAGO	IL		06/29/2023	09/05/2023								71,205	71,205			
100112956	COWPENS	SC		06/29/2023	08/05/2023								44,474	44,474			
100112958	CONWAY	NC		06/29/2023	09/05/2023								20,969	20,969			
100112962	AUGUSTA	GA		06/29/2023	07/05/2023								161	161			
100113006	BONIFAY	FL		06/29/2023	08/05/2023								28,587	28,587			
100113037	GRAYSLAKE	IL		06/29/2023	08/05/2023								119,739	119,739			
100113145	HOLLYWOOD	FL		06/29/2023	07/05/2023								232	232			
100113173	CLEARMONT	FL		06/29/2023	08/05/2023								44,490	44,490			
100113182	HALLANDALE	FL		06/29/2023	07/05/2023								21,820	21,820			
100113335	SIMPSONVILLE	SC		06/29/2023	09/05/2023								36,561	36,561			
100113397	HIALEAH	FL		06/29/2023	07/05/2023								290,328	290,328			
100113429	HILLSBORO	OR		06/29/2023	09/05/2023								122,009	122,009			
100113478	WASHINGTON	DC		06/29/2023	09/05/2023								257,133	257,133			
100113515	ATLANTA	GA		06/29/2023	08/05/2023								57,037	57,037			
100113536	PLEASANTVILLE	NJ		06/29/2023	09/05/2023								146,844	146,844			
100113578	LAKE VILLA	IL		06/29/2023	08/05/2023								387,713	387,713			
100113623	DOWNERS GROVE	IL		06/29/2023	09/05/2023								31,587	31,587			
100113644	SAN MATEO	CA		06/29/2023	08/05/2023								201,458	201,458			
100113654	RUSKIN	FL		06/29/2023	08/05/2023								77,406	77,406			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113706	MILAN	TN		06/29/2023	08/05/2023								31,079	31,079			
100113732	STOCKTON	CA		06/29/2023	07/05/2023								9,380	9,380			
100113768	NASHPORT	OH		06/29/2023	07/05/2023								76,031	76,031			
100113847	MIAMI	FL		06/29/2023	09/05/2023								190,061	190,061			
100113896	MENLO PARK	CA		06/29/2023	08/05/2023								465,187	465,187			
100113940	CHICAGO HEIGHTS	IL		06/29/2023	09/05/2023								14,730	14,730			
100114085	PRESCOTT	MI		06/29/2023	09/05/2023								45,860	45,860			
100114125	LECENTER	MN		06/29/2023	09/05/2023								120,352	120,352			
100114345	KANSAS CITY	KS		06/29/2023	07/05/2023								72,595	72,595			
100114782	FORT WORTH	TX		07/07/2023	09/09/2023								3,955,000	3,955,000			
100114863	VENICE	FL		07/10/2023	08/17/2023								259,747	259,747			
100114949	JACKSONVILLE	FL		07/13/2023	07/15/2023								568,321	568,321			
100114971	DRIPPING SPRINGS	TX		07/14/2023	08/16/2023								270,525	270,525			
100114994	LAKE HAVASU CITY	AZ		07/14/2023	09/16/2023								231,828	231,828			
100115983	DELTONA	FL		07/20/2023	08/17/2023								244,754	244,754			
100116023	FAIR LAWN	NJ		07/20/2023	09/17/2023								299,250	299,250			
100116055	REDINGTON BEACH	FL		07/20/2023	09/05/2023								399,389	399,389			
100116056	MILWAUKEE	WI		07/20/2023	09/05/2023								142,876	142,876			
100116275	KISSIMMEE	FL		07/20/2023	08/05/2023								245,673	245,673			
100116693	ELK GROVE	CA		07/20/2023	08/06/2023								312,193	312,193			
100117007	BRIDGEPORT	CT		07/20/2023	09/05/2023								111,468	111,468			
100117050	WILMINGTON	NC		07/20/2023	09/05/2023								141,779	141,779			
100117105	TORRANCE	CA		07/20/2023	08/05/2023								991,102	991,102			
100117118	CENTEREACH	NY		07/20/2023	09/05/2023								272,549	272,549			
100117296	KISSIMMEE	FL		07/20/2023	09/05/2023								164,338	164,338			
100117338	SHREWSBURY	MA		07/20/2023	08/05/2023								296,143	296,143			
100117486	CAROLINA BEACH	NC		07/20/2023	08/05/2023								260,000	260,000			
100117577	LOS ANGELES	CA		07/20/2023	09/10/2023								636,036	636,036			
100117633	LOS ANGELES	CA		07/20/2023	08/05/2023								680,000	680,000			
100117637	DORAL	FL		07/20/2023	09/05/2023								289,199	289,199			
100117971	SANFORD	FL		07/20/2023	09/05/2023								104,851	104,851			
100118033	CUMMING	GA		07/20/2023	09/05/2023								710,876	710,876			
100118107	FREEPORT	TX		07/20/2023	09/05/2023								101,569	101,569			
100118123	WINTER GARDEN	FL		07/20/2023	09/05/2023								221,843	221,843			
100118166	MOUNT PLEASANT	SC		07/20/2023	08/05/2023								519,863	519,863			
100118171	SEATTLE	WA		07/20/2023	09/05/2023								349,868	349,868			
100118190	LAKE FOREST	CA		07/20/2023	09/05/2023								1,192,239	1,192,239			
100118191	GAINESVILLE	GA		07/20/2023	09/05/2023								267,999	267,999			
100118652	PORTER RANCH	CA		07/25/2023	09/02/2023								2,277,865	2,277,865			
100119131	LONG BEACH	CA		07/28/2023	09/05/2023								653,740	653,740			
100119166	ATLANTA	GA		07/31/2023	09/17/2023								458,668	458,668			
100119206	LOMPOC	CA		07/31/2023	09/17/2023								390,000	390,000			
100119352	KAPOLEI	HI		07/31/2023	09/17/2023								305,230	305,230			
100119497	LAWRENCEVILLE	GA		07/28/2023	08/16/2023								286,792	286,792			
100119860	OAKLAND	CA		08/10/2023	09/11/2023								199,276	199,276			
100120272	LAKE ARROWHEAD	CA		08/18/2023	09/02/2023								879,544	879,544			
100126449	BESSEMER	AL		08/30/2023	09/05/2023								8,698	8,698			
100126450	ELOY	AZ		08/30/2023	09/05/2023								21,166	21,166			
100126467	WASHINGTON	PA		08/30/2023	09/05/2023								3,846	3,846			
100127035	MARBLE HILL	MO		08/30/2023	09/05/2023								32,285	32,285			
100127092	JACKSONVILLE	FL		08/30/2023	09/05/2023								10,123	10,123			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100127335	BENSALEM	PA		08/30/2023	09/05/2023								144,046	144,046			
100127437	COLUMBUS	OH		08/30/2023	08/30/2023								4,457	4,457			
100127438	HOUSTON	TX		08/30/2023	08/30/2023								6,728	6,728			
100127439	PORTLAND	OR		08/30/2023	08/30/2023								39,945	39,945			
100127440	LONDON	OH		08/30/2023	08/30/2023								51,530	51,530			
100127444	MELBOURNE	FL		08/30/2023	08/30/2023								29,348	29,348			
100127445	LEXINGTON	NC		08/30/2023	08/30/2023								26,526	26,526			
100127446	OPP	AL		08/30/2023	08/30/2023								3,015	3,015			
100127447	ALHAMBRA	CA		08/30/2023	08/30/2023								365,656	365,656			
100127449	FEDERAL WAY	WA		08/30/2023	08/30/2023								285,000	285,000			
100127450	ELLENWOOD	GA		08/30/2023	08/30/2023								5,887	5,887			
100127451	HOLTVILLE	CA		08/30/2023	08/30/2023								19	19			
100127452	CHANDLER	AZ		08/30/2023	08/30/2023								218,349	218,349			
100127453	W JEFFERSON	NC		08/30/2023	08/30/2023								14,450	14,450			
100127454	LAMPE	MO		08/30/2023	08/30/2023								46,688	46,688			
100127456	NEW BERN	NC		08/30/2023	08/30/2023								2,079	2,079			
100127461	GAMERCO	NM		08/30/2023	08/30/2023								258	258			
100127462	WEST PALM BEACH	FL		08/30/2023	08/30/2023								210,185	210,185			
100127463	FLORENCE	OR		08/30/2023	08/30/2023								123,615	123,615			
100127464	UNION CITY	CA		08/30/2023	08/30/2023								320,029	320,029			
100127465	CUMMING	GA		08/30/2023	08/30/2023								106,818	106,818			
100127466	HIGHLANDS	TX		08/30/2023	08/30/2023								140,935	140,935			
0399999. Mortgages disposed						229,415,612							346,811,242	346,811,242	(166,494)	(2,305,026)	(2,471,520)
100054320	CAMPBELL	OH		03/23/2021		46,722		(6,946)			(6,946)		39,776	39,776			
100054758	CINCINNATI	OH		03/23/2021		120,600		(2,695)			(2,695)		117,904	117,906			
100055715	TERRYVILLE	CT		03/23/2021		90,853		(6,188)			(6,188)		84,665	84,661			
0499999. Mortgages transferred						258,174		(15,830)			(15,830)		242,345	242,342			
0599999 - Totals						24,847,992,680		(15,830)			(15,830)		964,536,445	964,454,772	(1,120,757)	(2,788,195)	(3,908,952)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Contribution		12/27/2022			41,154			0.340
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Contribution		06/27/2023			444,370			1.620
	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLANDS	CYM	Contribution		12/27/2022			324,024			2.880
1999999. Joint Venture Interests - Common Stock - Unaffiliated									809,548			XXX
	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Contribution		12/27/2022			1,358,849			1.320
2099999. Joint Venture Interests - Common Stock - Affiliated									1,358,849			XXX
	AAIA RML, LLC 999999996	West Des Moines	IA	Contribution		01/01/2022			242,342			
2299999. Joint Venture Interests - Real Estate - Affiliated									242,342			XXX
	Builders Capital 50138689	Puyallup	WA	Contribution		05/17/2023			139,200,000			
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									139,200,000			XXX
	Italian AIF 50131317	LUXEMBOURG	LUX	Contribution		07/05/2022			1,650,604			42.110
	Italian AIF 50131319	LUXEMBOURG	LUX	Contribution		07/05/2022			2,384,838			57.890
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									4,035,441			XXX
	Apollo European Principal Finance Fund III (Dollar B), L.P.	CAYMAN ISLANDS	CYM	Contribution		12/27/2022			342,818			
2699999. Joint Venture Interests - Other - Affiliated									342,818			XXX
	Citi - ESG LIHTC Partners I, LLC 50139063	WILMINGTON	DE	Contribution		02/08/2023			6,568,584			12.060
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									6,568,584			XXX
6099999. Total - Unaffiliated									146,578,132			XXX
6199999. Total - Affiliated									5,979,450			XXX
6299999 - Totals									152,557,582			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLANDS	CYM	Distribution	06/27/2023	07/13/2023	55,346							55,346	55,346				
	Gryphon Partners IV, L.P. 50139900	WILMINGTON	DE	Distribution	12/27/2022	09/25/2023	29,086							29,086	29,086				
	Hollyport Secondary Opportunities VI, L.P. 50167298	JERSEY	GBR	Distribution	06/27/2023	09/15/2023	367,500							367,500	367,500				
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	08/02/2023	76,099							76,099	76,099				(45)
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Distribution	06/27/2023	09/29/2023	506,237							506,237	506,237				3,104

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLANDS	CYM	Distribution	12/27/2022	09/16/2023	454,006							454,006	454,006				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,488,274							1,488,274	1,488,274				3,059
	Italian AIF 50131317	LUXEMBOURG	LUX	Distribution	07/05/2022	09/19/2023	992,550							992,550	992,550	31,596		31,596	
	Italian AIF 50131319	LUXEMBOURG	LUX	Distribution	07/05/2022	09/19/2023	1,376,364							1,376,364	1,376,364	41,531		41,531	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							2,368,914							2,368,914	2,368,914	73,127		73,127	
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLANDS	CYM	Distribution	12/27/2022	08/07/2023	379,728							379,728	379,728				17,471
2699999. Joint Venture Interests - Other - Affiliated							379,728							379,728	379,728				17,471
37187A-AL-8	GENESIS FINANCIAL GNFL_20 37187AAL8			Paydown			743,823							743,823	743,823				298,244
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							743,823							743,823	743,823				298,244
6099999. Total - Unaffiliated							2,232,097							2,232,097	2,232,097				301,303
6199999. Total - Affiliated							2,748,642							2,748,642	2,748,642	73,127		73,127	17,471
6299999 - Totals							4,980,739							4,980,739	4,980,739	73,127		73,127	318,774

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
38376G-W5-5	GNR 2015-H29 JI GNR 2011-86 Z 3.634% 04/16/53		09/01/2023	Interest Capitalization		12,098	12,098		1.A
38378B-AP-4	GNR 2015-H29 JI GNR 2011-164 Z 3.482% 07/16/53		09/01/2023	Interest Capitalization		8,532	8,532		1.A
38378B-AX-7	GNR 2015-H29 JI GNR 2011-161 Z 3.744% 04/16/53		09/01/2023	Interest Capitalization		4,997	4,997		1.A
38378B-CP-2	GNR 2015-H29 JI GNR 2012-2 Z 3.419% 12/16/51		09/01/2023	Interest Capitalization		4,542	4,542		1.A
38378B-SW-0	GNR 2015-H29 JI GNR 2012-46 Z 3.454% 09/16/53		09/01/2023	Interest Capitalization		4,509	4,509		1.A
38378X-SN-2	GNR 2015-H29 JI GNR 2014-134 Z 2.606% 11/16/55		09/01/2023	Interest Capitalization		11,983	11,983		1.A
38379K-3D-8	GNR 2015-H29 JI GNR 2015-174 Z 3.000% 11/16/55		09/01/2023	Interest Capitalization		16,986	16,986		1.A
38379K-5Y-0	GNR 2015-H29 JI GNR 2015-163 Z 3.002% 12/16/57		09/01/2023	Interest Capitalization		43,595	43,595		1.A
38379K-F8-6	GNR 2015-H29 JI GNR 2015-120 Z 3.250% 03/16/57		09/01/2023	Interest Capitalization		24,283	24,283		1.A
38379K-GQ-5	GNR 2015-H29 JI GNR 2015-58 Z 3.239% 01/16/55		09/01/2023	Interest Capitalization		23,497	23,497		1.A
38379K-J6-6	GNR 2015-H29 JI GNR 2015-130 Z 2.908% 07/16/57		09/01/2023	Interest Capitalization		31,947	31,947		1.A
38379K-KQ-0	GNR 2015-H29 JI GNR 2015-59 Z 3.250% 06/16/56		09/01/2023	Interest Capitalization		16,779	16,779		1.A
38379K-RH-3	GNR 2015-H29 JI GNR 2015-71 Z 3.250% 03/16/57		09/01/2023	Interest Capitalization		38,022	38,022		1.A
38379K-UF-3	GNR 2015-H29 JI GNR 2015-93 Z 3.075% 11/16/54		09/01/2023	Interest Capitalization		58,427	58,427		1.A
38379R-B6-9	GNR 2015-H29 JI GNR 2017-86 Z 2.500% 05/16/59		09/01/2023	Interest Capitalization		29,297	29,297		1.A
38379R-CB-7	GNR 2015-H29 JI GNR 2015-188 Z 3.000% 07/16/57		09/01/2023	Interest Capitalization		13,953	13,953		1.A
38379R-K5-1	GNR 2015-H29 JI GNR 2017-100 Z 2.500% 05/16/59		09/01/2023	Interest Capitalization		29,041	29,041		1.A
38379R-N3-3	GNR 2015-H29 JI GNR 2017-108 Z 2.750% 08/16/59		09/01/2023	Interest Capitalization		32,427	32,427		1.A
38379R-YD-9	GNR 2015-H29 JI GNR 2017-69 Z 2.500% 07/16/59		09/01/2023	Interest Capitalization		22,601	22,601		1.A
38379U-AH-9	GNR 2015-H29 JI GNR 2015-189 ZE 3.000% 01/16/57		09/01/2023	Interest Capitalization		19,297	19,297		1.A
38379U-FK-7	GNR 2015-H29 JI GNR 2016-30 Z 3.719% 08/16/55		09/01/2023	Interest Capitalization		17,132	17,132		1.A
38379U-NX-0	GNR 2015-H29 JI GNR 2016-52 Z 2.998% 03/16/58		09/01/2023	Interest Capitalization		10,619	10,619		1.A
912810-TR-9	TSY INFL IX N/B US TREASURY N/B 3.625% 05/15/53		08/02/2023	Citigroup		6,817,120	7,500,000	59,103	1.A
912810-TS-7	TSY INFL IX N/B US TREASURY N/B 3.875% 05/15/43		08/02/2023	Goldman Sachs		16,860,306	18,000,000	151,630	1.A
912810-TT-5	TSY INFL IX N/B US TREASURY N/B 4.125% 08/15/53		09/27/2023	Various		51,653,301	56,250,000	257,813	1.A
912810-TU-2	TSY INFL IX N/B US TREASURY N/B 4.375% 08/15/43		09/27/2023	Various		127,287,845	135,000,000	656,250	1.A
91282C-HC-8	TSY INFL IX N/B US TREASURY N/B 3.375% 05/15/33		08/02/2023	BNP Paribas		4,249,002	4,500,000	33,016	1.A
91282C-HT-1	TSY INFL IX N/B US TREASURY N/B 3.875% 08/15/33		09/27/2023	Various		31,982,801	33,750,000	145,313	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						239,324,939	255,474,564	1,303,125	XXX
76721R-AA-6	RIO SMART LIGHT Secured 12.250% 09/20/32	B	08/04/2023	ALRe Corporate AAM		7,431,180	7,321,360	333,834	1.B FE
0309999999. Subtotal - Bonds - All Other Governments						7,431,180	7,321,360	333,834	XXX
3132DQ-KZ-8	FR SD3097 FR SD3012 3.000% 05/01/52		08/01/2023	J.P. Morgan Sec		17,274,473	19,710,577	21,353	1.A
31400K-BN-7	FN CB3753 FN CB0044 3.000% 04/01/51		06/21/2023	CITIGROUP				25,955	1.A
31400P-AA-5	FN CB3753 FN CB3600 3.500% 05/01/52		07/06/2023	Bank of America		105,529,786	117,520,555	137,107	1.A
3140XD-TN-6	FN CB3753 FN FM9556 3.000% 11/01/51		08/08/2023	WELLS FARGO SECURITIES		13,256,552	15,158,466	10,106	1.A
3140XF-5F-4	FN CB3753 FN FS0845 3.000% 02/01/52		07/17/2023	CITIGROUP		39,544,936	44,628,388	48,347	1.A
3140XG-JS-9	FN CB3753 FN FS1172 3.000% 11/01/51		08/02/2023	J.P. Morgan Sec		9,955,931	11,455,943	12,411	1.A
3140XH-BG-1	FN CB3753 FN FS1838 3.000% 12/01/51		08/03/2023	Bank of America		16,376,447	18,916,932	9,458	1.A
31418E-DE-7	FN CB3753 FN MA4600 3.500% 05/01/52		08/14/2023	WELLS FARGO SECURITIES		45,422,407	50,991,652	69,405	1.A
38122N-D3-3	GOLDEN ST TOBACCO SEC GOLDEN ST TOBACCO-A1 3.037% 06/01/32		07/01/2023	AAIA Amplify SA NonMod AAM		2,000,000	2,000,000	19,572	1.F FE
940093-2L-0	WASHINGTON ST UNIV WASHINGTON UNIV-BABS 7.399% 04/01/41		09/06/2023	AEL FWH AAM		4,777,080	4,000,000	127,427	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						254,137,612	284,382,513	481,141	XXX
000000-00-0	EUROPEAN RESIDENTIAL LOAN SECU ERLS 2019-NPL2 A 5.000% 02/24/58		08/04/2023	Various		37,311,180	37,612,077	78,359	1.F FE
00111L-AC-3	AFGE 2023-1 B AFGE 2023-1 B 7.510% 09/16/30		07/01/2023	AAIA Amplify SA NonMod AAM		1,499,769	1,499,986	3,755	1.F FE
00138C-AU-2	COREBRIDGE GF Senior Secured 5.750% 07/02/26		08/03/2023	Goldman Sachs		1,995,760	2,000,000	10,861	1.F FE
00206R-DR-0	AT&T INC Senior Unsecured 5.250% 03/01/37		07/01/2023	AAIA Amplify SA NonMod AAM		2,421,090	2,000,000	7,583	2.B FE
002824-BF-6	ABBOTT LABS Senior Unsecured 3.750% 11/30/26		09/28/2023	Goldman Sachs		1,535,520	1,600,000	20,333	1.D FE
02079K-AC-1	ALPHABET INC Senior Unsecured 1.998% 08/15/26		09/28/2023	Goldman Sachs		1,471,392	1,600,000	4,174	1.C FE

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02079K-AE-7	ALPHABET INC Senior Unsecured 1.900% 08/15/40		09/21/2023	Morgan Stanley		3,990,190	6,230,000	13,152	1.C FE
02079K-AF-4	ALPHABET INC Senior Unsecured 2.050% 08/15/50		09/22/2023	Various		3,470,456	6,000,000	12,268	1.C FE
02079K-AG-2	ALPHABET INC Senior Unsecured 2.250% 08/15/60		09/15/2023	Various		3,540,200	6,250,000	10,781	1.C FE
02148L-AB-8	CWALT 2007-HY2 2A CWALT 2007-HY2 2A 3.940% 03/25/47		06/28/2023	AAIA Amplify SA NonMod AAM		1,973,850	2,119,884	6,032	1.A FM
02149H-AD-2	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A4 6.444% 03/25/37		07/14/2023	Piper Jaffray		172,035	325,647	949	1.A FM
023135-BQ-8	AMAZON.COM INC Senior Unsecured 0.800% 06/03/25		09/28/2023	Goldman Sachs		1,483,568	1,600,000	4,231	1.D FE
023135-BU-9	AMAZON.COM INC Senior Unsecured 2.700% 06/03/60		09/07/2023	Bank of America		8,426,740	14,000,000	102,900	1.D FE
02361D-AT-7	AMEREN ILLINOIS Secured 4.500% 03/15/49		07/01/2023	AAIA Amplify SA NonMod AAM		1,276,646	1,000,000	1,500	1.F FE
025816-DG-1	AMERICAN EXPRESS Senior Unsecured 5.389% 07/28/27		07/25/2023	Barclays		3,000,000	3,000,000		1.F FE
026874-AZ-0	AMER INTL GROUP Senior Unsecured 6.250% 05/01/36		07/01/2023	AAIA Amplify SA NonMod AAM		1,862,429	1,388,000	35,182	2.B FE
03040W-AX-3	AMERICAN WATER Senior Unsecured 3.450% 05/01/50		09/07/2023	WELLS FARGO SECURITIES		6,379,470	9,000,000	112,125	2.A FE
031162-DU-1	AMGEN INC Senior Unsecured 5.750% 03/02/63		09/22/2023	Bank of America		4,966,468	5,200,000	19,933	2.A FE
03522A-AG-5	ANHEUSER-BUSCH Senior Unsecured 3.650% 02/01/26		09/28/2023	Goldman Sachs		3,839,800	4,000,000	24,739	1.G FE
03522A-AG-5	ANHEUSER-BUSCH Senior Unsecured 3.650% 02/01/26		06/28/2023	AAIA Amplify SA NonMod AAM		4,865,215	5,000,000	28,389	1.G FE
035240-AR-1	ANHEUSER-BUSCH Senior Unsecured 4.900% 01/23/31		09/06/2023	AADE BLIC NonModco AAM		993,113	1,000,000	5,853	1.G FE
036752-AU-7	ELEVANCE HEALTH Senior Unsecured 4.550% 05/15/52		09/21/2023	Bank of America		3,316,440	4,000,000	65,722	2.B FE
03770D-B#-9	Apollo Debt Solutions BDC SR NTS SER A-B 8.620% 09/28/28		08/10/2023	Goldman Sachs		60,000,000	60,000,000		2.C FE
037833-DT-4	APPLE INC Senior Unsecured 1.125% 05/11/25		09/28/2023	Goldman Sachs		1,496,624	1,600,000	7,050	1.B FE
039936-AA-7	ARES FIN CO IV Senior Unsecured 3.650% 02/01/52		09/28/2023	Bank of America		2,067,683	3,483,000	21,541	2.A FE
039936-AA-7	ARES FIN CO IV Senior Unsecured 3.650% 02/01/52		07/01/2023	AAIA Amplify SA NonMod AAM		2,935,604	3,000,000	17,033	2.A FE
04002B-AA-3	AREIT 2023-CRE8 C AREIT 2023-CRE8 A 7.442% 02/17/28		08/02/2023	Morgan Stanley		17,517,473	17,605,500		1.A FE
04002B-AE-5	AREIT 2023-CRE8 C AREIT 2023-CRE8 B 8.653% 07/17/28		08/02/2023	Morgan Stanley		5,933,185	5,963,000		1.D FE
04002B-AG-0	AREIT 2023-CRE8 C AREIT 2023-CRE8 B 9.348% 07/17/28		08/02/2023	Morgan Stanley		3,184,000	3,200,000		1.G FE
04010L-BE-2	ARES CAPITAL COR Senior Unsecured 7.000% 01/15/27		07/27/2023	Wells Fargo		5,955,420	6,000,000		2.C FE
04018V-AA-1	ARES FIN III LLC Subordinated 4.125% 06/30/51		08/16/2023	Apollo Internal		885,149	1,178,000	6,209	2.C FE
04316J-AA-7	ARTHUR J GALLAGH Senior Unsecured 2.400% 11/09/31		07/01/2023	AAIA Amplify SA NonMod AAM		1,992,831	2,000,000	18,400	2.B FE
04316J-AB-5	ARTHUR J GALLAGH Senior Unsecured 3.050% 03/09/52		09/27/2023	Barclays		3,503,460	6,000,000	10,167	2.B FE
053332-BF-8	AUTOZONE INC Senior Unsecured 5.200% 08/01/33		07/18/2023	Bank of America		9,983,600	10,000,000		2.B FE
055328-AG-3	BMMC 2018-1A B BMMC 2018-1A C 9.588% 10/20/30		08/04/2023	AAIA NonModco AAM		2,805,282	3,000,000	11,985	2.C FE
05533C-QC-5	BCAP 2010-RR6 25A9 BCAP 2010-RR6 25A9 5.461% 02/28/36		07/14/2023	Piper Jaffray		1,482,346	2,061,066	4,970	6. *
055401-AC-7	BCMM 2023-1A C BCMM 2023-1A B1 9.146% 07/20/35		07/11/2023	WELLS FARGO SECURITIES		16,000,000	16,000,000		1.C FE
055401-AE-3	BCMM 2023-1A C BCMM 2023-1A C 9.896% 07/20/35		07/11/2023	WELLS FARGO SECURITIES		19,800,000	19,800,000		1.F FE
055986-AC-7	BMO 2023-5C1 C BMO 2023-5C1 A3 6.534% 08/15/56		07/27/2023	BMO Capital Markets		180,249,948	175,000,000	476,438	1.A FE
055986-AG-8	BMO 2023-5C1 C BMO 2023-5C1 B 6.960% 08/15/56		07/27/2023	BMO Capital Markets		15,970,184	16,000,000	46,400	1.D FE
055986-AH-6	BMO 2023-5C1 C BMO 2023-5C1 C 7.355% 08/15/56		07/27/2023	BMO Capital Markets		414,048	441,071	1,352	1.G FE
05610V-AA-0	BSPRT 2023-FL10 A BSPRT 2023-FL10 A 7.586% 09/15/35		09/15/2023	J.P. Morgan Sec		66,058,050	66,390,000		1.A FE
05610V-AE-2	BSPRT 2023-FL10 A BSPRT 2023-FL10 B 8.592% 09/15/35		09/15/2023	J.P. Morgan Sec		22,425,310	22,538,000		1.D FE
05951F-AB-0	BAFC 2007-1 1B6 BAFC 2007-1 TA1B 5.846% 01/25/37		07/14/2023	Piper Jaffray		526,071	636,561	1,757	1.A FM
05951F-AF-1	BAFC 2007-1 1B6 BAFC 2007-1 TA4 6.090% 01/25/37		07/14/2023	Piper Jaffray		1,643,144	1,890,214	5,882	1.A FM
05951G-AC-6	BAFC 2007-2 TA2 BAFC 2007-2 TA2 5.564% 03/25/37		06/28/2023	AAIA Amplify SA NonMod AAM		948,540	1,089,869	337	1.A FM
05956R-AD-5	BAFC 2010-R11A 1A4 BAFC 2010-R11A 1A4 4.629% 08/26/35		07/14/2023	Piper Jaffray		1,691,639	1,977,947	4,330	1.A Z
06051G-GM-5	BANK OF AMER CRP Senior Unsecured 4.244% 04/24/38		07/01/2023	AAIA Amplify SA NonMod AAM		2,316,575	2,000,000	36,074	1.G FE
06211E-AF-8	BANK5 2023-5YR3 B BANK5 2023-5YR3 A3 6.724% 09/15/56		09/19/2023	BOFA SECURITIES, INC.		76,218,816	74,000,000	373,182	1.A FE
07177M-AB-9	BAXALTA INC Senior Unsecured 4.000% 06/23/25		06/28/2023	AAIA Amplify SA NonMod AAM		581,600	596,000	6,225	2.A FE
07386H-F7-1	BALTA 2006-2 23A1 BALTA 2006-2 23A1 3.988% 03/25/36		07/14/2023	Piper Jaffray		1,407,918	1,769,448	3,198	1.A Z
07386H-RF-0	BALTA 2005-2 2A1 BALTA 2005-2 2B1 2.909% 04/25/35		07/25/2023	Wells Fargo		21,665	541,191		1.A Z
07386H-SE-2	BALTA 2005-3 1A1 BALTA 2005-3 B1 4.433% 04/25/35		07/25/2023	Wells Fargo		109,222	1,015,842		1.A Z
07386H-YW-5	BALTA 2005-10 23A1 BALTA 2005-10 11A1 5.934% 01/25/36		07/14/2023	Piper Jaffray		22,504	25,107	87	5. FE

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07386H-YW-5	BALTA 2005-10 23A1 BALTA 2005-10 11A1 5.934% 01/25/36		07/14/2023	Piper Jaffray		1,589,709	1,773,534	6,124	5.C FE
073879-TW-8	BSABS 2005-HE4 M4 BSABS 2005-HE4 M4 7.309% 04/25/35		07/25/2023	Wells Fargo		184,963	1,173,400		1.A Z
073879-XF-0	BSABS 2005-AC3 1M2 BSABS 2005-AC3 1M1 5.884% 07/25/35		07/25/2023	Wells Fargo		77,062	1,028,522		1.A Z
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.379% 12/25/35		07/25/2023	Wells Fargo		62,472	242,617		1.A FM
07387U-CE-9	BSABS 2006-AC1 1M1 BSABS 2006-AC1 1A1 6.250% 02/25/36		07/01/2023	Interest Capitalization		240,597	240,597		1.A FM
07401L-AB-9	BSMF 2006-AR1 1A2 BSMF 2006-AR1 1A2 5.934% 07/25/36		07/25/2023	Wells Fargo		169,264	784,059		6. FE
07401V-AB-7	BSMF 2007-AR3 21A1 BSMF 2007-AR3 1A2 5.614% 03/25/37		07/25/2023	Wells Fargo		345,803	1,821,103		6. FE
08163E-AH-8	BMARK 2021-B26 D BMARK 2021-B26 D 2.000% 06/15/54		07/01/2023	AAIA Amplify SA NonMod AAM		1,794,952	2,000,000	2,889	1.C
08163M-AK-3	BMARK 2021-B31 C BMARK 2021-B31 C 3.195% 12/15/54		07/01/2023	AAIA Amplify SA NonMod AAM		2,999,271	3,000,000	6,923	1.A
084670-BS-6	BERKSHIRE HATHWY Senior Unsecured 3.125% 03/15/26		09/28/2023	Goldman Sachs		1,525,920	1,600,000	2,361	1.C FE
09261B-AD-2	BLACKSTONE HLDGS Senior Unsecured 2.000% 01/30/32		08/21/2023	Various		2,058,201	2,800,000	3,227	1.E FE
09261B-AH-3	BLACKSTONE HLDGS Senior Unsecured 3.200% 01/30/52		08/16/2023	Bank of America		439,074	714,000	1,142	1.E FE
09951L-AC-7	BOOZ ALLEN & HAM Senior Unsecured 5.950% 08/04/33		08/01/2023	Bank of America		693,308	700,000		2. FE
10373Q-BE-9	BP CAP MKTS AMER Senior Unsecured 3.410% 02/11/26		09/28/2023	Goldman Sachs		1,528,768	1,600,000	7,729	1.F FE
11135F-BF-7	BROADCOM INC Senior Unsecured 2.600% 02/15/33		07/01/2023	AAIA Amplify SA NonMod AAM		998,179	1,000,000	3,033	2.C FE
12510H-AT-7	CAUTO 2023-1A A2 CAUTO 2023-1A A2 6.500% 09/15/53		09/14/2023	SMBC Nikko Securities America		40,610,522	42,000,000		1.E FE
12511T-AE-3	CBAM 2021-15A C CBAM 2021-15A C 7.820% 01/15/36		08/04/2023	AADE - AAIA non-Modco - AAM		14,648,835	15,000,000	58,650	1.F FE
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2 2.000% 02/25/52		09/25/2023	Interest Capitalization		7,842	7,842		1.E FE
12543W-AF-5	CWHL 2006-18 B4 CWHL 2006-18 2A4 6.000% 12/25/36		07/14/2023	Piper Jaffray		1,383,658	2,360,785	6,689	1.A Z
12543W-AJ-7	CWHL 2006-18 B4 CWHL 2006-18 2A7 6.000% 12/25/36		07/14/2023	Piper Jaffray		1,436,893	2,451,613	6,946	1.A FM
12544C-AR-2	CWHL 2007-2 A16 CWHL 2007-2 A16 6.000% 03/25/37		07/14/2023	Piper Jaffray		313,805	658,902	1,867	1.A Z
12566W-AM-2	CMALT 2007-A5 1A12 CMALT 2007-A5 1A12 0.000% 05/25/37		07/14/2023	Piper Jaffray		243,201	365,029		1.A FM
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.002% 07/27/36		09/01/2023	Interest Capitalization		38,408	38,408		1.A FM
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		08/02/2023	Interest Capitalization		79,747	79,747		1.A Z
12668B-FE-8	CWALT 2005-86CB A5 CWALT 2005-86CB A5 5.500% 02/25/36		07/14/2023	Piper Jaffray		250,883	427,068	1,109	5.C FE
126694-2K-3	CWHL 2006-10 B4 CWHL 2006-10 1A13 5.734% 05/25/36		07/14/2023	Piper Jaffray		165,069	474,880	1,654	1.A Z
126694-MH-8	CWHL 2005-HYB7 6A1 CWHL 2005-HYB7 6A1 3.910% 11/20/35		07/14/2023	Piper Jaffray		2,453,447	2,916,430	5,054	1.A FM
12669Y-AC-6	CWHL 2006-J4 A8 CWHL 2006-J4 A3 6.250% 09/25/36		07/14/2023	Piper Jaffray		195,054	480,132	1,417	1.A FM
12669Y-AE-2	CWHL 2006-J4 A8 CWHL 2006-J4 A5 6.250% 09/25/36		07/14/2023	Piper Jaffray		959,924	2,334,161	6,889	1.A FM
12669Y-AH-5	CWHL 2006-J4 A8 CWHL 2006-J4 A8 6.500% 09/25/36		07/14/2023	Piper Jaffray		803,948	1,864,228	5,722	1.A FM
12669Y-AW-2	CWHL 2006-J4 A8 CWHL 2006-J4 A11 6.250% 09/25/36		07/14/2023	Piper Jaffray		404,638	985,426	2,908	1.A Z
14727Q-AC-9	CFMT 2018-RM2 B CFMT 2018-RM2 C 4.000% 10/25/68		09/25/2023	Interest Capitalization		96,144	96,144		1.G FE
14913R-2V-8	CATERPILLAR FINL Senior Unsecured 3.400% 05/13/25		09/28/2023	Goldman Sachs		1,546,976	1,600,000	21,004	1.F FE
15189T-BA-4	CENTERPOINT ENERGY INC Senior Unsecured 1.450% 06/01/26		07/01/2023	AAIA Amplify SA NonMod AAM		3,297,398	3,300,000	15,418	2.B FE
15675C-AC-9	CERB 2023-3A B CERB 2023-3A B 8.670% 09/13/35		08/17/2023	Natixis UK		2,750,000	2,750,000		1.C FE
16162X-AC-1	CHASE 2006-S3 1A3 CHASE 2006-S3 1A3 6.000% 11/25/36		07/25/2023	Wells Fargo		14,049	164,287	657	1.A FM
16411Q-AK-7	CHENIERE ENERGYP Senior Unsecured 4.000% 03/01/31		09/27/2023	Citigroup		2,989,560	3,500,000	10,889	2.C FE
16412X-AL-9	CHENIERE CORP CH Senior Secured 2.742% 12/31/39		09/27/2023	Various		6,090,720	8,000,000	49,194	2.B FE
166764-BW-9	CHEVRON CORP Senior Unsecured 1.554% 05/11/25		09/28/2023	Goldman Sachs		1,505,056	1,600,000	9,738	1.D FE
17275R-AF-9	CISCO SYSTEMS Senior Unsecured 5.500% 01/15/40		09/20/2023	Seaport Global Securities LLC		1,367,476	1,336,000	13,675	1.D FE
17288X-AB-0	CITADEL LP SENIOR 4.875% 01/15/27		09/12/2023	JPM SECURITIES LLC		9,264,700	9,704,000	74,903	2.B FE
172967-BL-4	CITIGROUP INC Subordinated 6.625% 06/15/32		07/01/2023	AAIA Amplify SA NonMod AAM		2,383,256	1,855,000	34,820	2.B FE
17307G-F9-4	CMLTI 2005-8 2A3 CMLTI 2005-8 2A3 5.500% 09/25/35		07/14/2023	Piper Jaffray		1,885,914	2,129,818	5,532	1.A FM
17307G-TH-1	CMLTI 2005-3 2A2 CMLTI 2005-3 2A2 5.282% 08/25/35		07/14/2023	Piper Jaffray		447,401	481,259	1,004	1.A FM
17309Y-AE-7	CMLTI 2006-FX1 A5 CMLTI 2006-FX1 A5 7.755% 10/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		1,063,527	1,668,914	9,347	1.A FM
17315J-BK-7	CMLTI 2009-6 13A2 CMLTI 2009-6 16A2 6.000% 03/25/36		07/14/2023	Piper Jaffray		305,999	371,241	1,052	6. *
17328P-CB-7	CMLTI 2004-1 B5 CMLTI 2020-EXP2 B3/I 3.862% 08/25/50		07/01/2023	AAIA Amplify SA NonMod AAM		1,483,114	1,448,122	4,042	1.A
191216-CR-9	COCA-COLA CO/THE Senior Unsecured 3.375% 03/25/27		09/28/2023	Goldman Sachs		1,514,640	1,600,000	1,050	1.E FE

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

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198280-AF-6	COLUMBIA PIPELIN Senior Unsecured 4.500% 06/01/25		06/28/2023	AAIA Amplify SA NonMod AAM		1,470,719	1,500,000	21,750	2.A FE
19828A-AA-5	COLUMBIA PIPE HC Senior Unsecured 6.055% 08/15/26		08/02/2023	Citigroup		2,999,940	3,000,000		2.B FE
19828T-AC-0	COLUMBIA PIPE OC Senior Unsecured 6.544% 11/15/53		08/02/2023	TD Securities		1,999,160	2,000,000		2.A FE
20030N-BN-0	COMCAST CORP Senior Unsecured 3.375% 08/15/25		09/28/2023	Goldman Sachs		1,538,256	1,600,000	7,050	1.G FE
20271R-AS-9	COMMONWEALTH BANK OF AUSTRALIA Senior Unsecured 5.499% 09/12/25		09/05/2023	Morgan Stanley		9,500,000	9,500,000		1.D FE
20826F-BH-8	CONOCOPHIL CO Senior Unsecured 5.700% 09/15/63		09/25/2023	Various		3,963,386	4,100,000	25,064	1.F FE
210385-AD-2	CONSTL ENRGY GEN Senior Unsecured 6.125% 01/15/34		09/27/2023	Various		32,005,360	32,000,000		2.B FE
210385-AE-0	CONSTL ENRGY GEN Senior Unsecured 6.500% 10/01/53		09/26/2023	Bank of America		1,499,400	1,500,000		2. FE
210385-AE-0	CONSTL ENRGY GEN Senior Unsecured 6.500% 10/01/53		09/26/2023	Bank of America		8,996,400	9,000,000		2.B FE
22160K-AM-7	COSTCO COMPANIES Senior Unsecured 3.000% 05/18/27		09/28/2023	Goldman Sachs		1,488,624	1,600,000	17,867	1.D FE
22160K-AQ-8	COSTCO COMPANIES Senior Unsecured 1.750% 04/20/32		09/21/2023	Bank of America		1,552,480	2,000,000	15,069	1.D FE
224044-CF-2	COX COMMUNICATIONS INC Senior Unsecured 4.800% 02/01/35		07/01/2023	AAIA Amplify SA NonMod AAM		2,325,500	2,000,000	14,933	2.B FE
22822V-AE-1	CROWN CASTLE INC Senior Unsecured 4.000% 03/01/27		09/27/2023	Various		9,415,512	10,000,000	23,321	2.B FE
22942J-AU-7	CSMC 2006-6 DX CSMC 2006-6 DX 6.500% 07/25/36		07/31/2023	ALRe Modco - VIAC GA - AAM		327,461		10,190	5.B GI
229648-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		08/15/2023	Interest Capitalization		16,426	16,426		1.G
23311R-AA-4	DCP MIDSTREAM Senior Unsecured 6.750% 09/15/37		09/13/2023	JPM SECURITIES LLC		6,263,640	6,000,000	123,750	2.C FE
233331-AY-3	DTE ENERGY CO Senior Unsecured 2.850% 10/01/26		07/01/2023	AAIA Amplify SA NonMod AAM		1,043,289	1,000,000	13,933	2.B FE
23338V-AH-9	DTE ELECTRIC CO Secured 4.050% 05/15/48		08/21/2023	JPM SECURITIES LLC		1,089,487	1,391,000	15,336	1.E FE
238021-AE-9	DATA 2023-CNTR C DATA 2023-CNTR B 5.919% 08/12/43		06/30/2023	BARCLAYS CAPITAL INC.		21,853,616	23,100,000	72,163	1.D FE
238021-AG-4	DATA 2023-CNTR C DATA 2023-CNTR C 5.919% 08/12/43		06/30/2023	BARCLAYS CAPITAL INC.		28,678,579	31,900,000	99,653	1.G FE
24422E-WF-2	JOHN DEERE CAP Senior Unsecured 3.400% 06/06/25		09/28/2023	Goldman Sachs		1,546,704	1,600,000	17,529	1.F FE
24422E-XB-0	JOHN DEERE CAP Senior Unsecured 4.950% 07/14/28		07/11/2023	Citigroup		4,992,550	5,000,000		1.F FE
24422E-XE-4	JOHN DEERE CAP Senior Unsecured 5.150% 09/08/33		09/21/2023	Bank of America		3,952,720	4,000,000	9,728	1.F FE
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.744% 08/25/35		07/14/2023	Piper Jaffray		10,035	11,631	39	1. FM
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.744% 08/25/35		07/14/2023	Piper Jaffray		2,108,439	2,443,836	8,155	1.A FM
253393-AF-9	DICK'S SPORTING Senior Unsecured 3.150% 01/15/32		07/01/2023	AAIA Amplify SA NonMod AAM		4,994,941	5,000,000	31,500	2.C FE
253393-AG-7	DICK'S SPORTING Senior Unsecured 4.100% 01/15/52		08/01/2023	Jefferies & Co (PFI)		675,470	1,000,000	2,050	2.C FE
25470D-AS-8	DISCOVERY COMMUN Senior Unsecured 5.000% 09/20/37		07/01/2023	AAIA Amplify SA NonMod AAM		1,753,902	1,500,000	1,458	2.C FE
26875P-AQ-4	EOG RESOURCES IN Senior Unsecured 5.100% 01/15/36		07/01/2023	AAIA Amplify SA NonMod AAM		1,630,413	1,359,000	13,862	1.G FE
29379V-AM-5	ENTERPRISE PRODU Senior Unsecured 7.550% 04/15/38		09/06/2023	AEL FWH AAM		339,085	300,000	8,871	1.G FE
30225V-AL-1	EXTRA SPACE STORAGE LP Senior Unsecured 3.500% 07/01/26		07/25/2023	Tax Free Exchange		5,013,800	4,698,000	10,962	2.B FE
30225V-AQ-0	EXTRA SPACE STORAGE LP Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		4,465,400	4,500,000	30,000	2.B FE
30231G-AT-9	EXXON MOBIL CORP Senior Unsecured 3.043% 03/01/26		09/28/2023	Goldman Sachs		1,519,472	1,600,000	4,193	1.D FE
30303M-8G-0	META PLATFORMS Senior Unsecured 3.500% 08/15/27		08/21/2023	Various		6,160,315	6,500,000	32,812	1.E FE
30303M-8K-1	META PLATFORMS Senior Unsecured 4.650% 08/15/62		07/31/2023	Bank of America		1,329,360	1,500,000	32,356	1.E FE
30303M-8Q-8	META PLATFORMS Senior Unsecured 5.600% 05/15/53		09/28/2023	Various		17,203,262	18,000,000	410,231	1.E FE
31739D-AA-2	FASST 2023-S3 A1 FASST 2023-S3 A1 4.500% 08/25/73		08/21/2023	Raymond James		184,791,024	198,000,000		1.A FE
32051G-T2-1	FHAMS 2006-FA1 1A7 FHAMS 2006-FA1 1A7 5.750% 04/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		635,288	1,426,819	5,925	1.A FM
32051G-YL-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA8 1A6 5.500% 11/25/35		08/04/2023	AARE Surplus AAM		3,006	6,514	9	1. FM
32051G-YL-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA8 1A6 5.500% 11/25/35		08/04/2023	AARE Surplus AAM		1,016,425	2,202,682	3,029	1.A FM
34490B-AC-8	Football Club Term Nts 20-xi SECD CERTS 20-XI-C 2.970% 10/05/27		08/18/2023	Apollo Internal		7,624,860	8,333,300	244,749	1.F FE
36143L-2A-2	GA GLOBAL FNDING Secured 1.625% 01/15/26		07/01/2023	AAIA Amplify SA NonMod AAM		659,643	660,000	2,145	1.F FE
36185M-BJ-0	GMACM 2005-AR6 2A1 GMACM 2005-AR6 2A1 3.352% 11/19/35		07/14/2023	Piper Jaffray		5,094,913	6,092,571	9,641	1.A FM
362341-FN-4	GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.402% 07/25/35		07/14/2023	Piper Jaffray		758,734	1,068,438	2,261	1.A FM
36472T-AA-7	GANNETT CO INC Senior Unsecured 6.000% 12/01/27		09/06/2023	ALRe Modco - VIAC GA - AAM		3,031,636	2,988,000	47,310	4.A
37187E-AA-4	GPCC 2022-1 B GPCC 2022-1 A 9.250% 01/15/31		09/21/2023	Capital Call Revolver		21,294,490	21,311,934	89,552	1.B PL
37187E-AA-4	GPCC 2022-1 B GPCC 2022-1 A 9.250% 01/15/31		07/18/2023	No Broker		50,288,803	50,334,573	116,399	1.B PL
37187E-AB-2	GPCC 2022-1 B GPCC 2022-1 B 10.500% 01/15/31		09/21/2023	Capital Call Revolver		2,330,670	2,330,670	11,116	1.E PL

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37187E-AB-2	GPCC 2022-1 B GPCC 2022-1 B 10.500% 01/15/31		07/18/2023	No Broker		5,504,798	5,504,022	11,237	1.E PL
37187E-AC-0	GPCC 2022-1 B GPCC 2022-1 C 12.000% 01/15/31		09/21/2023	Capital Call Revolver		3,571,436	3,571,436	19,468	2.B PL
37187E-AC-0	GPCC 2022-1 B GPCC 2022-1 C 12.000% 01/15/31		07/18/2023	No Broker		8,434,373	8,434,300	25,303	2.B PL
37187E-AD-8	GPCC 2022-1 B GPCC 2022-1 D 14.500% 01/15/31		09/21/2023	Capital Call Revolver		7,222,000	7,222,000	47,569	3.C PL
37187E-AD-8	GPCC 2022-1 B GPCC 2022-1 D 14.500% 01/15/31		07/18/2023	No Broker		17,038,906	17,057,000	61,832	3.C PL
37187E-AE-6	GPCC 2022-1 B GPCC 2022-1 E 17.200% 01/15/31		09/21/2023	Capital Call Revolver		2,304,000	2,304,000	18,000	4.C PL
37187E-AE-6	GPCC 2022-1 B GPCC 2022-1 E 17.200% 01/15/31		07/18/2023	No Broker		5,441,000	5,441,000	23,396	4.C PL
378272-BQ-0	GLENCORE FDG LLC Senior Unsecured 6.500% 10/06/33		09/27/2023	Bank of America		39,846,400	40,000,000		2.A Z
37940X-AC-6	GLOBAL PAYMENTS INC Senior Unsecured 4.150% 08/15/49		07/20/2023	Various		5,516,955	7,500,000	128,174	2.C FE
37940X-AE-2	GLOBAL PAYMENTS INC Senior Unsecured 1.200% 03/01/26		07/01/2023	AAIA Amplify SA NonMod AAM		1,499,322	1,500,000	1,300	2.C FE
37940X-AQ-5	GLOBAL PAYMENTS INC Senior Unsecured 5.400% 08/15/32		09/19/2023	JPM SECURITIES LLC		14,402,400	15,000,000	81,000	2.C FE
37959G-AC-1	GLOBAL ATLANTI Subordinated 4.700% 10/15/51		08/16/2023	Apollo Internal		3,270,002	4,500,000	71,088	3.A FE
38141G-A3-8	GOLDMAN SACHS GP Junior Subordinated 7.500% 02/10/24		08/14/2023	Goldman Sachs		3,500,000	3,500,000		3. FE
38141G-A3-8	GOLDMAN SACHS GP Junior Subordinated 7.500% 02/10/24		08/14/2023	Goldman Sachs		6,000,000	6,000,000		3.A FE
38172R-AC-6	GOCAP 2021-56A D GOCAP 2021-56A B 7.513% 10/25/33		08/04/2023	AADE - AAIA non-Modco - AAM		9,438,150	10,000,000	20,870	1.C FE
381738-AN-3	GOCAP 2022-61A C1 GOCAP 2022-61A C1 9.357% 07/25/35		09/06/2023	AADE BLIC NonModco AAM		1,993,864	2,000,000	22,354	1.F FE
38173M-AB-8	GOLUB CAPITAL Senior Unsecured 2.500% 08/24/26		07/01/2023	AAIA Amplify SA NonMod AAM		1,993,577	2,000,000	4,583	2.C FE
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.994% 11/25/45		06/28/2023	AAIA Amplify SA NonMod AAM		1,731,205	2,450,679	816	1.A FM
39538W-GG-7	GPMF 2006-AR2 3A2 GPMF 2006-AR2 3A2 6.074% 03/25/36		07/25/2023	Wells Fargo		7,370	39,147		1.A FM
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B 8.800% 09/14/28		08/18/2023	Direct		85,000,000	85,000,000		2.C Z
40440V-B@-3	HPS Corporate Lending Fund SR NTS SER A-A 8.670% 09/14/27		08/18/2023	Direct		65,000,000	65,000,000		2.C Z
41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A 5.801% 07/19/46		09/19/2023	Interest Capitalization		714	714		1.A FM
41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.961% 05/19/35		07/01/2023	AAIA Amplify SA NonMod AAM		2,715,041	7,528,239	9,973	1.A FM
43300L-AN-0	HILT 2016-HHV E HILT 2016-HHV E 4.333% 11/05/38		06/28/2023	AAIA Amplify SA NonMod AAM		4,552,329	5,000,000	15,648	1.A
437076-BA-9	HOME DEPOT INC Senior Unsecured 4.200% 04/01/43		09/14/2023	HSBC		3,411,960	4,000,000	77,933	1.F FE
437076-CF-7	HOME DEPOT INC Senior Unsecured 1.375% 03/15/31		07/01/2023	AAIA Amplify SA NonMod AAM		992,575	1,000,000	458	1.F FE
438516-AT-3	HONEYWELL INTL Senior Unsecured 5.700% 03/15/37		09/27/2023	Various		4,074,220	4,000,000	8,297	1.F FE
438516-CB-0	HONEYWELL INTL Senior Unsecured 1.350% 06/01/25		09/28/2023	Goldman Sachs		1,497,920	1,600,000	7,260	1.F FE
44107T-BA-3	HOST HOTELS Senior Unsecured 2.900% 12/15/31		07/01/2023	AAIA Amplify SA NonMod AAM		3,950,663	4,000,000	32,867	2.C FE
45254T-UD-4	IMSA 2006-1 1A12 IMSA 2006-1 1A12 5.381% 05/25/36		08/01/2023	Interest Capitalization		88,314	88,314		1.A Z
45255R-AZ-0	IMSA 2006-3 A7 IMSA 2006-3 A7 5.974% 11/25/36		07/14/2023	Piper Jaffray		90,930	115,036	400	1. FM
45255R-AZ-0	IMSA 2006-3 A7 IMSA 2006-3 A7 5.974% 11/25/36		07/14/2023	Piper Jaffray		13,065,894	16,529,756	57,482	1.A FM
45660L-4W-6	INDX 2005-AR33 1A1 INDX 2005-AR33 1A1 3.608% 01/25/36		07/14/2023	Piper Jaffray		3,016,801	3,952,951	6,448	1.A FM
45660L-GE-3	INDX 2005-AR6 2A2 INDX 2005-AR6 2A2 6.094% 04/25/35		07/14/2023	Piper Jaffray		3,344	4,131	15	6. FE
45660L-GE-3	INDX 2005-AR6 2A2 INDX 2005-AR6 2A2 6.094% 04/25/35		07/14/2023	Piper Jaffray		2,490,082	3,076,257	10,923	6. FE
45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 4.837% 09/25/35		09/06/2023	AADE BLIC NonModco AAM		2,646,511	3,578,600	2,298	1.A FM
45660L-YW-3	INDB 2005-1 A1 INDB 2005-1 A1 6.034% 11/25/35		07/14/2023	Piper Jaffray		14,011	21,721	76	1. FM
45660L-YW-3	INDB 2005-1 A1 INDB 2005-1 A1 6.034% 11/25/35		07/14/2023	Piper Jaffray		4,311,765	6,684,388	23,490	1.A FM
45660N-T8-8	INDX 2004-AR7 B4 INDX 2004-AR7 A1 6.314% 09/25/34		07/14/2023	Piper Jaffray		1,516	1,779	7	1. FM
45660N-T8-8	INDX 2004-AR7 B4 INDX 2004-AR7 A1 6.314% 09/25/34		07/14/2023	Piper Jaffray		983,970	1,154,472	4,448	1.A FM
45662D-AC-9	INDX 2006-AR29 A3 INDX 2006-AR29 A3 5.774% 11/25/36		07/14/2023	Piper Jaffray		8,484	8,926	31	1. FM
45662D-AC-9	INDX 2006-AR29 A3 INDX 2006-AR29 A3 5.774% 11/25/36		07/14/2023	Piper Jaffray		573,119	602,991	2,115	1.A FM
456673-AA-0	INDA 2007-AR3 1A1 INDA 2007-AR3 1A1 4.717% 07/25/37		07/14/2023	Piper Jaffray		1,896,063	2,216,553	4,890	1.A FM
456674-AA-8	INDA 2007-AR4 1A1 INDA 2007-AR4 1A1 4.672% 08/25/37		07/14/2023	Piper Jaffray		5,736,060	6,611,198	12,728	1.A FM
45669N-AT-3	INDX 2007-AR19 3A1 INDX 2007-AR19 3A1 3.688% 09/25/37		07/14/2023	Piper Jaffray		1,334,721	1,953,855	3,185	1.A Z
45670C-AC-1	INDX 2007-AR7 2A1 INDX 2007-AR7 2A1 3.085% 06/25/37		07/14/2023	Piper Jaffray		364,762	467,254	685	1.A FM
458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		09/06/2023	AAIA NonModco AAM		3,971,035	4,000,000	14,083	1.F FE
46124H-AH-9	INTUIT INC Senior Unsecured 5.500% 09/15/53		09/12/2023	JPM SECURITIES LLC		1,487,580	1,500,000		1.G FE

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465981-AA-6	JPMCC 2023-CCDC A JPMCC 2023-CCDC A 7.235% 10/05/40		09/20/2023	JPM SECURITIES LLC		58,800,000	60,000,000	301,478	1.A FE
466247-J4-6	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A1 4.165% 04/25/36		07/14/2023	Piper Jaffray		1,049,795	1,184,536	2,257	1.A FM
466247-RD-7	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 1B2 4.385% 06/25/35		07/25/2023	Wells Fargo		24,282	1,307,442	3,696	6. FE
466247-WV-1	JPMMT 2005-A7 B1 JPMMT 2005-A7 B1 5.152% 10/25/35		07/25/2023	Wells Fargo		151,214	1,548,199	4,376	6. FE
466247-XK-4	JPMMT 2005-ALT1 3A1 JPMMT 2005-ALT1 3A1 4.571% 10/25/35		07/14/2023	Piper Jaffray		233,364	324,259	549	6. *
46626L-QE-8	JPMAC 2005-FRE1 M3 JPMAC 2005-FRE1 M3 6.109% 10/25/35		07/25/2023	Wells Fargo		156,176	1,225,143		6. FE
46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000% 03/25/36		09/06/2023	AEL FWH AAM		498,709	886,114	738	1.A FM
46628Y-BF-6	JPMMT 2006-S2 3A4 JPMMT 2006-S2 3A4 6.250% 07/25/36		07/14/2023	Piper Jaffray		138,678	359,148	1,060	1.A FM
46629Q-AE-6	JPMAC 2006-CH2 AF4 JPMAC 2006-CH2 AF4 5.763% 10/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		3,112,583	5,261,859	21,901	1.A FM
46630W-AC-4	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A3 6.000% 06/25/37		07/14/2023	Piper Jaffray		3,833,833	8,478,536	24,023	1.A FM
46631N-AT-6	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A18 5.934% 08/25/37		07/14/2023	Piper Jaffray		3	8		1. Z
46631N-AT-6	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A18 5.934% 08/25/37		07/14/2023	Piper Jaffray		2,708,824	7,164,873	25,865	1.A Z
46647P-DK-9	JPMORGAN CHASE Subordinated 5.717% 09/14/33		09/06/2023	AEL FWH AAM		11,847,898	12,000,000	327,775	1.G FE
47233W-BM-0	JEFFERIES GROUP Senior Unsecured 5.875% 07/21/28		07/18/2023	Jefferies & Co (PFI)		3,480,295	3,500,000		2. FE
47233W-BM-0	JEFFERIES GROUP Senior Unsecured 5.875% 07/21/28		07/18/2023	Jefferies & Co (PFI)		5,966,220	6,000,000		2.B FE
49177J-AA-0	KENVUE INC Senior Unsecured 5.500% 03/22/25		07/31/2023	Various		13,451,002	13,358,000	231,138	1.F FE
49177J-AC-6	KENVUE INC Senior Unsecured 5.350% 03/22/26		09/28/2023	Goldman Sachs		1,595,696	1,600,000	2,378	1.F FE
49177J-AJ-1	KENVUE INC Senior Unsecured 4.900% 03/22/33		09/22/2023	Various		7,740,372	8,000,000	3,648	1.F FE
49177J-AL-6	KENVUE INC Senior Unsecured 5.100% 03/22/43		08/17/2023	Various		12,932,280	13,200,000	255,255	1.F FE
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 06/15/54		07/01/2023	CTL Capital		2,965,800	2,965,800		2.C
50540R-AU-6	LABORATORY CORP Senior Unsecured 3.600% 09/01/27		09/14/2023	Various		5,196,464	5,500,000	7,573	2.B FE
518889-AE-0	DRB 2017-C C DRB 2017-C C 3.290% 11/25/42		07/31/2023	ALRe Modco - GMIB - AAM		452,108	463,889	254	1.C FE
52520M-FE-8	LMT 2006-1 2A1 LMT 2006-1 2A1 5.243% 02/25/36		07/14/2023	Piper Jaffray		1,731,065	2,028,790	5,029	1.A Z
52520T-AA-6	LMT 2006-5 1A1 LMT 2006-5 1A1 6.000% 09/25/36		07/14/2023	AAIA Amplify SA NonMod AAM		932,959	1,823,814	7,903	6. FE
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.043% 01/25/36		09/01/2023	Interest Capitalization		40,428	40,428		1.A FM
53079E-BG-8	LIBERTY MUTUAL Senior Unsecured 4.569% 02/01/29		08/04/2023	AADE - AAIA non-Modco - AAM		2,905,933	3,000,000	1,142	2.B FE
539830-CA-5	LOCKHEED MARTIN Senior Unsecured 4.750% 02/15/34		09/28/2023	Morgan Stanley		15,121,920	16,000,000	99,222	1.G FE
542514-RM-8	LBMLT 2006-1 2A4 LBMLT 2006-1 2A4 6.034% 02/25/36		07/14/2023	Piper Jaffray		176	221	1	6. FE
542514-RM-8	LBMLT 2006-1 2A4 LBMLT 2006-1 2A4 6.034% 02/25/36		07/14/2023	Piper Jaffray		331,455	417,236	1,466	6. FE
550279-AC-7	LUM 2005-1 M1 LUM 2005-1 M1 6.169% 11/25/35		07/25/2023	Wells Fargo		280,201	1,743,597		1.A Z
55027A-AV-2	LUM 2006-3 12A2 LUM 2006-3 12A2 5.954% 05/25/36		07/25/2023	Wells Fargo		91,680	532,712		1.A Z
55027X-AA-8	LUM 2006-5 A1A LUM 2006-5 A1A 5.814% 07/25/36		07/14/2023	Piper Jaffray		352,725	636,383	2,151	1.A FM
55903V-BA-0	WARNERMEDIA HLDG Senior Unsecured 3.755% 03/15/27		07/13/2023	Goldman Sachs		5,656,140	6,000,000	76,352	2.C FE
576436-AS-8	MARP 2005-1 B4 MARP 2005-1 1A2 6.500% 08/25/34		09/01/2023	Interest Capitalization		1,136	1,136		1.A FM
576436-AS-8	MARP 2005-1 B4 MARP 2005-1 1A2 6.500% 08/25/34		09/01/2023	Interest Capitalization		2,685	2,685		2.B FM
58933Y-BM-6	MERCK & CO INC Senior Unsecured 5.000% 05/17/53		09/21/2023	Goldman Sachs		13,066,200	14,000,000	248,889	1.E FE
59020U-2H-7	MLMI 2005-A9 3A1 MLMI 2005-A9 2A1E 4.938% 12/25/35		07/14/2023	Piper Jaffray		1,584,033	1,732,002	3,823	1.A FM
59020U-5W-1	MLMI 2006-A1 2A1 MLMI 2006-A1 2A1 3.716% 03/25/36		07/14/2023	Piper Jaffray		234,726	451,188	796	1.A FM
59020U-K5-3	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2 6.439% 07/25/36		07/25/2023	Interest Capitalization		4,673	4,673		1.A Z
59022C-AJ-2	BANK OF AMER CRP Subordinated 6.110% 01/29/37		07/01/2023	AAIA Amplify SA NonMod AAM		1,310,953	1,000,000	9,844	2.A FE
594918-BE-3	MICROSOFT CORP Senior Unsecured 4.000% 02/12/55		09/25/2023	Morgan Stanley		20,405,250	25,000,000	125,000	1.A FE
594918-BJ-2	MICROSOFT CORP Senior Unsecured 3.125% 11/03/25		09/28/2023	Goldman Sachs		1,532,688	1,600,000	20,694	1.A FE
594918-BZ-6	MICROSOFT CORP Senior Unsecured 4.100% 02/06/37		07/01/2023	AAIA Amplify SA NonMod AAM		2,388,482	2,000,000	11,617	1.A FE
594918-CC-6	MICROSOFT CORP Senior Unsecured 2.525% 06/01/50		09/28/2023	Various		20,842,719	34,000,000	284,285	1.A FE
595620-AY-1	MIDAMERICAN ENER Secured 5.850% 09/15/54		09/05/2023	MUFG Securities Americas Inc		3,495,940	3,500,000		1. FE
610202-BP-7	MONONGAHELA PWR Secured 5.400% 12/15/43		08/09/2023	Various		1,878,441	2,000,000	16,193	1.G FE
61690U-7U-8	MORGAN STANLEY B Senior Unsecured 5.479% 07/16/25		07/19/2023	Morgan Stanley		2,000,000	2,000,000		1.D FE
61745M-4M-2	MSM 2005-3AR 1A MSM 2005-3AR 1A 3.995% 07/25/35		07/14/2023	Piper Jaffray		288,054	540,896	1,002	1.A FM

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

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61746W-LM-0	MSDWC 2001-NC4 M2 MSDWC 2001-NC4 M2 7.909% 01/25/32		07/14/2023	Piper Jaffray		7,438	4,833	23	1. FM
61746W-LM-0	MSDWC 2001-NC4 M2 MSDWC 2001-NC4 M2 7.909% 01/25/32		07/14/2023	Piper Jaffray		466,352	303,031	1,412	1.A FM
61747Y-EC-5	MORGAN STANLEY Senior Unsecured 1.512% 07/20/27		07/20/2023	Morgan Stanley		10,628,400	12,000,000	2,016	1.E FE
61747Y-FG-5	MORGAN STANLEY Senior Unsecured 5.424% 07/21/34		07/19/2023	Morgan Stanley		2,000,000	2,000,000		1.E FE
617487-AB-9	MSM 2006-16AX 2A1 MSM 2006-16AX 2A1 5.594% 11/25/36		07/14/2023	Piper Jaffray		854	2,993	10	1. FM
617487-AB-9	MSM 2006-16AX 2A1 MSM 2006-16AX 2A1 5.594% 11/25/36		07/14/2023	Piper Jaffray		638,421	2,239,028	7,266	1.A FM
61752R-AJ-1	MSM 2007-3XS 2A3S MSM 2007-3XS 2A3S 6.358% 01/25/47		06/28/2023	AAIA Amplify SA NonMod AAM		1,268,363	3,304,536	15,174	1.A FM
61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B 9.989% 07/26/36		05/18/2023	AEL Modco AAM		(990,089)	(1,220,758)	(5,717)	1. FM
61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B 9.989% 07/26/36		05/18/2023	AEL Modco AAM		990,089	1,220,758	4,175	1.A FM
61762L-BJ-1	MSRR 2013-R6 2B2 MSRR 2013-R6 5B2 4.465% 04/26/53		09/26/2023	Interest Capitalization		151,606	151,606		1.A FM
641062-AL-8	NESTLE HOLDINGS Senior Unsecured 3.900% 09/24/38		09/25/2023	Various		3,424,613	4,000,000	793	1.D FE
649840-CV-5	NY STATE ELECTRI Senior Unsecured 5.850% 08/15/33		08/03/2023	MUFG Securities Americas Inc		3,494,435	3,500,000		1. FE
65339K-CB-4	NEXTERA ENERGY Junior Subordinated 3.800% 03/15/82		08/16/2023	Apollo Internal		423,450	500,000	7,969	2.B FE
66989H-AJ-7	NOVARTIS CAPITAL Senior Unsecured 3.000% 11/20/25		09/28/2023	Goldman Sachs		1,524,768	1,600,000	17,600	1.D FE
674599-DF-9	OCCIDENTAL PETE Senior Unsecured 6.450% 09/15/36		09/14/2023	Goldman Sachs		2,822,512	2,800,000	1,505	2.C FE
674599-DL-6	OCCIDENTAL PETE Senior Unsecured 6.600% 03/15/46		09/21/2023	BARCLAYS CAPITAL INC.		7,045,583	7,000,000	12,833	2.C FE
674599-EF-8	OCCIDENTAL PETE Senior Unsecured 6.125% 01/01/31		09/25/2023	Goldman Sachs		9,531,840	9,600,000	140,467	2.C FE
682680-BH-5	ONEOK INC Senior Unsecured 5.550% 11/01/26		08/10/2023	Goldman Sachs		2,796,808	2,800,000		2.B FE
682680-BN-2	ONEOK INC Senior Unsecured 6.625% 09/01/53		09/25/2023	Goldman Sachs		13,927,200	14,000,000	34,965	2.B FE
68403K-AD-7	OCMLT 2007-6 2A4 OCMLT 2007-6 2A4 5.684% 07/25/37		07/14/2023	Piper Jaffray		1,654	2,727	9	6. FE
68403K-AD-7	OCMLT 2007-6 2A4 OCMLT 2007-6 2A4 5.684% 07/25/37		07/14/2023	Piper Jaffray		261,344	430,922	1,422	6. FE
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A 8.084% 08/25/25		09/29/2023	BOFA SECURITIES, INC.		30,389,719	30,400,000	50,639	2.B FE
717081-EX-7	PFIZER INC Senior Unsecured 0.800% 05/28/25		09/28/2023	Goldman Sachs		1,482,592	1,600,000	4,409	1.E FE
74332Y-AL-3	PROG 2022-SFR5 E2 PROG 2022-SFR5 E2 6.863% 06/17/39		08/04/2023	AADE - AAIA non-Modco - AAM		1,850,800	1,925,000	1,101	2.C FE
74340X-CE-9	PROLOGIS LP Senior Unsecured 4.750% 06/15/33		09/14/2023	WELLS FARGO SECURITIES		5,299,784	5,600,000	68,717	1.G FE
74340X-CF-6	PROLOGIS LP Senior Unsecured 5.250% 06/15/53		09/01/2023	Goldman Sachs		659,330	700,000	8,269	1.G FE
744320-AW-2	PRUDENTIAL FIN Junior Subordinated 4.500% 09/15/47		07/01/2023	AAIA Amplify SA NonMod AAM		6,192,930	6,000,000	9,000	2.B FE
744320-BQ-7	PRUDENTIAL FIN Senior Unsecured 6.200% 11/15/40		07/01/2023	AAIA Amplify SA NonMod AAM		1,370,842	1,000,000	22,733	1.G FE
744448-CV-1	PUBLIC SERV COLO Secured 1.875% 06/15/31		07/01/2023	AAIA Amplify SA NonMod AAM		1,580,833	1,600,000	8,500	1.E FE
74460W-AF-4	PUBLIC STORAGE Senior Unsecured 5.125% 01/15/29		07/24/2023	Bank of America		4,196,514	4,200,000		1. FE
74460W-AH-0	PUBLIC STORAGE Senior Unsecured 5.350% 08/01/53		08/17/2023	Various		6,731,378	6,833,000	6,141	1.F FE
748956-AC-3	RCKT 2023-CES2 A2 RCKT 2023-CES2 A2 7.195% 09/25/43		09/13/2023	BOFA SECURITIES, INC.		4,426,722	4,427,000	15,926	1.C FE
75114H-AL-1	RALI 2006-Q05 2A1 RALI 2006-Q05 3A5 5.994% 05/25/46		06/26/2023	Interest Capitalization		452	452		6. *
75114P-AD-1	RALI 2006-Q09 1A3B RALI 2006-Q09 1A3B 6.034% 12/25/46		07/25/2023	Interest Capitalization		7,726	7,726		6. *
751151-AD-3	RALI 2006-QS12 1A4 RALI 2006-QS12 1A4 6.000% 09/25/36		09/06/2023	AEL FWH AAM		112,681	261,321	218	1.A FM
75513E-CN-9	UNITED TECH CORP Senior Unsecured 2.375% 03/15/32		07/01/2023	AAIA Amplify SA NonMod AAM		1,999,689	2,000,000	1,583	2.A FE
759950-GX-0	RAMC 2006-1 AF5 RAMC 2006-1 AF5 6.166% 05/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		765,373	1,502,409	6,691	1.A FM
760759-BA-7	REPUBLIC SVCS Senior Unsecured 2.375% 03/15/33		07/01/2023	AAIA Amplify SA NonMod AAM		1,996,465	2,000,000	1,583	2.A FE
76110H-7A-1	RALI 2005-QA7 A1 RALI 2005-QA7 A1 4.398% 07/25/35		07/14/2023	Piper Jaffray		2,420,322	3,027,995	6,250	1.A FM
761118-SZ-2	RALI 2006-QA1 A11 RALI 2006-QA1 A11 5.023% 01/25/36		07/14/2023	Piper Jaffray		1,698,832	2,339,183	5,350	1.A Z
761119-AF-3	RAST 2006-A8 3A2 RAST 2006-A8 2A1 6.500% 08/25/36		07/14/2023	Piper Jaffray		485,964	1,484,694	4,557	1.A Z
761119-AQ-9	RAST 2006-A8 3A2 RAST 2006-A8 3A2 6.000% 08/25/36		07/14/2023	Piper Jaffray		1,222,494	2,451,117	6,945	1.A Z
76114A-AB-6	RAST 2006-R2 A2 RAST 2006-R2 A2 6.000% 04/25/36		07/14/2023	Piper Jaffray		201,997	458,677	1,300	1.A FM
76114B-AJ-7	RAST 2006-A14C 2A5 RAST 2006-A14C 2A5 6.000% 12/25/36		08/01/2023	Interest Capitalization		9,118	9,118		6. FE
76114T-AA-7	RAST 2007-R1 A2 RAST 2007-R1 A1 5.750% 04/25/37		07/14/2023	Piper Jaffray		562,280	2,343,391	6,363	1.A Z
76114T-AB-5	RAST 2007-R1 A2 RAST 2007-R1 A2 6.250% 04/25/37		07/14/2023	Piper Jaffray		761,792	2,926,998	8,639	1.A Z
76134K-AG-9	VDCR 2023-1A A2B VDCR 2023-1A A2B 5.250% 09/15/48		09/15/2023	Deutsche Bank Securities Inc		29,576,559	33,274,179		1.G FE
771196-BX-9	ROCHE HLDGS INC Senior Unsecured 2.076% 12/13/31		09/14/2023	Various		12,092,454	15,000,000	79,130	1.C FE

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778296-AF-0	ROSS STORES INC Senior Unsecured 0.875% 04/15/26		07/01/2023	AAIA Amplify SA NonMod AAM		997,346	1,000,000	3,938	2.A FE
785592-AU-0	SABINE PASS LIQU Senior Secured 4.200% 03/15/28		07/20/2023	Various		7,661,590	8,000,000	114,853	2.A FE
79466L-AK-0	SALESFORCE.COM Senior Unsecured 2.700% 07/15/41		09/07/2023	Goldman Sachs		1,226,278	1,750,000	7,350	1.F FE
79466L-AL-8	SALESFORCE.COM Senior Unsecured 2.900% 07/15/51		09/19/2023	Various		4,573,661	7,000,000	35,713	1.F FE
808513-CG-8	CHARLES SCHWAB Senior Unsecured 5.875% 08/24/26		09/28/2023	Bank of America		1,594,176	1,600,000	9,922	1.F Z
808513-CH-6	CHARLES SCHWAB Senior Unsecured 6.136% 08/24/34		08/22/2023	Citigroup		3,500,000	3,500,000		1. FE
81744F-CG-0	SEMT 2004-6 A1 SEMT 2004-6 A1 5.764% 07/20/34		07/14/2023	Piper Jaffray		292,051	322,888	848	2.C FE
828807-DG-9	SIMON PROP GP LP Senior Unsecured 2.000% 09/13/24		08/31/2023	Bank of America		2,405,900	2,500,000	23,889	1.G FE
830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		06/28/2023	AAIA Amplify SA NonMod AAM		1,177,371	1,198,000	10,033	2.B FE
838518-J8-8	SOUTH JERSEY INDUSTRIES INC SR NTS SER 23D 6.330% 08/03/35		07/21/2023	WELLS FARGO SECURITIES		8,000,000	8,000,000		2.B FE
842400-HM-8	SOUTHERN CAL ED Secured 2.750% 02/01/32		07/01/2023	AAIA Amplify SA NonMod AAM		4,998,515	5,000,000	21,389	1.G FE
8426EP-AG-3	SOUTHERN GAS Senior Unsecured 5.750% 09/15/33		09/11/2023	Bank of America		9,989,400	10,000,000		2.A FE
857477-BF-9	STATE STREET CRP Subordinated 3.031% 11/01/34		07/01/2023	AAIA Amplify SA NonMod AAM		1,875,792	1,815,000	22,311	1.F FE
857477-CD-3	STATE STREET CRP Senior Unsecured 5.272% 08/03/26		07/31/2023	Morgan Stanley		10,000,000	10,000,000		1.E FE
863576-AF-1	SASC 2005-5 2A2 SASC 2005-5 2A2 5.500% 04/25/35		07/14/2023	Piper Jaffray		1,622,760	1,728,639	4,490	1.A Z
863579-VP-0	SARM 2005-17 4A1 SARM 2005-17 4A1 4.571% 08/25/35		07/14/2023	Piper Jaffray		2,291,071	2,739,696	4,812	1.A Z
86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.784% 03/25/35		09/06/2023	AADE BLIC NonModco AAM		13,407	15,288	27	1. FM
86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.784% 03/25/35		09/06/2023	AADE BLIC NonModco AAM		1,907,861	2,175,595	3,842	1.A FM
86359L-PN-3	SAMI 2005-AR5 B3 SAMI 2005-AR5 B3 7.466% 07/19/35		07/25/2023	Wells Fargo		122	57,781	71	1.A Z
86359L-TH-2	SAMI 2006-AR1 3A2A SAMI 2006-AR1 3A2A 6.054% 02/25/36		07/25/2023	Wells Fargo		167,124	1,258,926		1.A FM
86360J-AP-6	SAMI 2006-AR5 4A2 SAMI 2006-AR5 4A2 5.974% 05/25/46		07/25/2023	Wells Fargo		61,035	864,457		1.A Z
87612E-BL-9	TARGET CORP Senior Unsecured 2.250% 04/15/25		09/28/2023	Goldman Sachs		1,524,832	1,600,000	16,700	1.F FE
883556-CX-8	THERMO FISHER Senior Unsecured 5.086% 08/10/33		08/07/2023	MIZUHO		3,500,000	3,500,000		1. FE
883556-CX-8	THERMO FISHER Senior Unsecured 5.086% 08/10/33		09/21/2023	Morgan Stanley		4,296,336	4,400,000	27,973	1.G FE
883556-CY-6	THERMO FISHER Senior Unsecured 5.404% 08/10/43		08/07/2023	Citigroup		3,000,000	3,000,000		1.G FE
89236T-GX-7	TOYOTA MTR CRED Senior Unsecured 3.000% 04/01/25		09/28/2023	Goldman Sachs		1,541,216	1,600,000	133	1.E FE
893647-BE-6	TRANSDIGM INC Secured 6.250% 03/15/26		09/06/2023	AAIA NonModco AAM		1,975,100	2,000,000	59,375	4.A FE
89420G-AE-9	TRAVELERS PPTY Senior Unsecured 6.375% 03/15/33		07/01/2023	AAIA Amplify SA NonMod AAM		1,695,401	1,262,000	2,682	1.F FE
911312-BX-3	UNITED PARCEL Senior Unsecured 3.900% 04/01/25		09/28/2023	Goldman Sachs		1,561,776	1,600,000	173	1.F FE
91159H-JD-3	US BANCORP Senior Unsecured 2.677% 01/27/33		07/01/2023	AAIA Amplify SA NonMod AAM		3,000,000	3,000,000	13,385	1.G FE
913017-BJ-7	UNITED TECH CORP Senior Unsecured 5.400% 05/01/35		09/21/2023	Morgan Stanley		5,797,080	6,000,000	129,600	2.A FE
913017-CW-7	UNITED TECH CORP Senior Unsecured 4.450% 11/16/38		07/01/2023	AAIA Amplify SA NonMod AAM		1,775,329	1,500,000	24,290	2.A FE
91324P-CP-5	UNITEDHEALTH GRP Senior Unsecured 3.750% 07/15/25		09/28/2023	Goldman Sachs		1,555,968	1,600,000	12,833	1.F FE
91824X-AC-4	VCRRL 2022-1A A VCRRL 2022-1A A 5.480% 01/20/33		09/06/2023	AAIA NonModco AAM		3,400,738	3,557,000	24,907	1.F FE
92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		07/31/2023	ALRe Modco - VIAC GA - AAM		9,444,044	9,533,333	18,995	1.D Z
92826C-AD-4	VISA INC Senior Unsecured 3.150% 12/14/25		09/28/2023	Goldman Sachs		1,528,176	1,600,000	15,120	1.D FE
92826C-AQ-5	VISA INC Senior Unsecured 2.000% 08/15/50		09/25/2023	Various		1,350,744	2,400,000	5,511	1.D FE
92922F-X8-6	WMALT 2005-6 1CB WMALT 2005-6 1CB 6.500% 08/25/35		07/14/2023	Piper Jaffray		300,782	367,647	1,128	1.A FM
933634-AJ-6	WAMU 2007-HY3 3B4 WAMU 2007-HY3 4A1 4.306% 03/25/37		09/06/2023	AAIA Modco AAM		153,759	172,164	103	1.A FM
939336-6Y-4	WMALT 2005-4 5A8 WMALT 2005-4 5A8 5.500% 06/25/35		07/14/2023	Piper Jaffray		590,284	725,676	1,885	1.A Z
93934F-LT-7	WMALT 2006-2 1A3 WMALT 2006-2 1A3 6.000% 03/25/36		07/14/2023	Piper Jaffray		13,156	13,112	37	1.F FM
93934F-LT-7	WMALT 2006-2 1A3 WMALT 2006-2 1A3 6.000% 03/25/36		07/14/2023	Piper Jaffray		1,532,405	1,527,196	4,327	1.G FM
93935A-AF-9	WMALT 2006-AR5 5A WMALT 2006-AR5 5A 5.790% 06/25/46		07/14/2023	Piper Jaffray		523,194	596,610	1,399	2.A FM
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.646% 02/18/31		09/26/2023	Keybanc Capital Markets		4,396,135	4,396,135		1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.496% 02/18/31		09/26/2023	Keybanc Capital Markets		1,208,886	1,208,886		1.F PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.196% 02/18/31		09/26/2023	Keybanc Capital Markets		2,335,405	2,335,405		2.C PL
94985J-CA-6	WFMBS 2007-7 A43 WFMBS 2007-7 A49 6.000% 06/25/37		07/14/2023	Piper Jaffray		319,486	374,268	1,060	1.A FM
95000U-3E-1	WELLS FARGO & COMPANY Senior Unsecured 5.574% 07/25/29		07/18/2023	Wells Fargo		3,500,000	3,500,000		1. FE

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

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95000U-3E-1	WELLS FARGO & COMPANY Senior Unsecured 5.574% 07/25/29		07/18/2023	Wells Fargo		3,500,000	3,500,000		1.E FE
958254-AJ-3	WESTERN MIDSTRM Senior Unsecured 5.300% 03/01/48		07/20/2023	Citigroup		5,394,752	6,400,000	134,738	2.C FE
958667-AB-3	WESTERN MIDSTRM Senior Unsecured 3.350% 02/01/25		08/17/2023	JPM SECURITIES LLC		1,196,150	1,250,000	2,153	2.C FE
960413-AY-8	WESTLAKE CHEM Senior Unsecured 2.875% 08/15/41		08/24/2023	JANE STREET EXECUTION SERVICES		385,908	600,000	623	2.B FE
96328G-AV-9	WFLF 2023-1A D WFLF 2023-1A D 6.850% 04/18/38		09/08/2023	AMH - AmerUs Group Co.		11,702,614	11,800,000		1.D FE
969457-CA-6	WILLIAMS COS INC Senior Unsecured 5.300% 08/15/52		07/20/2023	JANE STREET EXECUTION SERVICES		1,394,790	1,500,000	35,113	2.B FE
983024-AN-0	WYETH Senior Unsecured 5.950% 04/01/37		09/19/2023	Various		5,917,373	5,600,000	154,648	1.E FE
G8868K-AA-0	Tiger Global Private Investmen Tiger Global Private Investmen 10.210% 06/30/26		08/08/2023	Tax Free Exchange		297,495,000	297,495,000	3,254,383	2.B FE
01626P-AH-9	ALIMEN COUCHE Senior Unsecured 3.550% 07/26/27	A	09/13/2023	ALRE - TDF Trust AAM		2,421,410	2,600,000	12,050	2.A FE
06368L-WT-9	BANK OF MONTREAL Senior Unsecured 5.920% 09/25/25	A	09/18/2023	BMO Capital Markets		16,000,000	16,000,000		1.F FE
15135U-AW-9	CENOVUS ENERGY Senior Unsecured 2.650% 01/15/32	A	09/22/2023	JPM SECURITIES LLC		6,943,376	8,800,000	45,992	2.B FE
29250N-BF-1	ENBRIDGE INC Senior Unsecured 2.500% 08/01/33	A	07/01/2023	AAIA Amplify SA NonMod AAM		2,989,604	3,000,000	11,667	2.A FE
29250N-BS-3	ENBRIDGE INC Subordinated 8.250% 01/15/84	A	09/18/2023	Morgan Stanley		2,400,000	2,400,000		2.C FE
67077M-AW-8	NUTRIEN LTD Senior Unsecured 2.950% 05/13/30	A	07/20/2023	Goldman Sachs		4,750,646	5,400,000	29,176	2.B FE
78016F-ZZ-0	ROYAL BK CANADA Senior Unsecured 5.200% 07/20/26	A	07/13/2023	Royal Bank of Canada		34,996,150	35,000,000		1.E FE
89115A-2S-0	TORONTO DOM BANK Senior Unsecured 5.532% 07/17/26	A	07/10/2023	TD Securities		25,000,000	25,000,000		1.E FE
89352H-AZ-2	TRANSCANADA PL Senior Unsecured 5.100% 03/15/49	A	07/01/2023	AAIA Amplify SA NonMod AAM		1,307,171	1,000,000	1,700	2.B FE
C70528-AB-3	GCT Global Container Terminals sr secured 6.300% 08/31/38		08/22/2023	Direct		25,663,586	25,663,586		2.B Z
000000-00-0	ANCHE 1A D1E ANCHE 1A D1E 6.685% 01/15/31	B	07/12/2023	Bank of America		506,961	550,297	94	2.B FE
000000-00-0	ARBR 6A D ARBR 6A D 7.681% 11/15/31	B	09/20/2023	Bank of America		1,508,346	1,548,451	13,876	2.C FE
000000-00-0	DRYD 2017-59A D1 DRYD 2017-59A C1 5.331% 05/15/32	B	09/28/2023	Bank of America		2,962,924	3,168,902	23,463	1.F FE
000000-00-0	MDPKE 14A DR MDPKE 14A DR 7.285% 07/15/32	B	07/26/2023	Bank of America		3,588,208	3,827,422	8,494	2.C FE
000000-00-0	HOLPK 1A B2ER HOLPK 1A B2ER 4.180% 11/14/32	B	09/28/2023	Bank of America		2,859,934	3,168,902	18,765	1.D Z
000000-00-0	HOLPK 1A B2ER HOLPK 1A CRR 8.188% 11/14/32	B	07/26/2023	Bank of America		3,694,146	3,868,215	61,408	2.C FE
000000-00-0	BRGPT 1A C BRGPT 1A C 6.635% 01/15/34	B	09/28/2023	Bank of America		3,651,349	3,677,088	53,361	1.F Z
000000-00-0	CLRPK 1A BRR CLRPK 1A BRR 6.187% 02/15/34	B	09/13/2023	Barclays		1,653,669	1,716,315	10,314	1.F FE
000000-00-0	OZLME 1A CRR OZLME 1A CRR 6.005% 04/18/34	B	09/28/2023	Bank of America		1,504,980	1,575,895	20,350	1.F Z
000000-00-0	BILB 3A CR BILB 3A BR 5.815% 05/17/34	B	09/13/2023	JEFFERIES LLC		1,824,657	1,930,854	10,553	1.F FE
000000-00-0	BILB 3A CR BILB 3A CR 6.815% 05/17/34	B	09/20/2023	BNP Paribas		1,184,212	1,281,476	9,664	2.C FE
000000-00-0	MDPKE 16A D MDPKE 16A D 6.863% 05/25/34	B	07/12/2023	Bank of America		491,140	550,297	8,578	2.C FE
000000-00-0	BECLO 13A D BECLO 13A D 7.798% 10/20/34	B	09/20/2023	Goldman Sachs		1,132,515	1,174,687	17,318	2.C FE
000000-00-0	NEUBE 2022-3A D NEUBE 2022-3A D 6.905% 10/25/34	B	09/21/2023	Bank of America		13,921,671	14,919,806	177,837	2.C FE
000000-00-0	ARESE 15A C ARESE 15A C 5.785% 01/15/36	B	09/29/2023	Citigroup		1,999,239	2,114,210	27,076	1.F Z
000000-00-0	GLME 6A D GLME 6A D 7.948% 01/20/36	B	09/25/2023	Bank of America		12,094,825	12,241,726	192,061	2.C FE
000000-00-0	TIKEH 11A D TIKEH 11A C 6.913% 10/15/36	B	08/24/2023	Barclays		3,457,292	3,457,292		1.F FE
000000-00-0	TIKEH 11A D TIKEH 11A D 8.685% 10/15/36	B	08/24/2023	Barclays		3,583,959	3,583,959		2.C FE
000000-00-0	CRNCL 2023-17A C CRNCL 2023-17A C 7.305% 10/18/36	B	07/26/2023	J.P. Morgan Sec		6,078,624	6,078,624		1.F FE
000000-00-0	CFOUR 6A D CFOUR 6A C 6.855% 10/25/36	B	09/13/2023	Deutsche Bank Securities Inc		3,861,708	3,861,708		1.F FE
000000-00-0	CFOUR 6A D CFOUR 6A D 8.605% 10/25/36	B	09/13/2023	Deutsche Bank Securities Inc		3,861,708	3,861,708		2.C FE
000000-00-0	NCCE 3A C NCCE 3A B 6.935% 07/15/37	B	07/18/2023	Barclays		11,543,428	11,543,428		1.C FE
000000-00-0	NCCE 3A C NCCE 3A C 7.935% 07/15/37	B	07/18/2023	Barclays		11,094,268	11,094,268		1.F FE
000000-00-0	PRTSQ 2023-NPL1A A PRTSQ 2023-NPL1A A 7.205% 07/25/63	B	07/14/2023	Goldman Sachs		26,775,192	26,939,957		1.E FE
000000-00-0	CLAVE 2023-1A B CLAVE 2023-1A B 5.725% 01/28/76	B	07/26/2023	Morgan Stanley		52,456,219	53,757,142		1.C FE
000000-00-0	CLAVE 2023-1A B CLAVE 2023-1A C 6.475% 01/28/76	B	07/26/2023	Morgan Stanley		38,170,612	39,367,381		1.G FE
00119M-AG-4	AGL 2020-3A D AGL 2020-3A C 7.720% 01/15/33	D	09/06/2023	AADE BLIC NonModco AAM		982,377	1,000,000	10,937	1.F FE
00119M-AJ-8	AGL 2020-3A D AGL 2020-3A D 8.870% 01/15/33	D	09/27/2023	Goldman Sachs		1,005,525	1,025,000	18,688	2.C FE
00119V-AS-8	AGL 2020-6A CR AGL 2020-6A CR 7.738% 07/20/34	D	09/06/2023	ALRe Modco - VIAC GA - AAM		14,841,420	15,000,000	154,763	1.F FE
00120D-AE-6	AGL 2022-17A C AGL 2022-17A C 7.434% 01/21/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		7,037,140	7,250,000	20,958	1.F FE
00182Y-AA-3	ANZ BANK NZ LTD Subordinated 5.548% 08/11/32	D	07/20/2023	Various		2,956,112	3,000,000	72,429	1.G FE
00192R-AJ-7	ARES 2015-35RA C ARES 2015-35RA C 7.473% 07/15/30	D	08/23/2023	AADE - CATALINA		1,806,745	1,850,000	14,209	1.F FE
00388W-AG-6	TAQA ABU DHABI Senior Unsecured 4.875% 04/23/30	D	09/06/2023	AEL FWH AAM		1,000,019	1,000,000	18,010	1.D FE
00774M-AX-3	AERCAP IRELAND Senior Unsecured 3.300% 01/30/32	D	09/27/2023	Goldman Sachs		3,172,160	4,000,000	21,633	2.B FE
00774M-AY-1	AERCAP IRELAND Senior Unsecured 3.400% 10/29/33	D	08/31/2023	JPM SECURITIES LLC		1,190,505	1,500,000	17,850	2.B FE
00774M-BD-6	AERCAP IRELAND Senior Unsecured 6.100% 01/15/27	D	09/18/2023	Bank of America		7,963,200	8,000,000		2. FE
00774M-BE-4	AERCAP IRELAND Senior Unsecured 6.150% 09/30/30	D	09/19/2023	Various		21,045,181	21,200,000		2.B FE

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01750H-AJ-1	ALLEG 2019-2A D ALLEG 2019-2A D 9.532% 01/19/33	D	09/06/2023	Various		2,888,502	2,930,000	34,520	2.C FE
03328L-AG-7	ANCHC 2014-4RA D ANCHC 2014-4RA D 8.228% 01/28/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		933,283	1,000,000	1,600	2.C FE
03328Y-AG-9	ANCHC 2018-1RA C ANCHC 2018-1RA C 7.363% 04/13/31	D	08/04/2023	ALRe Corporate AAM		14,520,825	15,000,000	67,495	1.F FE
03328Y-AJ-3	ANCHC 2018-1RA C ANCHC 2018-1RA D 8.263% 04/13/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		1,900,118	2,000,000	10,099	2.C FE
033292-AU-7	ANCHC 2013-1A CR ANCHC 2013-1A BR 7.713% 10/13/30	D	08/23/2023	AADE - CATALINA		2,984,274	3,000,000	26,353	1.C FE
033292-AW-3	ANCHC 2013-1A CR ANCHC 2013-1A CR 8.763% 10/13/30	D	08/24/2023	ALRe Modco - VIAC GA - AAM		14,351,100	14,500,000	148,242	2.B FE
03329F-AS-3	ANCHC 2020-15A CR ANCHC 2020-15A CR 7.838% 07/20/34	D	09/06/2023	ALRe Modco - VIAC GA - AAM		4,933,340	5,000,000	52,254	1.F FE
03329K-BE-2	ANCHC 2016-8A CR2 ANCHC 2016-8A CR2 8.019% 10/27/34	D	08/23/2023	AADE - CATALINA		2,559,324	2,616,559	15,737	1.F FE
03665T-AQ-9	ANTR 2018-2A DR ANTR 2018-2A BR 7.646% 04/20/34	D	07/06/2023	J.P. Morgan Sec		7,640,000	8,000,000	132,272	1.C FE
04016U-AL-1	ARES 2017-46A B1 ARES 2017-46A C1 7.270% 01/15/30	D	09/21/2023	Bank of America		1,369,340	1,400,000	19,789	1.E FE
04017J-AG-6	ARES 2018-49A C ARES 2018-49A C 7.546% 07/22/30	D	08/23/2023	AADE - CATALINA		2,940,615	3,000,000	18,864	1.F FE
04623T-AG-0	MORGN 2018-2A D MORGN 2018-2A D 8.438% 04/20/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		3,818,940	4,000,000	14,064	2.C FE
046353-AL-2	ASTRAZENECA PLC Senior Unsecured 3.375% 11/16/25	D	09/28/2023	Goldman Sachs		1,533,744	1,600,000	20,400	1.G FE
04943A-AG-4	ATCLO 2017-8A D ATCLO 2017-8A C 8.120% 01/16/30	D	08/23/2023	AADE - CATALINA		1,717,693	1,750,000	14,605	1.E FE
050261-AC-0	AUBRN 2017-1A A2B AUBRN 2017-1A A2B 7.208% 10/20/30	D	09/06/2023	ALRe Modco - VIAC GA - AAM		519,296	527,000	5,065	1.B FE
05072L-AE-5	AUDAX 2020-1A C AUDAX 2020-1A C 9.188% 01/20/30	D	08/24/2023	Various		9,959,742	10,204,000	43,169	1.F FE
05072M-AL-7	AUDAX 2020-4A CR AUDAX 2020-4A CR 9.696% 04/20/35	D	09/06/2023	AADE BLIC NonModco AAM		8,342,811	8,300,000	107,083	1.F FE
05330K-AA-3	AUTO METRO PR SR SECD NTS 6.750% 06/30/35	D	09/06/2023	AADE BLIC NonModco AAM		4,069,029	4,082,500	50,521	2.C FE
054974-AC-4	BBAM 2023-3A C1 BBAM 2023-3A A2 8.120% 10/15/38	D	08/16/2023	RBC CM, LLC		11,250,000	11,250,000		1.C FE
054974-AE-0	BBAM 2023-3A C1 BBAM 2023-3A B 8.520% 10/15/38	D	08/16/2023	RBC CM, LLC		16,000,000	16,000,000		1.E FE
055451-BF-4	BHP FINANCE USA Senior Unsecured 5.500% 09/08/53	D	09/05/2023	JPM SECURITIES LLC		3,927,960	4,000,000		1.F FE
05553M-AG-6	BCRED 2021-1A C BCRED 2021-1A D 8.938% 07/20/34	D	09/06/2023	AEL FWH AAM		2,672,552	2,700,000	32,177	2.C FE
05765X-AG-6	BOBA 2021-1A C BOBA 2021-1A C 7.638% 07/20/34	D	08/23/2023	AADE - CATALINA		1,569,151	1,599,008	11,535	1.F FE
05766B-AQ-1	BOBA 2020-1A DR BOBA 2020-1A DR 8.738% 01/20/32	D	07/27/2023	Bank of America		673,750	700,000	1,869	2.C FE
06760G-AD-3	BABSN 2018-1A B BABSN 2018-1A C 8.170% 04/15/31	D	08/08/2023	ALRe Corporate AAM		2,414,100	2,500,000	12,482	2.C FE
06761V-AL-1	BABSN 2019-4A D BABSN 2019-4A D 9.970% 01/15/33	D	09/06/2023	Various		1,916,768	1,900,000	14,041	2.C FE
06762C-AW-8	BABSN 2020-2A DR BABSN 2020-2A DR 8.470% 10/15/33	D	08/08/2023	ALRe Corporate AAM		1,975,108	2,000,000	10,352	2.C FE
06849U-AD-7	BARRICK PD AU FI Senior Unsecured 5.950% 10/15/39	D	09/06/2023	AEL FWH AAM		199,594	200,000	4,661	1.G FE
09204G-AC-3	BLACK 2019-2A C BLACK 2019-2A A2 7.758% 07/23/32	D	09/06/2023	AADE BLIC NonModco AAM		994,046	1,000,000	9,481	1.C FE
09204G-AE-9	BLACK 2019-2A C BLACK 2019-2A C 9.608% 07/23/32	D	09/06/2023	AEL FWH AAM		989,096	1,000,000	11,743	2.C FE
09204W-AC-8	BLACK 2021-1A A2 BLACK 2021-1A A2 7.508% 11/22/34	D	08/23/2023	AADE - CATALINA		1,173,686	1,192,669	7,461	1.C FE
11778B-AB-8	BSKYB FINANCE UK Senior Unsecured 6.500% 10/15/35	D	07/01/2023	AAIA Amplify SA NonMod AAM		1,810,411	1,325,000	38,756	1.G FE
12481H-AU-9	CBAM 2017-3A CR CBAM 2017-3A CR 8.020% 07/17/34	D	08/23/2023	AADE - CATALINA		2,181,723	2,209,539	18,213	1.F FE
12548J-AJ-1	CIFC 2017-3A C CIFC 2017-3A C 9.238% 07/20/30	D	08/08/2023	ALRe Corporate AAM		3,927,756	4,000,000	19,503	3.A FE
12549A-AQ-3	CIFC 2013-1A BR CIFC 2013-1A BR 7.970% 07/16/30	D	09/06/2023	ALRe Modco - VIAC GA - AAM		14,271,037	14,450,000	163,152	1.F FE
12555X-AJ-0	CIFC 2019-6A D CIFC 2019-6A D 9.522% 01/16/33	D	09/06/2023	Various		783,446	780,000	8,077	2.C FE
12563E-AE-3	CIFC 2021-1A C CIFC 2021-1A C 7.413% 04/25/33	D	08/23/2023	AADE - CATALINA		2,852,414	2,900,000	17,318	1.F FE
14315R-AG-6	CGMS 2018-4A B CGMS 2018-4A B 7.658% 01/20/31	D	08/23/2023	AADE - CATALINA		5,197,540	5,300,000	38,333	1.F FE
15033X-AN-6	CEDF 2019-10A CR CEDF 2019-10A CR 7.638% 10/20/32	D	09/06/2023	ALRe Modco - VIAC GA - AAM		4,452,057	4,500,000	45,829	1.F FE
202712-BK-0	COM BK AUSTRALIA SUB 3.610% 09/12/34	D	07/01/2023	AAIA Amplify SA NonMod AAM		2,000,000	2,000,000	3,008	2.A FE
22845J-AE-1	CRNPT 2021-11A C CRNPT 2021-11A C 7.870% 01/17/34	D	09/06/2023	Various		7,874,576	8,000,000	76,951	1.F FE
24668P-AE-7	KONINKLIJKE Senior Unsecured 5.700% 10/01/40	D	07/01/2023	AAIA Amplify SA NonMod AAM		1,340,820	1,000,000	27,867	2.A FE
25255N-AL-2	DCLO 2022-4A C2 DCLO 2022-4A C1 10.808% 01/15/36	D	09/06/2023	AEL Modco AAM		2,004,474	2,000,000	30,623	2.B FE
25255R-AE-9	DCLO 2023-5A C1 DCLO 2023-5A B 8.170% 10/15/36	D	09/20/2023	Goldman Sachs		15,000,000	15,000,000		1.F FE
25255R-AG-4	DCLO 2023-5A C1 DCLO 2023-5A C1 9.520% 10/15/36	D	09/20/2023	Goldman Sachs		13,500,000	13,500,000		2.B FE
26139P-AB-9	DP WORLD CRESCEN Senior Unsecured 4.848% 09/26/28	D	08/04/2023	AAIA NonModco AAM		9,840,587	10,000,000	172,373	2.B FE
26245R-AG-5	DRSLF 2018-58A C DRSLF 2018-58A C 7.370% 07/17/31	D	08/23/2023	AADE - CATALINA		4,103,665	4,200,000	31,814	1.E FE
26245X-AU-1	DRSLF 2020-86A DR DRSLF 2020-86A DR 8.782% 07/17/34	D	09/27/2023	WELLS FARGO SECURITIES		6,728,750	7,000,000	126,184	2.C FE
26251C-AY-0	DRSLF 2018-61A DR DRSLF 2018-61A DR 8.670% 01/17/32	D	07/27/2023	Bank of America		666,750	700,000	2,360	2.C FE
26251L-AG-9	DRSLF 2018-64A D DRSLF 2018-64A C 7.322% 04/18/31	D	08/24/2023	Various		5,793,534	6,000,000	36,406	1.E FE
26251L-AJ-3	DRSLF 2018-64A D DRSLF 2018-64A D 8.222% 04/18/31	D	09/06/2023	AADE BLIC NonModco AAM		962,827	1,000,000	11,419	2.C FE
28622P-AJ-2	AWPT 2017-6A D AWPT 2017-6A D 9.220% 07/15/29	D	08/08/2023	ALRe Corporate AAM		5,398,564	5,400,000	30,426	2.B FE
28623A-AE-5	AWPT 2016-5A DR AWPT 2016-5A DR 9.163% 10/25/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		1,805,019	1,850,000	4,709	2.C FE
28623C-AG-6	AWPT 2018-10A D AWPT 2018-10A C 7.938% 10/20/31	D	09/06/2023	ALRe Modco - VIAC GA - AAM		8,831,367	9,000,000	95,253	1.E FE
29002G-AD-3	ELMW4 2020-1A C ELMW4 2020-1A C 7.620% 04/15/33	D	09/06/2023	AADE BLIC NonModco AAM		494,025	500,000	5,397	1.F FE
29003W-AE-5	ELM14 2022-1A C ELM14 2022-1A C 7.476% 04/20/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		4,303,259	4,350,000	13,551	1.E FE
29247B-AJ-6	EMPWR 2023-2A C EMPWR 2023-2A C 8.720% 07/15/36	D	07/18/2023	Citigroup		4,400,000	4,400,000		1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29247B-AJ-6	EMPWR 2023-2A C EMPWR 2023-2A C 8.720% 07/15/36	D	07/18/2023	AAIA Amplify SA NonMod AAM		1,100,000	1,100,000	9,592	1.F FE
29247B-AL-1	EMPWR 2023-2A C EMPWR 2023-2A D 10.720% 07/15/36	D	07/18/2023	Citigroup		4,500,000	4,500,000		2.C FE
29446M-AD-4	STATOIL ASA Senior Unsecured 2.875% 04/06/25	D	09/28/2023	Goldman Sachs		1,540,848	1,600,000	22,489	1.D FE
34956N-AJ-1	FCBSL 2019-1A C FCBSL 2019-1A D 9.637% 07/23/32	D	08/24/2023	Various		2,504,003	2,500,000	20,747	2.C FE
34962D-AJ-5	FCBSL 2019-2A C FCBSL 2019-2A D 9.938% 10/20/32	D	09/06/2023	AEL Modco AAM		17,301,436	17,300,000	229,240	2.C FE
34962X-AG-7	FCBSL 2020-1A D FCBSL 2020-1A B 7.888% 10/20/33	D	08/04/2023	ALRe Corporate AAM		993,376	1,000,000	3,287	1.C FE
35455D-AG-2	FPPC 2022-1A D FPPC 2022-1A D 9.061% 04/14/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		4,733,515	5,000,000	26,428	2.C FE
37148E-AJ-3	GNRT 8A CR GNRT 8A DR 9.088% 10/20/34	D	08/24/2023	AADE VOYA Modco - VIAC SA -AAM		2,522,768	2,650,000	23,415	2.C FE
38136M-AL-2	GLM 2017-2A C GLM 2017-2A C 7.388% 11/28/30	D	09/06/2023	AEL FWH AAM		988,604	1,000,000	9,851	1.B FE
38136R-AN-7	GLM 2022-14A D GLM 2022-14A D 9.776% 07/20/35	D	08/04/2023	ALRe Corporate AAM		3,017,280	3,000,000	12,220	2.C FE
38138B-AL-4	GLM 2018-3A C GLM 2018-3A C 7.488% 04/20/30	D	08/08/2023	ALRe Corporate AAM		2,268,025	2,300,000	9,090	1.F FE
38172C-AN-5	GOCAP 2017-35A DR GOCAP 2017-35A CR 8.088% 07/20/29	D	08/24/2023	Various		6,933,969	7,000,000	55,044	1.C FE
38175B-AC-8	GOCAP 2018-36A C GOCAP 2018-36A B 7.282% 02/05/31	D	07/31/2023	ALRe Modco - GMIB - AAM		975,574	1,000,000	16,859	1.C FE
38175B-AE-4	GOCAP 2018-36A C GOCAP 2018-36A C 7.732% 02/05/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		3,810,400	4,000,000	75,088	1.F FE
38175D-AC-4	GOCAP 2018-38A B GOCAP 2018-38A B 7.488% 07/20/30	D	08/04/2023	AADE - AAIA non-Modco - AAM		970,363	1,000,000	3,120	1.C FE
38175D-AE-0	GOCAP 2018-38A B GOCAP 2018-38A C 8.388% 07/20/30	D	08/04/2023	AARE Surplus AAM		24,339,575	25,000,000	87,376	1.F FE
38176Q-AG-5	GCBSL 2019-43A D GCBSL 2019-43A C 8.538% 07/20/32	D	08/23/2023	AADE - CATALINA		4,940,680	5,000,000	40,319	1.F FE
38176Q-AJ-9	GCBSL 2019-43A D GCBSL 2019-43A D 9.688% 07/20/32	D	08/04/2023	ALRe Corporate AAM		10,521,389	10,500,000	42,386	2.C FE
38177Y-AE-2	GCBSL 2021-53A C GCBSL 2021-53A C 7.638% 07/20/34	D	08/23/2023	AADE - CATALINA		3,710,011	3,779,474	27,264	1.F FE
38178A-AG-8	GCBSL 2019-41A DR GCBSL 2019-41A DR 9.088% 01/20/34	D	08/04/2023	AADE - AAIA non-Modco - AAM		12,602,824	13,000,000	49,227	2.C FE
40257D-AE-7	GSM 2022-7A B GSM 2022-7A B 7.508% 07/15/35	D	07/01/2023	AAIA Amplify SA NonMod AAM		5,000,000	5,000,000	75,080	1.F FE
40436X-AG-2	HLM 3A-2014 BR HLM 3A-2014 BR 7.972% 07/18/29	D	08/24/2023	AAIA NonModco AAM		3,755,738	3,800,000	31,135	1.F FE
41154X-AL-9	HARB 2018-1A C HARB 2018-1A C 7.688% 01/20/31	D	08/23/2023	AADE - CATALINA		1,829,715	1,850,000	13,433	1.F FE
44929B-BA-8	ICG 2014-2A CRR ICG 2014-2A CRR 7.370% 01/15/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		7,770,824	8,000,000	29,480	1.E FE
44929B-BC-4	ICG 2014-2A CRR ICG 2014-2A DRR 8.270% 01/15/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		10,841,049	11,532,000	47,685	2.C FE
44933W-AE-9	ICG 2015-2RA C ICG 2015-2RA B 7.970% 01/16/33	D	08/23/2023	AADE - CATALINA		1,964,746	2,000,000	16,383	1.F FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI JAMREC-PP 5.625% 01/08/27	D	08/04/2023	ALRe Corporate AAM		5,869,534	6,016,447	27,262	2.C FE
481939-AL-0	KKR 49A D KKR 49A D 10.016% 07/20/35	D	08/04/2023	AARE Surplus AAM		5,576,302	5,500,000	22,954	2.C FE
48251J-AJ-2	KKR 18 D KKR 18 D 9.172% 07/18/30	D	09/06/2023	ALRe Modco - VIAC SA - AAM		1,236,734	1,250,000	15,923	2.C FE
48252K-AE-9	KKR 21 D KKR 21 C 7.370% 04/15/31	D	08/23/2023	AADE - CATALINA		4,391,358	4,516,000	34,207	1.E FE
48252W-AE-3	KKR 22A D KKR 22A C 7.638% 07/20/31	D	08/23/2023	AADE - CATALINA		4,916,050	5,000,000	36,069	1.E FE
48253U-AE-6	KKR 34A C KKR 34A C 7.770% 07/15/34	D	09/06/2023	Various		5,360,295	5,453,644	55,638	1.F FE
48255A-AG-3	KKR 36A D KKR 36A D 8.970% 10/15/34	D	08/04/2023	AADE - AAIA non-Modco - AAM		2,886,399	3,000,000	13,455	2.C FE
48661N-AJ-7	RAD 2019-6A C RAD 2019-6A D 9.588% 01/20/33	D	09/06/2023	AEL FWH AAM		999,494	1,000,000	12,784	2.C FE
553205-AG-0	MP3 2013-1A CR MP3 2013-1A CR 7.588% 10/20/30	D	08/04/2023	AADE - AAIA non-Modco - AAM		479,555	500,000	1,581	1.F FE
55820C-AJ-4	MDPK 2018-29A C MDPK 2018-29A C 7.772% 10/18/30	D	09/06/2023	AEL FWH AAM		2,431,371	2,431,451	26,246	1.F FE
55821A-AG-3	MDPK 2018-28A C MDPK 2018-28A C 7.420% 07/15/30	D	08/23/2023	AADE - CATALINA		1,472,073	1,500,000	11,439	1.F FE
55953H-AY-9	MAGNE 2015-12A DR MAGNE 2015-12A DR 8.573% 10/15/31	D	09/06/2023	AAIA Modco AAM		7,424,025	7,500,000	91,089	2.C FE
55954W-AQ-2	MAGNE 2019-24A CR MAGNE 2019-24A CR 7.408% 04/15/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		9,762,220	10,000,000	37,040	1.F FE
566061-AG-2	MP10 2017-1A C MP10 2017-1A C 7.920% 10/15/30	D	09/06/2023	Various		4,897,360	5,000,000	49,940	1.F FE
64754L-AJ-6	NMC CLO-2A D NMC CLO-2A D 8.770% 04/15/34	D	08/04/2023	ALRe Corporate AAM		9,895,030	10,000,000	43,850	2.C FE
66860C-AG-8	WOODS 2018-14BA C WOODS 2018-14BA C 7.979% 11/13/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		3,380,055	3,500,000	60,407	1.F FE
67572Y-BW-1	OCT22 2014-1A DRR OCT22 2014-1A DRR 8.357% 01/22/30	D	09/06/2023	AADE BLIC NonModco AAM		946,942	1,000,000	10,214	2.C FE
69380C-AA-6	PFP 2023-10 A PFP 2023-10 A 7.690% 09/16/38	D	07/19/2023	Morgan Stanley		7,562,000	7,600,000		1.A FE
69688N-AG-8	PLMRS 2022-2A D PLMRS 2022-2A D 9.476% 07/20/34	D	08/23/2023	AADE - CATALINA		491,137	491,204	4,396	2.C FE
69916H-AJ-9	PARL 2021-1A D PARL 2021-1A D 9.020% 07/15/34	D	08/24/2023	ALRe Modco - VIAC SA - AAM		1,648,841	1,750,000	16,662	2.C FE
700162-AN-0	PAIA 2016-1A BR PAIA 2016-1A BR 7.888% 08/23/31	D	08/24/2023	ALRe Modco - VIAC GA - AAM		11,068,011	11,300,000	2,424	1.F FE
70016R-AJ-4	PAIA 2018-1A C PAIA 2018-1A C 8.918% 10/20/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		968,557	1,000,000	3,716	2.C FE
716973-AE-2	PFIZER INVSTMNT Senior Unsecured 4.750% 05/19/33	D	09/25/2023	HSBC		3,814,360	4,000,000	67,556	1.E FE
716973-AF-9	PFIZER INVSTMNT Senior Unsecured 5.110% 05/19/43	D	09/21/2023	Various		16,300,172	17,200,000	300,809	1.E FE
721327-AG-9	PIPK 2018-1A D PIPK 2018-1A D 8.758% 07/24/31	D	08/04/2023	ALRe Corporate AAM		1,898,658	2,000,000	5,352	2.C FE
72133P-AE-3	PIPK 2020-5A C PIPK 2020-5A C 7.838% 04/20/33	D	08/04/2023	ALRe Corporate AAM		1,473,269	1,500,000	4,899	1.F FE
74042C-AC-2	PRETSL XXVIII PRETSL 28-A2 A2 6.062% 03/22/38	D	08/24/2023	ALRe Modco - VIAC GA - AAM		662,054	862,611	8,985	1.B FE
74042E-AB-0	PRETSL XVII LTD PRETSL 17-A2 A2 6.162% 06/23/35	D	08/24/2023	ALRe Modco - VIAC GA - AAM		899,000	1,160,000	12,066	1.D FE
74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 6.088% 12/22/35	D	08/24/2023	ALRe Modco - VIAC GA - AAM		3,735,798	4,743,870	49,706	1.B FE
74042W-AB-0	PRETSL XVIII PRETSL 18-A2 A2 6.142% 09/23/35	D	09/06/2023	ALRe Modco - VIAC GA - AAM		77,311	92,588	1,164	1.C FE
74923E-AG-3	RAD 2019-5A DR RAD 2019-5A DR 8.758% 07/24/32	D	08/23/2023	AADE - CATALINA		404,180	409,974	2,992	2.C FE

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750103-AE-3	RAD 2021-15A C RAD 2021-15A C 7.638% 01/20/34	D.	08/23/2023	AADE - CATALINA		7,875,296	8,000,000	57,710	1.F FE
75888K-AE-4	REGT8 2017-1A C REGT8 2017-1A C 7.770% 10/17/30	D.	08/23/2023	AADE - CATALINA		2,958,603	3,000,000	23,957	1.F FE
75888M-AJ-9	REG14 2018-3A C REG14 2018-3A C 7.863% 10/25/31	D.	08/24/2023	Various		8,829,544	8,940,000	58,035	1.F FE
759470-AX-5	RELIANCE INDUSTR Senior Unsecured 3.667% 11/30/27	D.	08/04/2023	AAIA NonModco AAM		2,008,764	2,145,000	13,984	2.B FE
77340E-BA-3	ROCKT 2017-1A CR2 ROCKT 2017-1A CR2 7.688% 04/20/34	D.	08/23/2023	AADE - CATALINA		1,000,521	1,017,551	7,388	1.F FE
77341D-AJ-6	ROCKT 2017-3A D ROCKT 2017-3A D 8.238% 10/20/30	D.	08/04/2023	AADE - AAIA non-Modco - AAM		1,888,466	2,000,000	6,865	2.C FE
822582-AT-9	SHELL INTL FIN Senior Unsecured 3.625% 08/21/42	D.	09/25/2023	Various		3,094,580	4,000,000	14,097	1.E FE
822582-BD-3	SHELL INTL FIN Senior Unsecured 3.250% 05/11/25	D.	09/28/2023	Goldman Sachs		1,545,888	1,600,000	20,367	1.D FE
82811R-AE-7	SLVRK 2020-1A B SLVRK 2020-1A C 8.438% 10/20/31	D.	08/23/2023	AADE - CATALINA		7,394,706	7,480,000	59,611	1.F FE
83012D-AE-3	SIXST 2020-16A C SIXST 2020-16A D 9.288% 10/20/32	D.	08/08/2023	AAIA NonModco AAM		1,963,704	2,000,000	9,804	2.C FE
83012F-AG-3	SIXST 2021-17A D SIXST 2021-17A D 8.738% 01/20/34	D.	09/26/2023	MUFG Securities Americas Inc		242,500	250,000	4,248	2.C FE
85816V-AC-0	STCR 2017-1A C STCR 2017-1A C 7.470% 10/15/30	D.	08/04/2023	AADE - AAIA non-Modco - AAM		966,009	1,000,000	3,735	1.E FE
87248K-AQ-7	TICP 2016-5A DR TICP 2016-5A DR 8.720% 07/17/31	D.	09/06/2023	ALRe Modco - VIAC GA - AAM		3,487,782	3,500,000	43,236	2.C FE
87249A-AE-5	TICP 2017-9A C TICP 2017-9A C 7.468% 01/20/31	D.	09/06/2023	Various		7,951,424	8,100,000	62,940	1.F FE
87249C-AE-1	TICP 2018-10A C TICP 2018-10A C 7.488% 04/20/31	D.	08/23/2023	AADE - CATALINA		1,962,108	2,000,000	14,144	1.E FE
87250R-AC-8	TICP 2020-15A D TICP 2020-15A C 7.738% 04/20/33	D.	08/23/2023	AADE - CATALINA		2,758,008	2,800,000	20,463	1.F FE
87250R-AD-6	TICP 2020-15A D TICP 2020-15A D 8.738% 04/20/33	D.	09/06/2023	AEL Modco AAM		993,370	1,000,000	11,651	2.C FE
89640X-AS-5	TRNTS 2016-4A CR TRNTS 2016-4A CR 8.022% 10/18/31	D.	08/24/2023	ALRe Modco - VIAC GA - AAM		8,367,528	8,500,000	70,080	1.F FE
89641X-AJ-4	TRNTS 2021-15A D TRNTS 2021-15A D 9.358% 04/22/34	D.	07/27/2023	Bank of America		710,625	750,000	1,365	2.C FE
89681L-AA-0	TRITON CONTAINER Senior Unsecured 3.250% 03/15/32	D.	07/01/2023	AAIA Amplify SA NonMod AAM		4,983,112	5,000,000	5,417	2.C FE
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.091% 01/19/40	D.	07/24/2023	Wells Fargo		294,262,500	295,000,000		1.A FE
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.091% 01/19/40	D.	09/06/2023	AADE BLIC NonModco AAM		15,252,524	15,311,000	55,018	1.A FE
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.091% 01/19/40	D.	07/24/2023	AAIA Amplify SA NonMod AAM		9,969,830	10,000,000	17,981	1.A FE
91836A-AC-0	VMC 2023-PV1 D VMC 2023-PV1 AS 8.502% 01/19/40	D.	07/24/2023	Wells Fargo		49,184,730	49,308,000		1.A FE
91836A-AE-6	VMC 2023-PV1 D VMC 2023-PV1 B 8.903% 01/19/40	D.	07/24/2023	Wells Fargo		37,438,170	37,532,000		1.D FE
91836A-AG-1	VMC 2023-PV1 D VMC 2023-PV1 C 9.952% 01/19/40	D.	07/24/2023	Wells Fargo		36,672,090	36,764,000		1.G FE
91836A-AJ-5	VMC 2023-PV1 D VMC 2023-PV1 D 12.100% 01/19/40	D.	07/24/2023	Wells Fargo		5,885,250	5,900,000		2.B FE
92558N-AQ-5	VIBR 2019-11A BR VIBR 2019-11A BR 7.938% 07/20/32	D.	08/23/2023	AADE - CATALINA		3,933,076	4,000,000	29,989	1.F FE
92841E-AA-7	VISTAJET P/T TRUST 21-1A P/T CERTS SER 21-1A 3.875% 08/15/31	C.	07/31/2023	Stonecastle Securities		10,008,812	11,248,510	203,411	2.A PL
92917J-AN-7	VOYA 2018-2A D VOYA 2018-2A D 8.320% 07/15/31	D.	08/04/2023	AADE - AAIA non-Modco - AAM		1,364,015	1,500,000	6,240	2.C FE
94949L-AS-9	WELF 2016-2A CR WELF 2016-2A CR 8.538% 10/20/28	D.	07/31/2023	ALRe Modco - GMIB - AAM		983,501	1,000,000	2,609	2.A FE
94950A-AU-4	WELF 2020-2A DR WELF 2020-2A DR 9.370% 07/15/34	D.	08/04/2023	AARE Surplus AAM		954,486	1,000,000	4,685	2.C FE
94950J-AE-1	WELF 2018-1A C WELF 2018-1A C 7.520% 07/17/31	D.	08/24/2023	ALRe Modco - VIAC GA - AAM		2,917,539	3,000,000	23,813	1.F FE
96122U-AA-2	WESTPAC BK NZ Junior Subordinated 5.000% 03/21/24	D.	07/31/2023	ALRe Modco - VIAC GA - AAM		2,679,176	3,000,000	53,750	2.B FE
98420E-AB-1	XLIT LTD Senior Unsecured 5.250% 12/15/43	D.	07/01/2023	AAIA Amplify SA NonMod AAM		2,730,061	2,000,000	29,750	1.F FE
BCC2MC-5V-2	DRYD 2014-35A DRR DRYD 2014-35A DRR 7.863% 01/17/33	B.	07/26/2023	Bank of America		3,553,761	3,800,814	9,132	2.C FE
BCC2QM-7Y-8	ANCHE 4A D ANCHE 4A D 6.921% 04/25/34	B.	07/12/2023	Bank of America		3,033,513	3,301,783	47,406	2.C FE
BCC2R9-A6-3	CGMSE 2019-1A CR CGMSE 2019-1A CR 7.345% 03/15/32	B.	07/12/2023	Bank of America		2,989,764	3,301,783	18,688	2.C FE
BCC2R9-ZJ-8	BABSE 2021-1A C BABSE 2021-1A D 7.448% 04/24/34	B.	07/07/2023	J.P. Morgan Sec		1,440,027	1,630,134	25,216	2.C FE
BCC2RD-PH-4	AVOCA 13A DRR AVOCA 13A DRR 6.963% 04/15/34	B.	07/12/2023	Bank of America		510,401	550,297	8,713	2.C FE
BCC2RD-U1-3	HARVT 21A DR HARVT 21A DR 7.063% 07/15/31	B.	07/12/2023	Bank of America		1,015,298	1,100,594	17,694	2.B FE
BCC2RF-YN-6	CADOG 13A DR CADOG 13A DR 7.063% 01/15/32	B.	07/12/2023	Bank of America		3,568,952	3,852,080	61,930	2.C FE
BCC300-P4-8	OCPE 2019-3A CR OCPE 2019-3A CR 6.005% 04/20/33	B.	09/28/2023	Bank of America		3,019,415	3,151,790	39,956	1.F FE
BCC300-P7-1	OCPE 2019-3A CR OCPE 2019-3A DR 7.005% 04/20/33	B.	07/12/2023	Bank of America		2,521,049	2,751,486	42,228	2.C FE
BCC304-J2-1	CRWPK 1A B1R CRWPK 1A CR 6.995% 03/15/34	B.	07/12/2023	Bank of America		496,643	550,297	2,959	2.C FE
BCC305-33-3	ARBR 9A D ARBR 9A D 6.913% 04/15/34	B.	07/12/2023	Bank of America		496,643	550,297	8,645	2.C FE
BCC305-3S-8	ARESE 11A DR ARESE 11A DR 6.963% 04/15/32	B.	07/12/2023	Bank of America		2,063,614	2,201,189	34,851	2.B FE
BCC305-ZZ-7	OZLME 2A CR OZLME 2A CR 6.113% 04/15/34	B.	09/20/2023	Bank of America		3,294,590	3,417,270	41,199	1.F FE
BCC306-00-0	OZLME 2A CR OZLME 2A DR 7.263% 04/15/34	B.	07/12/2023	Bank of America		488,389	550,297	9,116	2.C FE
BCC30B-V1-3	CADOG 5A DRR CADOG 5A DRR 6.881% 05/15/31	B.	09/28/2023	Bank of America		6,986,468	7,354,177	70,283	2.A FE
BCC30Y-M5-4	BECLO 3A DR BECLO 3A CR 5.685% 07/19/35	B.	09/13/2023	Bank of America		3,419,221	3,647,169	35,709	1.F FE
BCC31D-85-5	VOYE 2A CR VOYE 2A CR 5.813% 07/15/35	B.	09/13/2023	Banca IMI		1,541,239	1,609,649	16,894	1.F FE
BCC32H-KS-1	BRGPT 3A C BRGPT 3A C 6.063% 01/15/36	B.	08/04/2023	ALRe Corporate AAM		3,708,438	3,830,034	14,191	1.F FE
BCC32N-CH-1	ARBR 8A DR ARBR 8A DR 6.663% 10/15/34	B.	07/26/2023	Bank of America		1,449,116	1,619,124	3,296	2.C FE
BCC33B-18-8	BABSE 2020-1A DR BABSE 2020-1A DR 7.046% 10/21/34	B.	07/12/2023	Bank of America		1,893,022	2,201,189	33,924	2.C FE
BCC33B-92-3	OZLME 5A DR OZLME 5A DR 6.957% 01/14/32	B.	07/12/2023	Bank of America		1,975,567	2,201,189		2.C FE
BCC33Q-GP-1	ARESE 15A C ARESE 15A D 6.813% 01/15/36	B.	07/27/2023	Various		5,866,005	6,419,830	15,779	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BCC341-RN-8	ARBR 10A D ARBR 10A D 7.345% 06/15/34	B	07/26/2023	Bank of America		2,319,548	2,541,970	21,333	2.C FE
00BKP3-27-4	INVERSIONES CMPC Senior Unsecured 3.000% 04/06/31	D	07/01/2023	AAIA Amplify SA NonMod AAM		1,861,864	2,000,000	28,500	2.B FE
BP8908-37-1	INDOFOOD CBP SUK Senior Unsecured 3.398% 06/09/31	D	07/01/2023	AAIA Amplify SA NonMod AAM		3,314,430	3,450,000	35,169	2.C FE
BT3302-12-7	RELIANCE INDUSTR Senior Unsecured 2.875% 01/12/32	D	07/01/2023	AAIA Amplify SA NonMod AAM		4,597,416	5,000,000	29,948	2.B FE
BY4737-24-7	ZURICH FINANCE (IRELAND) DAC Subordinated 5.125% 11/23/52	B	08/29/2023	ALRi AAM Surplus		2,218,132	2,520,415	34,750	1.F FE
ED2837-96-8	FRANCE TELECOM Senior Unsecured 5.625% 01/23/34	B	08/29/2023	ALRi AAM Surplus		3,795,095	3,780,623	127,596	2.A FE
G1279M-RW-8	BP CAPITAL PLC Senior Unsecured 2.030% 02/14/25	B	08/29/2023	ALRi AAM Surplus		6,586,117	6,927,362	6,114	2.B FE
G26145-AN-5	CORDA 23A D CORDA 23A C 6.871% 04/25/36	B	07/26/2023	Citigroup		704,008	708,436	946	1.F FE
G30298-AA-0	Eastlands Arena Limited SR SECD NTS 4.000% 10/20/48	B	07/01/2023	Inner Circle Sports LLC		9,143,050	9,143,050		2.A PL
G93128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.888% 02/28/28	D	08/31/2023	Interest Capitalization		2,370,390	2,370,390		1.F PL
P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB 5.663% 07/15/33	D	07/13/2023	PRIVATE		8,888,889	8,888,889		2.B PL
Q0695*-AB-8	AURIZON FINANCE PTY LTD Senior Unsecured 6.780% 07/26/33	D	06/21/2023	Direct		25,000,000	25,000,000		2.A FE
Q0695*-AC-6	AURIZON FINANCE PTY LTD Senior Unsecured 6.880% 07/26/35	D	06/21/2023	Direct		31,000,000	31,000,000		2.A FE
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS 7.060% 07/06/33	D	03/30/2023	Direct		30,000,000	30,000,000		2.B FE
Q3647#-AD-3	EVOLUTION MINING FIN PTY LTD GTD SR NTS SER 23-A 6.190% 08/22/33	D	06/01/2023	J.P. Morgan Sec		20,000,000	20,000,000		2.C PL
Q3647#-AE-1	EVOLUTION MINING FIN PTY LTD GTD SR NTS SER 23-B 6.290% 08/22/35	D	06/01/2023	J.P. Morgan Sec		35,000,000	35,000,000		2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,148,296,856	4,330,610,798	18,151,189	XXX
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.588% 03/31/41		09/22/2023	Capital Call Revolver		19,713,009	19,713,009		1.G PL
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.588% 03/31/41		08/30/2023	Interest Capitalization		6,463,642	6,463,642		1.G PL
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.595% 03/31/41		09/22/2023	Capital Call Revolver		9,856,504	9,856,504		2.C PL
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.595% 03/31/41		07/18/2023	Interest Capitalization		3,697,913	3,697,913		2.C PL
00238#-AA-8	AP Hermes Holdings I LLC AP Hermes Holdings I LLC 6.250% 07/25/48		07/14/2023	ACRA RE 2B Surplus AAM		288,267,829	288,267,829		2.B PL
03837F-AB-5	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E 6.356% 06/01/46		09/07/2023	AMH - AmerUs Group Co.		21,044,516	21,200,000		1.C FE
03837F-AC-3	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E 7.355% 06/01/46		09/07/2023	AMH - AmerUs Group Co.		11,823,608	11,936,000		1.F FE
03837F-AD-1	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E 8.605% 06/01/46		09/07/2023	AMH - AmerUs Group Co.		11,438,828	11,578,000		2.B FE
28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.829% 12/15/41		09/27/2023	Capital Call Revolver		135,120,843	135,120,843		1.G PL
28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.579% 12/15/41		09/27/2023	Capital Call Revolver		67,560,421	67,560,421		2.C PL
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 8.064% 12/31/38		09/21/2023	Capital Call Revolver		277,024	277,024		1.E FE
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 8.064% 12/31/38		09/18/2023	Interest Capitalization		7,642	7,642		1.E FE
97988Q-AQ-7	WDMNT 2017-2A A2R WDMNT 2017-2A BR 7.738% 04/20/33		08/04/2023	ALRe Corporate AAM		28,976,687	30,250,000	97,533	1.C FE
97988Q-AU-8	WDMNT 2017-2A A2R WDMNT 2017-2A DR 9.338% 04/20/33		07/13/2023	Citigroup		1,835,000	2,000,000	44,002	2.B FE
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.294% 11/01/34		05/17/2023	No Broker		336,482,647	336,482,647	5,398,758	1.G PL
00166F-AJ-5	ALM 2020-1A C ALM 2020-1A B 7.570% 10/15/29	D	09/06/2023	ALRe Modco - VIAC GA - AAM		5,442,773	5,500,000	58,983	1.F FE
00166F-AL-0	ALM 2020-1A C ALM 2020-1A C 8.570% 10/15/29	D	09/06/2023	Various		5,870,730	5,900,000	71,631	2.C FE
75000G-AX-4	RRAM 2022-23A C2R RRAM 2022-23A B1R 8.220% 10/15/35	D	08/02/2023	RBC CM, LLC		22,340,000	22,340,000		1.E FE
75000G-AZ-9	RRAM 2022-23A C2R RRAM 2022-23A B2R 8.920% 10/15/35	D	08/02/2023	RBC CM, LLC		2,900,000	2,900,000		1.F FE
75000G-BB-1	RRAM 2022-23A C2R RRAM 2022-23A C1R 9.820% 10/15/35	D	08/02/2023	RBC CM, LLC		15,800,000	15,800,000		2.B FE
75000G-BD-7	RRAM 2022-23A C2R RRAM 2022-23A C2R 11.770% 10/15/35	D	08/02/2023	RBC CM, LLC		5,440,000	5,440,000		2.C FE
78110T-AJ-8	RRAM 2022-21A C RRAM 2022-21A C 9.808% 07/15/35	D	09/06/2023	ALRe Modco - VIAC GA - AAM		5,087,325	5,000,000	69,473	2.C FE
97988A-AU-3	WDMNT 2017-3A DR WDMNT 2017-3A DR 9.788% 04/20/32	D	07/13/2023	Citigroup		468,750	500,000	11,551	2.C FE
979926-AA-0	WDMNT 2023-12A C WDMNT 2023-12A A1A 7.857% 07/25/31	D	05/26/2023	Bank of America		3,000,000	3,000,000		1.A FE
BCC30J-N8-0	RRME 2A CR RRME 2A CR 6.713% 07/15/35	B	07/12/2023	Bank of America		1,082,572	1,183,139	18,009	2.C FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,009,998,263	1,011,974,613	5,769,940	XXX
BANDML-05-0	ALPHA SOURCE INC OTHER 12.045% 11/17/23		07/01/2023	Interest Capitalization		303,096	303,096		6. *
BANDZF-E7-0	Grp Operating Llc GRP OPERATING TK 30.333% 12/31/23		09/29/2023	Interest Capitalization		9,366	9,366		6. *
BL4245-71-0	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 8.325% 04/20/30		07/11/2023	Taxable Exchange		361,332	360,655	768	3.A Z
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.666% 03/30/28		07/21/2023	AEL Modco AAM		21,431,208	21,507,068	106,043	2.C FE
74839X-AH-2	QUIKRETE HOLDING QUIKHO TL B1 1L USD 8.200% 03/18/29		08/31/2023	Tax Free Exchange		1,967,923	1,970,000	61,311	3.B FE
74839X-AH-2	QUIKRETE HOLDING QUIKHO TL B1 1L USD 8.200% 03/18/29		08/31/2023	Tax Free Exchange		4,995	5,000	156	3.C FE
BL4416-56-8	BC ULC 1011778 BC ULC BCULC TL B5 1L 7.574% 09/21/30	A	09/21/2023	Taxable Exchange		1,930,685	1,930,000	1,484	3.B Z
Q84388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B	07/01/2023	Commonwealth Bk of Australia		(5,459,523)	(5,459,523)		1.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						20,549,082	20,625,662	169,762	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
2509999997. Total - Bonds - Part 3						5,679,737,932	5,910,389,510	26,208,991	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,679,737,932	5,910,389,510	26,208,991	XXX
25746U-DD-8	DOMINION ENERGY Junior Subordinated 4.650% 12/15/23		09/06/2023	Barclays	2,000,000.000	1,845,000	0.00	21,442	2.C FE
29273V-AN-0	ENERGY TRANS Junior Subordinated 6.500% 11/15/23		09/29/2023	Various	7,997,000.000	7,314,264	0.00	145,899	3.B FE
95002Y-AA-1	WELLS FARGO & COMPANY Junior Subordinated 7.625% 12/15/23		07/17/2023	Wells Fargo	3,500,000.000	3,500,000	0.00		2. FE
95002Y-AA-1	WELLS FARGO & COMPANY Junior Subordinated 7.625% 12/15/23		07/17/2023	Wells Fargo	16,000,000.000	16,000,000	0.00		2.B FE
172967-PE-5	CITIGROUP INC Junior Subordinated 7.625% 02/15/24		09/14/2023	Citigroup	6,500,000.000	6,500,000	0.00		3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						35,159,264	XXX	167,341	XXX
4509999997. Total - Preferred Stocks - Part 3						35,159,264	XXX	167,341	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						35,159,264	XXX	167,341	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		09/28/2023	NON-BROKER TRADE	690,000.000	69,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						69,000,000	XXX		XXX
05383*-10-6	Athene Re USA IV INC Common Stock		09/30/2023	Capital Contribution		19,939			
86359*-10-6	Structured Annuity Reinsurance Company Comm Stock		09/30/2023	Capital Contribution		15,945			
000000-00-0	Athene Annuity & Life Assurance Company of New York Common Stock		09/30/2023	Capital Contribution		76,122			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						112,006	XXX		XXX
5989999997. Total - Common Stocks - Part 3						69,112,006	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						69,112,006	XXX		XXX
5999999999. Total - Preferred and Common Stocks						104,271,270	XXX	167,341	XXX
6009999999 - Totals						5,784,009,202	XXX	26,376,332	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CWHL 2003-R1 1M CWHL 2003-R1 1M 5.750%																				
12669U-BF-6	02/25/43		08/30/2023	ALRE - DFL Trust AAM		50	4,973,487	5							5		45	45	23,037	02/25/2043	1.A
36203Y-DX-9	GN 737298 GN 362918 7.500% 09/15/23		08/01/2023	Paydown		376	376	438	382		(6)		(6)		376				17	09/15/2023	1.A
36204A-GX-7	GN 737298 GN 363914 7.500% 06/15/24		07/01/2023	Paydown		12	12	11	12						12					06/15/2024	1.A
	GNR 2015-H29 JI GNR 2010-H02 DI 1.860%																				
38375B-AE-2	02/20/60		09/01/2023	Paydown				115,030	69,331		(69,331)		(69,331)						23,032	02/20/2060	1.A
	GOVERNMENT NATIONAL MORTGAGE GNR 2010-H17 GI																				
38375B-EG-3	0.838% 04/20/60		08/01/2023	Paydown				6,265	2,418		(2,418)		(2,418)						1,117	04/20/2060	1.A
	GOVERNMENT NATIONAL MORTGAGE GNR 2010-H17 GI																				
38375B-EG-3	0.838% 04/20/60		08/30/2023	Various		129,943		116,837	45,087		(5,459)		(5,459)		39,627		90,316	90,316	22,739	04/20/2060	1.A
	GNR 2015-H29 JI GNR 2010-H24 FI 1.511%																				
38375B-GQ-9	10/20/60		09/01/2023	Paydown				61,453	42,737		(42,737)		(42,737)						18,856	10/20/2060	1.A
	GNR 2015-H29 JI GNR 2011-H05 AI 1.546%																				
38375B-KB-7	12/20/60		09/01/2023	Paydown				74,735	39,610		(39,610)		(39,610)						14,820	12/20/2060	1.A
	GNR 2015-H29 JI GNR 2011-H08 CI 1.016%																				
38375B-KT-8	02/20/61		09/01/2023	Paydown				12,452	9,419		(9,419)		(9,419)						2,675	02/20/2061	1.A
	GNR 2015-H29 JI GNR 2011-H08 DI 1.626%																				
38375B-KW-1	02/20/61		09/01/2023	Paydown				28,418	16,025		(16,025)		(16,025)						4,339	02/20/2061	1.A
	GNR 2015-H29 JI GNR 2011-H11 BI 1.291%																				
38375B-LP-5	04/20/61		09/01/2023	Paydown				69,157	35,454		(35,454)		(35,454)						12,960	04/20/2061	1.A
	GNR 2015-H29 JI GNR 2012-H08 SI 1.171%																				
38375B-QQ-8	04/20/62		08/01/2023	Paydown				9,691	7,220		(7,220)		(7,220)						1,358	04/20/2062	1.A
	GNR 2015-H29 JI GNR 2012-H12 FI 0.982%																				
38375B-SB-9	05/20/62		09/01/2023	Paydown				31,797	26,363		(26,363)		(26,363)						7,478	05/20/2062	1.A
	GNR 2015-H29 JI GNR 2012-H14 KI 0.899%																				
38375B-TS-1	07/20/62		09/01/2023	Paydown				8,036	5,346		(5,346)		(5,346)						1,368	07/20/2062	1.A
	GNR 2015-H29 JI GNR 2013-H11 FI 1.827%																				
38375B-Y3-0	04/20/63		09/01/2023	Paydown				30,184	8,709		(8,709)		(8,709)						9,106	04/20/2063	1.A
	GNR 2015-H29 JI GNR 2012-H27 SI 1.789%																				
38375B-ZF-2	10/20/62		08/01/2023	Paydown				29,475	14,410		(14,410)		(14,410)						6,346	10/20/2062	1.A
	GNR 2015-H29 JI GNR 2012-H29 SI 1.668%																				
38375B-ZT-2	10/20/62		09/01/2023	Paydown				102,355	65,219		(65,219)		(65,219)						14,667	10/20/2062	1.A
	GNR 2015-H29 JI GNR 2013-H25 SI 1.544%																				
38375U-BG-4	10/20/63		09/01/2023	Paydown				52,152	36,470		(36,470)		(36,470)						7,095	10/20/2063	1.A
	GNR 2015-H29 JI GNR 2014-H03 SI 1.577%																				
38375U-EE-6	01/20/64		09/01/2023	Paydown				95,513	62,435		(62,435)		(62,435)						12,949	01/20/2064	1.A
	GNR 2015-H29 JI GNR 2014-H10 BI 1.304%																				
38375U-FN-5	04/20/64		08/01/2023	Paydown				55,354	39,241		(39,241)		(39,241)						5,470	04/20/2064	1.A
	GNR 2015-H29 JI GNR 2014-H10 GI 1.646%																				
38375U-FR-6	04/20/64		09/01/2023	Paydown				20,203	13,785		(13,785)		(13,785)						2,736	04/20/2064	1.A
	GNR 2015-H29 JI GNR 2014-H19 GI 1.635%																				
38375U-PY-0	09/20/64		09/01/2023	Paydown				37,659	26,308		(26,308)		(26,308)						4,487	09/20/2064	1.A
	GNR 2015-H29 JI GNR 2014-H20 AI 1.425%																				
38375U-QG-8	10/20/64		09/01/2023	Paydown				170,732	144,996		(144,996)		(144,996)						28,103	10/20/2064	1.A
	GNR 2015-H29 JI GNR 2014-H20 LI 1.588%																				
38375U-QS-2	10/20/64		08/01/2023	Paydown				1,878	1,624		(1,624)		(1,624)						17	10/20/2064	1.A
	GNR 2015-H29 JI GNR 2015-H03 BI 1.556%																				
38375U-TN-0	01/20/65		09/01/2023	Paydown				156,326	127,623		(127,623)		(127,623)						20,201	01/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H08 DI 1.429%																				
38375U-VC-1	03/20/65		09/01/2023	Paydown				22,081	16,464		(16,464)		(16,464)						2,666	03/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H09 BI 1.585%																				
38375U-VZ-0	03/20/65		09/01/2023	Paydown				11,722	7,616		(7,616)		(7,616)						1,468	03/20/2065	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	GNR 2015-H29 JI GNR 2016-H11 CI 1.661%																				
38375U-MN-6	05/20/66		09/01/2023	Paydown				85,504	53,106		(53,106)		(53,106)						9,398	05/20/2066	1.A
	GNR 2015-H29 JI GNR 2017-H09 GI 1.557%																				
38375U-ZG-8	03/20/67		09/01/2023	Paydown				69,996	53,570		(53,570)		(53,570)						11,224	03/20/2067	1.A
	GNR 2015-H29 JI GNR 2009-H01 FI 1.595%																				
38376E-TN-5	11/20/59		09/01/2023	Paydown				22,416	10,594		(10,594)		(10,594)						4,769	11/20/2059	1.A
	GNR 2015-H29 JI GNR 2017-H12 BI 1.776%																				
38376R-2Y-1	05/20/67		09/01/2023	Paydown				53,564	39,074		(39,074)		(39,074)						6,149	05/20/2067	1.A
	GNR 2015-H29 JI GNR 2017-H14 VI 1.631%																				
38376R-5B-8	06/20/67		09/01/2023	Paydown				71,188	50,675		(50,675)		(50,675)						8,663	06/20/2067	1.A
	GNR 2015-H29 JI GNR 2015-H16 TI 0.511%																				
38376R-DN-3	07/20/65		09/01/2023	Paydown				141,591	74,542		(74,542)		(74,542)						1,896	07/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H16 LI 1.934%																				
38376R-DS-2	07/20/65		09/01/2023	Paydown				131,084	74,996		(74,996)		(74,996)						13,477	07/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H19 LI 0.676%																				
38376R-FS-0	08/20/65		09/01/2023	Paydown				81,444	53,314		(53,314)		(53,314)						1,896	08/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H19 MI 0.641%																				
38376R-FT-8	08/20/65		09/01/2023	Paydown				86,445	50,876		(50,876)		(50,876)						1,875	08/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H22 BI 1.742%																				
38376R-GS-9	09/20/65		09/01/2023	Paydown				23,042	17,735		(17,735)		(17,735)						3,063	09/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H24 BI 1.511%																				
38376R-HT-6	08/20/65		09/01/2023	Paydown				118,785	37,424		(37,424)		(37,424)						16,738	08/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H26 AI 1.781%																				
38376R-JQ-0	10/20/65		09/01/2023	Paydown				63,347	37,722		(37,722)		(37,722)						5,313	10/20/2065	1.A
	GNR 2015-H29 JI GNR 2015-H28 CI 1.129%																				
38376R-KL-9	10/20/65		09/01/2023	Paydown				20,422	8,555		(8,555)		(8,555)						2,702	10/20/2065	1.A
	GNR 2015-H29 JI GNR 2016-H26 BI 1.288%																				
38376R-M5-2	10/20/66		09/01/2023	Paydown				137,996	78,494		(78,494)		(78,494)						19,691	10/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H26 MI 1.701%																				
38376R-N5-1	12/20/66		09/01/2023	Paydown				39,066	31,118		(31,118)		(31,118)						4,907	12/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H03 BI 1.621%																				
38376R-NN-2	01/20/66		09/01/2023	Paydown				36,849	28,107		(28,107)		(28,107)						4,671	01/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H03 CI 1.095%																				
38376R-NQ-5	11/20/65		09/01/2023	Paydown				14,295	9,878		(9,878)		(9,878)						785	11/20/2065	1.A
	GNR 2015-H29 JI GNR 2016-H01 IO 1.497%																				
38376R-NX-0	12/20/65		09/01/2023	Paydown				16,716	8,144		(8,144)		(8,144)						3,477	12/20/2065	1.A
	GNR 2015-H29 JI GNR 2016-H01 BI 1.322%																				
38376R-NY-8	11/20/65		09/01/2023	Paydown				70,115	45,263		(45,263)		(45,263)						7,067	11/20/2065	1.A
	GNR 2015-H29 JI GNR 2016-H04 AI 1.555%																				
38376R-QH-2	02/20/66		09/01/2023	Paydown				115,709	66,519		(66,519)		(66,519)						11,393	02/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H07 CI 1.527%																				
38376R-RC-2	03/20/66		09/01/2023	Paydown				163,504	95,903		(95,903)		(95,903)						16,941	03/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H07 LI 1.431%																				
38376R-RP-3	01/20/66		09/01/2023	Paydown				229,418	143,365		(143,365)		(143,365)						18,732	01/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H06 MI 0.931%																				
38376R-SA-5	02/20/66		09/01/2023	Paydown				29,139	20,260		(20,260)		(20,260)						3,267	02/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H06 GI 1.189%																				
38376R-SC-1	03/20/66		09/01/2023	Paydown				61,976	25,395		(25,395)		(25,395)						9,740	03/20/2066	1.A
	GNR 2015-H29 JI GNR 2016-H09 TI 1.569%																				
38376R-SY-3	04/20/66		09/01/2023	Paydown				41,470	33,419		(33,419)		(33,419)						5,705	04/20/2066	1.A
	GNR 2015-H29 JI GNR 2017-H04 KI 1.461%																				
38376R-T5-5	01/20/67		09/01/2023	Paydown				34,076	23,388		(23,388)		(23,388)						4,426	01/20/2067	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
GNR 2015-H29 JI GNR 2016-H09 AI 1.430%																					
..38376R-TF-3 03/20/66			09/01/2023	Paydown				42,313	30,028		(30,028)		(30,028)						5,352	03/20/2066	1.A
GNR 2015-H29 JI GNR 2016-H10 CI 1.585%																					
..38376R-UM-6 05/20/66			09/01/2023	Paydown				164,206	125,193		(125,193)		(125,193)						23,899	05/20/2066	1.A
GNR 2015-H29 JI GNR 2016-H13 AI 1.419%																					
..38376R-VB-9 03/20/66			09/01/2023	Paydown				208,258	145,287		(145,287)		(145,287)						40,628	03/20/2066	1.A
GNR 2015-H29 JI GNR 2016-H16 IO 0.079%																					
..38376R-WU-6 06/20/66			09/01/2023	Paydown				191,849	105,144		(105,144)		(105,144)						15,963	06/20/2066	1.A
GNR 2015-H29 JI GNR 2016-H15 IO 1.573%																					
..38376R-WW-2 07/20/66			09/01/2023	Paydown				259,947	164,704		(164,704)		(164,704)						32,979	07/20/2066	1.A
GNR 2015-H29 JI GNR 2010-H07 BI 1.739%																					
..38377E-X2-5 04/20/60			09/01/2023	Paydown				91,547	50,962		(50,962)		(50,962)						18,673	04/20/2060	1.A
GNR 2015-H29 JI GNR 2011-161 C 3.431%																					
..38378B-AW-9 04/16/45			09/01/2023	Paydown		5,033	5,033	5,213	5,131		(98)		(98)		5,033				115	04/16/2045	1.A
GNR 2015-H29 JI GNR 2012-19 Z 3.500%																					
..38378B-DK-2 08/16/52			09/01/2023	Paydown		4,332	4,332	4,512	4,542		(210)		(210)		4,332				101	08/16/2052	1.A
GNR 2015-H29 JI GNR 2012-28 Z 3.250%																					
..38378B-EQ-8 01/16/52			09/01/2023	Paydown		3,813	3,813	3,889	3,931		(118)		(118)		3,813				83	01/16/2052	1.A
GNR 2015-H29 JI GNR 2012-86 Z 3.066%																					
..38378B-YH-6 12/16/53			09/01/2023	Paydown		8,515	8,515	8,672	8,763		(249)		(249)		8,515				174	12/16/2053	1.A
GNR 2015-H29 JI GNR 2012-85 B 2.744%																					
..38378B-YW-3 09/16/52			09/01/2023	Paydown		16,706	16,706	16,783	16,748		(41)		(41)		16,706				307	09/16/2052	1.A
GNR 2015-H29 JI GNR 2013-74 AG 2.525%																					
..38378K-SU-4 12/16/53			09/01/2023	Paydown		1,902	1,902	1,888	1,891		11		11		1,902				32	12/16/2053	1.A
GNR 2015-H29 JI GNR 2014-93 ZC 3.432%																					
..38378N-6Q-1 11/16/55			09/01/2023	Paydown		67,364	67,364	69,168	69,899		(2,535)		(2,535)		67,364				1,542	11/16/2055	1.A
GNR 2015-H29 JI GNR 2015-H04 BI 1.582%																					
..38378U-8F-7 02/20/65			09/01/2023	Paydown				67,212	43,238		(43,238)		(43,238)						6,403	02/20/2065	1.A
GNR 2015-H29 JI GNR 2015-169 C 3.000%																					
..38379K-3R-7 07/16/57			09/01/2023	Paydown		17,848	17,848	17,900	17,885		(38)		(38)		17,848				357	07/16/2057	1.A
GNR 2015-H29 JI GNR 2015-140 B 3.000%																					
..38379K-G3-6 06/16/57			09/01/2023	Paydown		4,994	4,994	5,014	5,008		(14)		(14)		4,994				100	06/16/2057	1.A
GNR 2015-H29 JI GNR 2015-183 C 2.800%																					
..38379R-AH-6 09/16/57			09/01/2023	Paydown		5,953	5,953	5,867	5,887		65		65		5,953				111	09/16/2057	1.A
GNR 2015-H29 JI GNR 2016-36 IO 0.679%																					
..38379R-HB-2 08/16/57			09/01/2023	Paydown				4,304	2,590		(2,590)		(2,590)						542	08/16/2057	1.A
GNR 2015-H29 JI GNR 2017-76 B 2.600%																					
..38379R-WA-7 12/16/56			09/01/2023	Paydown		16,613	16,613	16,037	16,152		461		461		16,613				288	12/16/2056	1.A
GNR 2015-H29 JI GNR 2016-24 IO 0.601%																					
..38379U-FV-3 09/16/57			09/01/2023	Paydown				17,971	10,509		(10,509)		(10,509)						2,652	09/16/2057	1.A
GNR 2015-H29 JI GNR 2016-45 B 3.000%																					
..38379U-NE-2 02/16/58			09/01/2023	Paydown		17,424	17,424	16,133	2,182		1,294		1,294		17,424				310	02/16/2058	1.A
GNR 2015-H29 JI GNR 2019-H15 IL 1.694%																					
..38380L-C9-2 08/20/69			09/01/2023	Paydown				24,299	21,201		(21,201)		(21,201)						2,943	08/20/2069	1.A
GNR 2015-H29 JI GNR 2019-H10 CI 0.000%																					
..38380L-VM-2 06/20/69			09/01/2023	Paydown				7,840	8,228		(8,228)		(8,228)							06/20/2069	1.A
TSY INFL IX N/B US TREASURY N/B 1.750%																					
..912810-TA-6 08/15/41			07/13/2023	AANY Retained AAM		347,422	500,000	338,398	339,128		3,033		3,033		342,161		5,261	5,261	7,952	08/15/2041	1.A
0109999999. Subtotal - Bonds - U.S. Governments						648,300	5,644,372	4,868,336	3,239,971		(2,701,247)		(2,701,247)		552,678		95,622	95,622	608,578	XXX	XXX
				Redemption 100.0000																	
..76721R-AA-6 RIO SMART LIGHT Secured 12.250% 09/20/32 ...		B	09/20/2023			134,231	134,231	135,780			(2,007)		(2,007)		134,231	458		458	8,927	09/20/2032	1.B FE
0309999999. Subtotal - Bonds - All Other Governments						134,231	134,231	135,780			(2,007)		(2,007)		134,231	458		458	8,927	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		09/01/2023	Redemption 100.0000		302,104	302,104	302,104	302,104						302,104				8,058	04/01/2034	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						302,104	302,104	302,104	302,104						302,104				8,058	XXX	XXX
..718814-ZZ-2	PHOENIX-TXB-BAB-A PHOENIX-TXB-BAB-B 5.269% 07/01/34		07/10/2023	Redemption 100.0000		1,730,000	1,730,000	1,755,134	1,740,992		(10,992)		(10,992)		1,730,000				60,769	07/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,730,000	1,730,000	1,755,134	1,740,992		(10,992)		(10,992)		1,730,000				60,769	XXX	XXX
..010869-EF-8	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/28		09/26/2023	Stifel Nicolaus		5,640,150	7,500,000	3,023,100	5,200,560		251,495		251,495		5,452,056		188,094	188,094		10/01/2028	2.A FE
..010869-EG-6	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/29		08/30/2023	ALRE - DFL Trust AAM		1,036,289	1,495,000	557,949	966,984		42,339		42,339		1,009,322		26,967	26,967		10/01/2029	2.A FE
..010869-EH-4	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/31		08/30/2023	ALRE - DFL Trust AAM		1,227,799	2,022,000	657,716	1,144,601		50,499		50,499		1,195,100		32,699	32,699		10/01/2031	2.A FE
..010869-EJ-0	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/32		08/30/2023	ALRE - DFL Trust AAM		1,495,622	2,522,000	757,911	1,327,693		59,290		59,290		1,386,983		108,639	108,639		10/01/2032	2.A FE
..31298G-PM-6	FG G05315 FG C47628 6.000% 02/01/31		09/01/2023	Paydown		27	27	30	30		(3)		(3)		27				1	02/01/2031	1.A
..3132DP-UJ-5	FR SD3097 FR SD2385 3.500% 07/01/52		09/01/2023	Paydown		336,734	336,734	310,769			25,965		25,965		336,734				2,619	07/01/2052	1.A
..3132DP-UN-6	FR SD3097 FR SD2389 3.500% 05/01/52		09/01/2023	Paydown		851,020	851,020	785,730			65,289		65,289		851,020				3,717	05/01/2052	1.A
..3132DQ-KZ-8	FR SD3097 FR SD3012 3.000% 05/01/52		09/01/2023	Paydown		108,290	108,290	94,906			13,384		13,384		108,290				271	05/01/2052	1.A
..31358S-4Z-1	FANNIE MAE FNMA_01-T1 FNGT 2001-T1 A2 4.841% 10/25/40		09/01/2023	Paydown		10,700	10,700	10,747	10,700						10,700				338	10/25/2040	1.A
..31359E-XG-1	FNR 2009-26 RA FNR 1993-189 FB 3.640% 10/25/23		09/25/2023	Paydown		493	493	490	490		3		3		493				10	10/25/2023	1.A
..31371H-F2-9	FN CB3753 FN 252285 7.000% 12/01/28		09/01/2023	Paydown		766	766	894	817		(51)		(51)		766				36	12/01/2028	1.A
..31375W-D8-1	FN CB3753 FN 346727 9.000% 12/01/24		09/01/2023	Paydown		6,628	6,628	7,996	6,906		(278)		(278)		6,628				290	12/01/2024	1.A
..31376Z-UY-7	FN CB3753 FN 3.550% 04/01/27		09/01/2023	Paydown		117	117	117	117						117				3	04/01/2027	1.A
..31379H-QZ-6	FN CB3753 FN 419972 6.500% 04/01/28		09/01/2023	Paydown		153	153	175	165		(12)		(12)		153				7	04/01/2028	1.A
..31394D-JW-1	FANNIEMAE WHOLE LOAN FNMA_05-W FNW 2005-W2 A8 5.410% 05/25/35		09/01/2023	Paydown		20,672	20,672	20,271	20,462		210		210		20,672				756	05/25/2035	1.A
..3140MG-MF-5	FN CB3753 FN BV3057 3.500% 02/01/52		09/01/2023	Paydown		580,750	580,750	537,375			43,375		43,375		580,750				3,517	02/01/2052	1.A
..3140MQ-A8-2	FN CB3753 FN BV9930 3.500% 06/01/52		09/01/2023	Paydown		168,192	168,192	154,474			13,718		13,718		168,192				989	06/01/2052	1.A
..3140QK-BN-7	FN CB3753 FN CB0044 3.000% 04/01/51		09/01/2023	Paydown		869,330	869,330	776,590			92,740		92,740		869,330				3,895	04/01/2051	1.A
..3140QP-AA-5	FN CB3753 FN CB3600 3.500% 05/01/52		09/01/2023	Paydown		1,296,324	1,296,324	1,164,058			132,266		132,266		1,296,324				6,334	05/01/2052	1.A
..3140XD-TN-6	FN CB3753 FN FM9556 3.000% 11/01/51		09/01/2023	Paydown		172,196	172,196	150,591			21,605		21,605		172,196				430	11/01/2051	1.A
..3140XF-5F-4	FN CB3753 FN FS0845 3.000% 02/01/52		09/01/2023	Paydown		308,518	308,518	273,376			35,142		35,142		308,518				771	02/01/2052	1.A
..3140XG-JS-9	FN CB3753 FN FS1172 3.000% 11/01/51		09/01/2023	Paydown		87,479	87,479	76,024			11,454		11,454		87,479				219	11/01/2051	1.A
..3140XH-BG-1	FN CB3753 FN FS1838 3.000% 12/01/51		09/01/2023	Paydown		134,996	134,996	116,866			18,130		18,130		134,996				337	12/01/2051	1.A
..31418E-DE-7	FN CB3753 FN MA4600 3.500% 05/01/52		09/01/2023	Paydown		345,910	345,910	308,130			37,780		37,780		345,910				1,009	05/01/2052	1.A
..47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A 6.730% 06/10/55		09/10/2023	Redemption 100.0000		31,554	31,554	31,931	31,870		(315)		(315)		31,554				1,416	06/10/2055	1.G FE
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32		09/10/2023	Redemption 100.0000		248,491	248,491	248,491	248,491						248,491				8,687	12/10/2032	1.B
..866060-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42		09/15/2023	Redemption 100.0000		355,000	355,000	355,000	355,000						355,000				22,543	09/15/2042	1.D
..91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS 6.270% 11/10/33		09/10/2023	Redemption 100.0000		204,755	204,755	204,755	204,755						204,755				8,563	11/10/2033	2.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						15,538,955	19,678,095	10,626,462	9,519,641		914,025		914,025		15,182,556		356,399	356,399	66,758	XXX	XXX
.000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 9.054% 10/15/25		09/11/2023	Redemption 100.0000		4,229,280	4,229,280	4,229,280							4,229,280				750,153	10/15/2025	1.D Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.000000-00-0	Tiger Global Private Investmen Tiger Global Private Investmen 10.210% 06/30/26		07/31/2023	Paydown		3,005,000	3,005,000	3,005,000							3,005,000				235	06/30/2026	2.B Z
.000000-00-0	Tiger Global Private Investmen Tiger Global Private Investmen 10.210% 06/30/26		08/08/2023	Tax Free Exchange		297,495,000	297,495,000	297,495,000							297,495,000				3,277,684	06/30/2026	2.B Z
.000000-00-0	EUROPEAN RESIDENTIAL LOAN SECU ERLS 2019-NPL2 A 5.000% 02/24/58		09/25/2023	Paydown		5,383,644	5,383,644	5,441,609			43,884		43,884		5,383,644	(101,849)		(101,849)	48,075	02/24/2058	1.F FE
.00038P-AA-8	AASET 2021-1A A AASET 2021-1A A 2.950% 11/16/41		09/16/2023	Paydown		32,841	32,841	32,504	32,552		289		289		32,841				646	11/16/2041	1.G FE
.00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.314% 12/26/29		09/25/2023	Paydown		69,180	69,180	43,583			25,597		25,597		69,180				2,139	12/26/2029	1.A FM
.00109B-AA-3	AFN 2019-1A A2 AFN 2019-1A A1 3.780% 05/20/49		09/20/2023	Paydown		179,842	179,842	177,042	177,065		2,776		2,776		179,842				4,329	05/20/2049	1.A FE
.00109B-AB-1	AFN 2019-1A A2 AFN 2019-1A A2 4.460% 05/20/49		09/20/2023	Paydown		5,050	5,050	5,047	5,048		2		2		5,050				150	05/20/2049	1.F FE
.00212F-BL-3	ASG 2009-2 M25 ASG 2009-2 M25 2.994% 05/24/36		09/01/2023	Paydown		82,739	8,130	6,020	7,440		75,298		75,298		82,739				2,878	05/24/2036	1.A FM
.00212J-BN-1	ASG 2009-3 M35 ASG 2009-3 M35 3.479% 03/26/37		09/01/2023	Paydown		127,609	173,948	149,352	148,979		(21,335)	36	(21,371)		127,609				3,884	03/26/2037	1.A FM
.00213G-BL-0	ASG RESECURITIZATION TRUST ASG ASG 2012-1 M36 3.978% 04/28/36		09/01/2023	Paydown		91,352	91,344	92,020	92,789		(1,438)		(1,438)		91,352				2,353	04/28/2036	4.B FM
.00214W-AA-9	APS 2016-3 2A APS 2016-3 1A 7.684% 11/27/66		09/27/2023	Paydown		188,148	188,148	240,643	242,240		(54,093)		(54,093)		188,148				6,453	11/27/2066	1.F FE
.00214W-AC-5	APS 2016-3 2A APS 2016-3 2A 7.684% 11/27/46		09/27/2023	Paydown		281,442	281,442	362,187	365,817		(84,374)		(84,374)		281,442				5,788	11/27/2046	2.A FE
.00221B-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43		09/20/2023	Redemption 100.0000		12,824	12,824	12,952	12,928		(103)		(103)		12,824				383	08/20/2043	1.E
.00230B-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS 4.003% 05/15/46		09/15/2023	Redemption 100.0000		56,558	56,558	57,124	57,094		(536)		(536)		56,558				1,510	05/15/2046	2.B
.00255U-AA-3	AASET 2020-1A B AASET 2020-1A A 3.351% 01/16/40		09/15/2023	Paydown		177,690	177,690	177,652	177,640		51		51		177,690				2,792	01/16/2040	2.A FE
.00255U-AB-1	AASET 2020-1A B AASET 2020-1A B 4.335% 01/16/40		08/22/2023	Barclays		429,321	833,633	833,615	833,540		23		23		833,563		(404,242)	(404,242)	24,995	01/16/2040	3.A FE
.00392#-AA-0	Abteen 2019 1 ABTEEN 2019-1 A 3.930% 08/15/39		09/15/2023	Paydown		50,073	50,073	50,073	50,073						50,073				1,314	08/15/2039	1.B PL
.00432C-DK-4	ACCSS 2007-A B ACCSS 2007-A B 6.203% 02/25/37		08/25/2023	Paydown		502,282	502,282	482,797	484,513		17,770		17,770		502,282				9,689	02/25/2037	2.B FE
.00436M-AA-3	AALLC 2018-1 C AALLC 2018-1 A 3.870% 12/02/33		09/02/2023	Paydown		170,302	170,302	164,290			6,012		6,012		170,302				3,317	12/02/2033	1.F FE
.00436M-AB-1	AALLC 2018-1 C AALLC 2018-1 B 4.510% 12/02/33		09/02/2023	Paydown		48,659	48,659	46,881			1,778		1,778		48,659				1,104	12/02/2033	2.B FE
.00436M-AC-9	AALLC 2018-1 C AALLC 2018-1 C 6.650% 12/02/33		09/02/2023	Paydown		48,659	48,659	47,074			1,585		1,585		48,659				1,359	12/02/2033	3.C FE
.00437S-EL-1	ACCR 2005-4 M2 ACCR 2005-4 M2 5.874% 12/25/35		09/25/2023	Paydown		1,224,906	1,224,906	810,352	1,084,410		140,496		140,496		1,224,906				24,489	12/25/2035	1.A FM
.00437S-EX-5	ACCR 2006-1 M1 ACCR 2006-1 M1 5.764% 04/25/36		09/25/2023	Paydown		1,513,369	1,513,369	983,690	1,336,116		177,253		177,253		1,513,369				4,061	04/25/2036	1.A FM
.00442T-S-2	ACE 2005-SD3 M3 ACE 2005-SD3 M3 7.934% 08/25/45		09/25/2023	Paydown			(113,289)	(18)			18		18						101	08/25/2045	1.A Z
.00442B-AD-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C 5.754% 10/25/36		09/25/2023	Paydown		17,796	17,796	7,151	7,683		10,521	407	10,114		17,796				159	10/25/2036	1.A FM
.00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.934% 10/25/36		09/25/2023	Paydown		61,533	61,533	24,485	12,328		36,722	1,392	35,330		61,533				477	10/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..00442L-AF-6	ACE 2007-HE4 M6 ACE 2007-HE4 M1 6.139% 05/25/37		08/30/2023	Paydown			15	3			(3)		(3)							05/25/2037	6. *
..00442V-AE-7	ACE SECURITIES CORP ACE_06-ASP ACE 2006-ASP3 A2D 5.914% 06/25/36		09/25/2023	Paydown		145,189	145,189	124,156	137,212		7,977		7,977		145,189				2,914	06/25/2036	1.A FM
..00443K-AD-2	ACE 2006-ASP6 A2B ACE 2006-ASP6 A2B 5.674% 12/25/36		09/25/2023	Paydown		35,809	35,809	12,146	12,957		23,485	633	22,852		35,809				262	12/25/2036	1.A FM
..00443L-AA-6	ACE 2007-HE1 M7 ACE 2007-HE1 A1 5.734% 01/25/37		09/25/2023	Paydown		23,112	23,112	12,800	13,207		10,245	340	9,905		23,112				282	01/25/2037	1.A FM
..00443L-AB-4	ACE 2007-HE1 M7 ACE 2007-HE1 A2A 5.614% 01/25/37		09/25/2023	Paydown		47,641	47,641	29,294	29,294		18,347		18,347		47,641				590	01/25/2037	1.A FM
..00443L-AC-2	ACE 2007-HE1 M7 ACE 2007-HE1 A2B 5.674% 01/25/37		09/25/2023	Paydown		41,195	41,195	25,269	25,269		15,926		15,926		41,195				510	01/25/2037	1.A FM
..00443L-AD-0	ACE 2007-HE1 M7 ACE 2007-HE1 A2C 5.774% 01/25/37		09/25/2023	Paydown		44,565	44,565	27,315	27,315		17,251		17,251		44,565				552	01/25/2037	1.A FM
..00443L-AE-8	ACE 2007-HE1 M7 ACE 2007-HE1 A2D 5.934% 01/25/37		09/25/2023	Paydown		271	271	190	171		100		100		271				3	01/25/2037	1.A FM
..006346-AS-9	ADMSO 2018-1 A ADMSO 2018-1 A 4.810% 11/15/48		07/31/2023	Paydown		13,736,732	13,736,732	13,667,325	13,673,294		63,438		63,438		13,736,732				414,648	11/15/2048	1.F FE
..006346-AU-4	ADMSO 2018-1 A ADMSO 2018-1 B 5.653% 11/15/48		07/31/2023	Call 100.0000		2,000,000	2,000,000	1,999,994	1,990,863		1,411		1,411		1,992,274		7,726	7,726	70,977	11/15/2048	2.B FE
..006346-AU-4	ADMSO 2018-1 A ADMSO 2018-1 B 5.653% 11/15/48		07/15/2023	Paydown		2,000,000	2,000,000	1,999,994	1,991,566		8,434		8,434		2,000,000				33,290	11/15/2048	2.B FE
..006346-AV-2	ADMSO 2018-1 A ADMSO 2018-1 C 7.356% 11/15/48		07/15/2023	Paydown		3,000,000	3,000,000	2,942,071	2,948,723		51,277		51,277		3,000,000				64,978	11/15/2048	3.B FE
..007036-FB-7	ARMT 2004-5 P ARMT 2004-5 CB1 4.116% 04/25/35		09/01/2023	Paydown		45,414	36,187	25,331			20,083		20,083		45,414				1,232	04/25/2035	1.A FM
..007036-FR-2	ARMT 2005-1 P ARMT 2005-1 2A22 4.684% 05/25/35		09/01/2023	Paydown		231	231	217	230		2		2		231				6	05/25/2035	1.A FM
..007036-HV-1	ARMT 2005-3 P ARMT 2005-3 2A1 3.973% 07/25/35		08/01/2023	Paydown		1,377	1,377	1,349	1,378		(1)		(1)		1,377				20	07/25/2035	1.A FM
..007036-HV-1	ARMT 2005-3 P ARMT 2005-3 2A1 3.973% 07/25/35		09/01/2023	Paydown		14	14	13	14						14					07/25/2035	1.B FM
..007036-HV-1	ARMT 2005-3 P ARMT 2005-3 2A1 3.973% 07/25/35		09/01/2023	Paydown		5,885	5,885	5,818	5,918		(33)		(33)		5,885				87	07/25/2035	1.E FM
..007036-KC-9	ARMT 2005-4 P ARMT 2005-4 2A1 4.872% 08/25/35		09/01/2023	Paydown		1,263	1,267	1,068	1,220		43		43		1,263				24	08/25/2035	1.A FM
..007036-MQ-6	ARMT 2005-7 ARL ARMT 2005-7 1A1 4.375% 10/25/35		09/01/2023	Paydown		7,614	7,614	6,377	5,322		2,292		2,292		7,614				211	10/25/2035	1.A FM
..007036-PD-2	ARMT 2005-6A ARL ARMT 2005-6A 1A31 5.934% 11/25/35		09/25/2023	Paydown		14,358	14,358	13,759	13,930		428		428		14,358				463	11/25/2035	1.A FM
..007037-AB-0	ARMT 2007-1 CB3 ARMT 2007-1 2A1 4.750% 03/25/37		08/01/2023	Paydown		3,834	4,609	4,470	4,470		(636)		(636)		3,834				133	03/25/2037	4.B FM
..00764M-CF-2	AABST 2004-3 M1 AABST 2004-3 M1 6.334% 09/25/34		09/25/2023	Paydown		124,490	124,490	122,291	122,568		1,922		1,922		124,490				3,607	09/25/2034	1.A FM
..00912X-AT-1	AIR LEASE CORP Senior Unsecured 3.000% 09/15/23		09/15/2023	Maturity		10,400,000	10,400,000	10,585,391	10,468,753		(68,753)		(68,753)		10,400,000				312,000	09/15/2023	2.B FE
..00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		09/25/2023	Paydown		10,478	10,478	8,697			1,781		1,781		10,478				68	09/25/2065	1.A FE
..01185*-AA-3	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		09/30/2023	Redemption 100.0000		585,869	585,869	585,869	585,869						585,869				17,163	06/30/2033	2.C PL
..01185*-AB-1	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		09/30/2023	Redemption 100.0000		102,184	102,184	102,184	102,184						102,184				2,982	06/30/2033	2.C PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1 5.914% 07/25/37		09/25/2023	Paydown		21,549	21,549	14,869			6,680		6,680		21,549				390	07/25/2037	1.A FM
..021345-AA-1	ALTA WIND HOLDINGS LLC Secured 7.000% 06/30/35		08/10/2023	Redemption 100.0000		276	276	302	293		(17)		(17)		276				2,940	06/30/2035	2.C FE
..021460-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-16CB A4 6.000% 06/25/36		08/01/2023	Paydown		4,273	4,780	3,784	2,907		1,366		1,366		4,273				188	06/25/2036	1.A FM
..021468-AG-8	CWALT 2006-14CB A1 CWALT 2006-14CB A7 6.000% 06/25/36		09/01/2023	Paydown		8,800	10,017	5,883			2,916		2,916		8,800				297	06/25/2036	1.A FM
..021469-AA-9	CWALT 2006-J3 B2 CWALT 2006-J3 1A1 5.834% 05/25/36		09/25/2023	Paydown		2,097	2,178	550			1,547		1,547		2,097				77	05/25/2036	1.A FM
..02146Q-AA-1	CWALT 2006-OA10 2A2 CWALT 2006-OA10 1A1 5.586% 08/25/46		08/01/2023	Paydown		22,367	28,930	28,080	28,847		(6,480)		(6,480)		22,367				699	08/25/2046	3.A FM
..02146Q-AA-1	CWALT 2006-OA10 2A2 CWALT 2006-OA10 1A1 5.586% 08/25/46		09/01/2023	Paydown		21,537	23,547	22,855	23,479		(1,942)		(1,942)		21,537				678	08/25/2046	3.B FM
..02146Q-AA-1	CWALT 2006-OA10 2A2 CWALT 2006-OA10 1A1 5.586% 08/25/46		08/01/2023	Paydown		22,367	28,930	27,450	30,391		(8,024)		(8,024)		22,367				707	08/25/2046	4.A FM
..02146Q-AA-1	CWALT 2006-OA10 2A2 CWALT 2006-OA10 1A1 5.586% 08/25/46		09/01/2023	Paydown		21,537	23,547	22,342	24,736		(3,199)		(3,199)		21,537				684	08/25/2046	4.B FM
..02146T-AJ-6	CWALT 2006-24CB B1 CWALT 2006-24CB A9 6.000% 08/25/36		09/01/2023	Paydown		20,030	21,202	15,473	13,277		6,752		6,752		20,030				894	08/25/2036	1.A FM
..02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13 5.784% 08/25/36		09/25/2023	Paydown		5,338	5,650	2,260			3,078		3,078		5,338				181	08/25/2036	1.A FM
..02147B-AH-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-7T2 A8 6.000% 04/25/37		09/01/2023	Paydown		4,170	4,173	2,130	2,130		2,040		2,040		4,170				154	04/25/2037	1.A FM
..02147F-AV-8	CWALT 2006-18CB A6 CWALT 2006-18CB A11 5.934% 07/25/36		09/25/2023	Paydown		8,152	7,614	2,665			5,487		5,487		8,152				293	07/25/2036	1.A FM
..02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15 6.000% 07/25/36		09/25/2023	Paydown		17,709	16,280	5,454			12,255		12,255		17,709				586	07/25/2036	1.A FM
..02147Q-AH-5	CWALT 2006-19CB A9 CWALT 2006-19CB A8 6.000% 08/25/36		09/01/2023	Paydown		12,638	12,516	9,587	8,235		4,403		4,403		12,638				511	08/25/2036	1.A FM
..02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 6.000% 08/25/36		09/25/2023	Paydown		9,574	9,481	3,698			5,876		5,876		9,574				319	08/25/2036	1.A FM
..02147Q-AQ-5	CWALT 2006-19CB A9 CWALT 2006-19CB A15 6.000% 08/25/36		09/01/2023	Paydown		5,647	5,594	4,269	3,662		1,985		1,985		5,647				229	08/25/2036	1.A FM
..02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.834% 08/25/36		09/25/2023	Paydown		9,565	9,473	3,694			5,870		5,870		9,565				302	08/25/2036	1.A FM
..02147R-AG-5	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A7 6.000% 08/25/36		09/01/2023	Paydown		12,805	13,026	12,742	13,088		(283)		(283)		12,805				525	08/25/2036	3.B FM
..02147R-AJ-9	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A9 6.000% 08/25/36		09/01/2023	Paydown		29,085	29,588	26,601	13,493		1,749		1,749		29,085				742	08/25/2036	1.A FM
..02147U-AA-1	CWALT 2006-37R A1 CWALT 2006-37R A1 6.034% 04/25/36		08/25/2023	Paydown		14,099	14,124	6,067			8,032		8,032		14,099				379	04/25/2036	1.A FM
..02147V-AD-3	CWALT 2006-25CB A6 CWALT 2006-25CB A4 6.000% 10/25/36		09/01/2023	Paydown		25,535	21,772	15,879	13,460		12,074		12,074		25,535				1,250	10/25/2036	1.A FM
..02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.179% 10/25/36		09/25/2023	Paydown		5,809	4,950	4,356			1,454		1,454		5,809				404	10/25/2036	1.A FM
..02147W-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-26CB A5 6.000% 09/25/36		09/01/2023	Paydown		11,274	69,983	46,879	38,902		(27,628)		(27,628)		11,274				3,194	09/25/2036	1.A FM
..02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12 6.000% 11/25/36		09/01/2023	Paydown		3,226	2,937	1,777			1,449		1,449		3,226				122	11/25/2036	1.A FM
..02148D-AA-8	CWALT 2007-HY3 3A2 CWALT 2007-HY3 1A1 7.890% 03/25/47		09/01/2023	Paydown		6,682	6,796	5,219	5,558		1,124		1,124		6,682				80	03/25/2047	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02148F-AF-2	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A6 5.750% 04/25/37		09/01/2023	Paydown		8,083	7,052	6,206	6,087		1,996		1,996		8,083				318	04/25/2037	1.A FM
..02148F-AG-0	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A7 5.750% 04/25/37		09/01/2023	Paydown		17,877	15,597	14,439	14,191		3,686		3,686		17,877				702	04/25/2037	2.C FM
..02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.884% 01/25/37		09/25/2023	Paydown		1,334	137		(137)				(137)						38	01/25/2037	1.A FM
..02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.148% 03/25/47		09/01/2023	Paydown		27,946	27,992	23,514	4,433				4,433		27,946				864	03/25/2047	1.A FM
..02148L-AB-8	CWALT 2007-HY2 2A CWALT 2007-HY2 2A 3.940% 03/25/47		09/01/2023	Paydown		45,149	45,149	38,715	41,389		3,760		3,760		45,149				1,161	03/25/2047	1.A FM
..02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 6.000% 01/25/37		09/25/2023	Paydown		53,782	44,637	16,293	37,490				37,490		53,782				2,732	01/25/2037	1.A FM
..02149F-AP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-43CB 1A14 5.750% 02/25/37		09/01/2023	Paydown		75,704	66,664	46,933	39,630		36,075		36,075		75,704				3,092	02/25/2037	1.A FM
..02149H-AD-2	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A4 6.444% 03/25/37		09/01/2023	Paydown		23,281	34,285	24,040	18,989		2,636		2,636		23,281				1,264	03/25/2037	1.A FM
..02149H-BR-0	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A15 5.750% 03/25/37		09/01/2023	Paydown		4,433	6,567	4,718	3,978		455		455		4,433				260	03/25/2037	1.A FM
..02149L-AA-9	CWALT 2007-OA2 2A3 CWALT 2007-OA2 1A1 5.466% 03/25/47		09/01/2023	Paydown		56,767	58,949	37,564	47,844		8,923		8,923		56,767				1,599	03/25/2047	1.A FM
..02149M-CH-0	CWALT 2007-J1 B5 CWALT 2007-J1 3A1 5.917% 11/25/36		09/01/2023	Paydown		435	8,918	6,399	8,383		(7,948)		(7,948)		435				83	11/25/2036	5.B FM
..02149M-CL-1	CWALT 2007-J1 B5 CWALT 2007-J1 3A4 4.065% 11/25/36		09/01/2023	Paydown		955	1,251	1,714			(758)		(758)		955				107	11/25/2036	6. FM
..02149V-AJ-8	CWALT 2007-3T1 M CWALT 2007-3T1 1A9 6.000% 04/25/37		09/01/2023	Paydown		31,346	22,311	14,544	12,577		18,768		18,768		31,346				2,058	04/25/2037	1.A FM
..02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1 6.000% 04/25/37		09/01/2023	Paydown		33,543	35,767	21,282			12,261		12,261		33,543				930	04/25/2037	1.A FM
..02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.884% 04/25/37		09/25/2023	Paydown		26,646	28,413	10,513			16,133		16,133		26,646				957	04/25/2037	1.A FM
..02150E-BG-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A31 5.500% 04/25/37		09/01/2023	Paydown		2,801	2,858	2,333	1,786		1,015		1,015		2,801				118	04/25/2037	1.A FM
..02150E-BG-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A31 5.500% 04/25/37		08/01/2023	Paydown		10,650	15,717	12,829	9,823		827		827		10,650				575	04/25/2037	1.E FM
..02150E-BG-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A31 5.500% 04/25/37		07/01/2023	Paydown		19,266	16,311	13,314	10,194		9,072		9,072		19,266				698	04/25/2037	2.A FM
..02150E-CC-5	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A5 5.954% 04/25/37		09/25/2023	Paydown			90	25			(25)		(25)						2	04/25/2037	1.A FM
..02150V-AD-7	CWALT 2007-HY7C A1 CWALT 2007-HY7C A4 5.894% 08/25/37		09/25/2023	Paydown		91,363	83,532	75,453	80,736		10,628		10,628		91,363				2,195	08/25/2037	1.A FM
..02151A-BK-5	CWALT 2007-19 1A12 CWALT 2007-19 1A34 6.000% 08/25/37		08/01/2023	Paydown			505	308	308		(308)		(308)						20	08/25/2037	1.A FM
..02151C-AC-0	CWALT 2007-15CB B2 CWALT 2007-15CB A3 5.750% 07/25/37		09/01/2023	Paydown		3,854	3,941	3,018	2,629		1,225		1,225		3,854				140	07/25/2037	1.A FM
..02151C-AE-6	CWALT 2007-15CB B2 CWALT 2007-15CB A5 5.750% 07/25/37		09/01/2023	Paydown		22,239	22,742	17,417	15,257		6,982		6,982		22,239				809	07/25/2037	1.A FM
..02151H-AC-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-17CB 1A3 5.750% 08/25/37		09/01/2023	Paydown		51,730	58,264	35,491	35,933		15,849	52	15,797		51,730				2,594	08/25/2037	1.A FM
..02151R-AA-1	CWALT 2007-OH2 A1A CWALT 2007-OH2 A1A 5.814% 08/25/47		09/25/2023	Paydown		996,377	996,377	825,677	909,993		86,385		86,385		996,377				25,424	08/25/2047	1.A FM
..02152A-AY-5	CWALT 2007-16CB 1A5 CWALT 2007-16CB 5A1 6.250% 08/25/37		09/01/2023	Paydown		17,272	37,917	22,241	22,241		(4,969)		(4,969)		17,272				1,469	08/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02152A-AZ-2	CWALT 2007-16CB 1A5 CWALT 2007-16CB 5A2 6.250% 08/25/37		09/01/2023	Paydown		4,579	10,052	8,339	5,921		(1,342)		(1,342)		4,579				390	08/25/2037	1.A FM
..02152A-BS-7	CWALT 2007-16CB 1A5 CWALT 2007-16CB 4A7 6.000% 08/25/37		09/01/2023	Paydown		19,480	17,269	15,055	14,214		5,266		5,266		19,480				860	08/25/2037	1.A FM
..02152A-BS-7	CWALT 2007-16CB 1A5 CWALT 2007-16CB 4A7 6.000% 08/25/37		09/01/2023	Paydown		674	674	643	616		58		58		674				30	08/25/2037	4.A FM
..02152A-BS-7	CWALT 2007-16CB 1A5 CWALT 2007-16CB 4A7 6.000% 08/25/37		08/01/2023	Paydown		1,494	1,248	1,192	1,141		353		353		1,494				65	08/25/2037	4.B FM
..02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.904% 08/25/37		09/25/2023	Paydown		24,261	38,751	12,013			12,249		12,249		24,261				959	08/25/2037	1.A FM
..02209S-BE-2	ALTRIA GROUP INC Senior Unsecured 5.800% 02/14/39		08/30/2023	ALRE - DFL Trust AAM ...		6,816,481	7,000,000	6,983,550	6,985,459		371		371		6,985,829		(169,348)	(169,348)	424,044	02/14/2039	2.B FE
..02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37		09/30/2023	Redemption 100.0000		192,356	192,356	192,356	192,356						192,356				7,183	09/30/2037	2.C PL
..02660K-AB-8	AHMA 2006-5 A2 AHMA 2006-5 A2 5.596% 11/25/46		07/01/2023	Paydown		2,651	9,433				2,651		2,651		2,651				27	11/25/2046	6. *
..02660T-AN-3	AMERICAN HOME MORTGAGE INVESTM AHM 2004-1 3A 7.484% 04/25/44		09/01/2023	Paydown		10,435	10,435	9,913	10,229		206		206		10,435				250	04/25/2044	1.A FM
..02660T-BU-6	AHM 2004-3 3A AHM 2004-3 6A5 5.590% 10/25/34		09/01/2023	Paydown		18,521	18,521	18,290	18,088		434		434		18,521				563	10/25/2034	1.A FM
..03072S-LV-5	AMSI 2003-11 M1 AMSI 2003-11 M1 6.469% 12/25/33		09/25/2023	Paydown		68,303	68,303	66,091	66,084		2,219		2,219		68,303				2,010	12/25/2033	1.A FM
..03464T-AC-3	AOMT 2022-3 A3 AOMT 2022-3 A3 4.141% 01/25/67		09/01/2023	Paydown		2,758	2,758	2,345			414		414		2,758				52	01/25/2067	1.G FE
..03523T-BW-7	ANHEUSER-BUSCH Senior Unsecured 5.800% 01/23/59		08/30/2023	ALRE - DFL Trust AAM ...		8,392,653	8,000,000	7,971,600	7,972,407		155		155		7,972,562		420,091	420,091	511,689	01/23/2059	1.G FE
..035240-AR-1	ANHEUSER-BUSCH Senior Unsecured 4.900% 01/23/31		08/30/2023	ALRE - DFL Trust AAM ...		1,003,122	1,000,000	1,028,761			(1,339)		(1,339)		1,027,423		(24,301)	(24,301)	29,536	01/23/2031	1.G FE
..037389-BB-8	AON CORP Senior Unsecured 4.500% 12/15/28		08/30/2023	ALRE - DFL Trust AAM ...		9,637,815	10,000,000	9,930,305			6,643		6,643		9,936,948		(299,133)	(299,133)	318,750	12/15/2028	2.A FE
..037735-DA-2	APPALACHIAN PWR Senior Unsecured 4.500% 08/01/32		08/30/2023	ALRE - DFL Trust AAM ...		9,280,509	10,000,000	9,053,505	9,070,140		49,553		49,553		9,119,692		160,817	160,817	486,250	08/01/2032	1.G FE
..038779-AB-0	ARBYS 2020-1A A2 ARBYS 2020-1A A2 3.237% 07/30/50		07/30/2023	Paydown		2,500	2,500	2,500	2,500						2,500				61	07/30/2050	2.C FE
..040104-BG-5	ARGENT SECURITIES INC. ARSI_03 ARSI 2003-W3 M2 8.134% 09/25/33		09/25/2023	Paydown		232,944	232,944	223,854	229,036		3,907		3,907		232,944				6,640	09/25/2033	1.A FM
..04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 6.409% 12/25/34		09/25/2023	Paydown		23,434	23,434	20,909	22,059		1,374		1,374		23,434				608	12/25/2034	1.A FM
..04542B-JY-9	ASSET BACKED FUNDING CERTIFICA ABFC 2004-OPT5 A1 6.134% 06/25/34		09/25/2023	Paydown		44,346	44,346	40,851	42,733		1,613		1,613		44,346				1,344	06/25/2034	1.A FM
..04546K-AA-6	AASET 2018-2A C AASET 2018-2A A 4.454% 11/18/38		09/16/2023	Paydown		116,932	116,932	116,929	116,934		(2)		(2)		116,932				3,656	11/18/2038	3.B FE
..04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30		09/20/2023	Redemption 100.0000		74,649	74,649	74,649	74,649						74,649				2,844	06/20/2030	1.D
..04621W-AC-4	ASSURED GUARANTY Senior Unsecured 5.000% 07/01/24		09/25/2023	Call 100.0000		3,964,000	3,964,000	3,955,874	3,962,528		708		708		3,963,235		765	765	244,447	07/01/2024	2.A FE
..04774#-AA-0	Atlanta Falcons Stadium Compan SR SECD NTS SER A 3.590% 09/01/42		09/01/2023	Redemption 100.0000		220,735	220,735	220,735	220,735						220,735				7,924	09/01/2042	2.B PL
..04774#-AB-8	Atlanta Falcons Stadium Compan SR SECD NTS SER B 3.590% 09/01/42		09/01/2023	Redemption 100.0000		159,843	159,843	159,843	159,843						159,843				5,738	09/01/2042	2.B PL
..053332-AP-7	AUTOZONE INC Senior Unsecured 3.125% 07/15/23		07/15/2023	Maturity		12,000,000	12,000,000	11,958,740	11,997,530		2,470		2,470		12,000,000				375,000	07/15/2023	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05529D-AA-0	BCAPB 2007-AB1 A1 BCAPB 2007-AB1 A1 5.584% 03/25/37		09/25/2023	Paydown		148,907	148,907	71,912	58,577		90,329		90,329		148,907				1,174	03/25/2037	1.A FM
..05530V-AA-7	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1A 5.854% 04/25/37		09/25/2023	Paydown		23,501	23,501	21,248	22,046		1,455		1,455		23,501				605	04/25/2037	1.A FM
..05530V-AB-5	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1B 5.714% 04/25/37		09/25/2023	Paydown		26,002	26,002	23,441	23,344		2,658		2,658		26,002				1,101	04/25/2037	1.A FM
..05531W-AC-0	BCAP LLC TRUST BCAP_09-RR1 BCAP 2009-RR1 1A3 5.750% 07/26/37		07/01/2023	Paydown		71,045	66,494	43,231	41,806		29,239		29,239		71,045				2,629	07/26/2037	3.B FM
..05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP 2009-RR3 3A2 6.000% 07/26/37		09/01/2023	Paydown		10,370	32,556	26,281	33,615		(23,245)		(23,245)		10,370				1,271	07/26/2037	5.C FM
..05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		09/01/2023	Paydown			(19,396)	(9,213)			9,213		9,213						457	07/26/2037	1.A FM
..05532K-AB-7	BCAP 2009-RR13 19A2 BCAP 2009-RR13 15A2 6.000% 07/26/37		09/01/2023	Paydown		2,147	2,147	1,945	1,948		198		198		2,147				86	07/26/2037	1.A FM
..05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2 4.028% 12/26/35		09/01/2023	Paydown		21,300	21,300	19,124			2,176		2,176		21,300				330	12/26/2035	1.A FM
..05532L-AG-4	BCAP LLC TRUST BCAP_09-RR14 BCAP 2009-RR14 3A3 4.360% 08/26/35		08/01/2023	Paydown		175,190	188,671	155,770	171,373		3,817		3,817		175,190				4,391	08/26/2035	1.A FM
..05532L-AG-4	BCAP LLC TRUST BCAP_09-RR14 BCAP 2009-RR14 3A3 4.360% 08/26/35		08/30/2023	ALRE - DFL Trust AAM		6,310,159	6,712,746	5,542,143	6,097,281		58,739		58,739		6,156,020		154,139	154,139	192,038	08/26/2035	1.A FM
..05532M-AE-7	BCAP LLC TRUST BCAP_09-RR15 BCAP 2009-RR15 3A2 4.198% 02/26/36		09/01/2023	Paydown		181,440	181,440	153,288	142,417		39,022		39,022		181,440				5,039	02/26/2036	1.A FM
..05532T-BR-2	BCAP 2010-RR1 5A6 BCAP 2010-RR1 5A6 3.527% 12/26/36		09/01/2023	Paydown		24,162	27,190	22,846			1,316		1,316		24,162				399	12/26/2036	1.A FM
..05532T-DE-9	BCAP 2010-RR1 5A6 BCAP 2010-RR1 8A6 4.974% 05/20/35		09/01/2023	Paydown		18,770	19,808	15,623	17,041		1,728		1,728		18,770				528	05/20/2035	1.A FM
..05532V-AV-9	BCAP 2010-RR2 4A6 BCAP 2010-RR2 3A5 5.500% 02/26/36		09/01/2023	Paydown		16,672	16,672	14,704	14,704		1,969		1,969		16,672				615	02/26/2036	3.B FM
..05532V-AV-9	BCAP 2010-RR2 4A6 BCAP 2010-RR2 3A5 5.500% 02/26/36		07/01/2023	Paydown		817	817	721	721		96		96		817				26	02/26/2036	3.C FM
..05532V-BB-2	BCAP 2010-RR2 4A6 BCAP 2010-RR2 4A6 6.034% 08/26/37		07/25/2023	Paydown		24,635	24,635	19,813			4,822		4,822		24,635				374	08/26/2037	6. FM
..05533C-QC-5	BCAP 2010-RR6 25A9 BCAP 2010-RR6 25A9 5.461% 02/28/36		09/05/2023	Paydown		18,715	22,326	16,057			2,658		2,658		18,715				132	02/28/2036	6. Z
..05533H-AL-1	BCAP 2010-RR10 5A2 BCAP 2010-RR10 1A11 6.086% 09/27/36		07/01/2023	Paydown			1,345	1,266	1,283		(1,283)		(1,283)						34	09/27/2036	1.A FM
..05533H-AL-1	BCAP 2010-RR10 5A2 BCAP 2010-RR10 1A11 6.086% 09/27/36		09/01/2023	Paydown		54,209	72,775	68,511	69,384		(15,175)		(15,175)		54,209				2,576	09/27/2036	1.B FM
..05533H-AT-4	BCAP 2010-RR10 5A2 BCAP 2010-RR10 2A7 4.854% 12/27/34		09/01/2023	Paydown		28,106	28,106	24,768	26,032		2,073		2,073		28,106				825	12/27/2034	1.A FM
..05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2 3.347% 11/27/36		09/01/2023	Paydown		210,433	211,033	194,151	220,169		(9,735)		(9,735)		210,433				4,747	11/27/2036	3.C FM
..05533R-AD-7	BCAP 2011-RR1 1A4 BCAP 2011-RR1 1A4 4.002% 09/28/36		09/01/2023	Paydown		164,988	157,432	135,722	150,445		14,543		14,543		164,988				7,555	09/28/2036	1.A FM
..05533T-AM-3	BCAP LLC TRUST BCAP_11-RR2 BCAP 2011-RR2 2A7 4.910% 11/26/36		09/01/2023	Paydown		105,013	109,611	76,723	86,991		18,022		18,022		105,013				3,222	11/26/2036	1.A FM
..05533W-BF-0	BCAP LLC TRUST BCAP_11-RR3 BCAP 2011-RR3 5A4 3.275% 11/27/37		09/01/2023	Paydown		35,722	35,722	27,321	27,321		8,401		8,401		35,722				732	11/27/2037	1.A FM
..05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4 5.500% 10/26/35		09/01/2023	Paydown		21,003	19,246	17,200	15,338		5,665		5,665		21,003				858	10/26/2035	3.C FM
..05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4 5.500% 10/26/35		09/01/2023	Paydown		28,004	25,661	22,884	21,223		6,781		6,781		28,004				1,144	10/26/2035	4.B FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05535D-AM-6	BCF 1997-R2 1B3 BCF 1997-R1 WAC 2.098% 03/25/37		09/01/2023	Paydown		2,616	2,616	837			1,779		1,779		2,616				46	03/25/2037	1.A FM
..05535D-BF-0	BCF 1997-R2 1B3 BCF 1997-R2 2B1 3.454% 12/25/35		09/01/2023	Paydown			134,812	6,572			(6,572)		(6,572)						574	12/25/2035	6. *
..05535V-BB-9	BCAP 2011-RR6 11A8 BCAP 2011-RR6 11A8 4.518% 07/26/35		09/01/2023	Paydown		60,943	50,669	47,054	47,464		13,479		13,479		60,943				1,691	07/26/2035	2.B FM
..05539B-CB-8	BCAP 2012-RR3 1A5 BCAP 2012-RR3 4A7 3.861% 11/26/34		09/01/2023	Paydown		75,010	75,010	68,915	73,330		1,680		1,680		75,010				1,794	11/26/2034	1.A FM
..05539B-DE-1	BCAP 2012-RR3 1A5 BCAP 2012-RR3 7A7 4.366% 04/26/35		09/01/2023	Paydown		153,863	153,863	139,823	149,609		4,254		4,254		153,863				4,612	04/26/2035	1.A FM
..05539B-EH-3	BCAP 2012-RR3 1A5 BCAP 2012-RR3 10A9 3.346% 11/26/36		09/01/2023	Paydown		112,362	112,683	107,384	106,843		5,575	56	5,519		112,362				2,370	11/26/2036	1.A FM
..05539D-BS-8	BCAP 2012-RR5 6A2 BCAP 2012-RR5 7A7 0.000% 10/26/36		09/01/2023	Paydown		26,739	30,039	27,015	30,070		(3,331)		(3,331)		26,739				1,549	10/26/2036	4.B FM
..05539D-BZ-2	BCAP 2012-RR5 6A2 BCAP 2012-RR5 8A7 5.828% 07/26/36		09/20/2023	Paydown		112,297	112,297	97,707	106,701		5,596		5,596		112,297				3,959	07/26/2036	1.A FM
..05540F-AQ-5	BCAP 2012-RR2 5A16 BCAP 2012-RR2 2A7 3.906% 12/26/36		09/01/2023	Paydown		293,880	271,466	239,245			54,635		54,635		293,880				5,259	12/26/2036	1.A FM
..05540X-AK-9	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 2A8 3.308% 04/26/37		09/01/2023	Paydown		190,956	195,192	152,596	190,790		165		165		190,956				3,813	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 3A8 3.752% 07/26/37		09/01/2023	Paydown		301,591	314,731	227,271	283,932		17,660		17,660		301,591				7,439	07/26/2037	1.A FM
..05541H-AP-2	BCAP 2012-RR10 2A2 BCAP 2012-RR10 6A6 4.671% 11/21/35		07/01/2023	Paydown		9,409	9,592	7,313	9,292		117		117		9,409				224	11/21/2035	1.B FM
..05541H-AP-2	BCAP 2012-RR10 2A2 BCAP 2012-RR10 6A6 4.671% 11/21/35		09/01/2023	Paydown		118,348	118,671	90,473	114,956		3,392		3,392		118,348				3,474	11/21/2035	1.C FM
..05541H-BF-3	BCAP 2012-RR10 2A2 BCAP 2012-RR10 9A2 5.208% 10/26/35		09/01/2023	Paydown		95,772	95,772	89,188	95,075		697		697		95,772				2,718	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC TRUST BCAP_12-RR11 BCAP 2012-RR11 11A2 6.182% 09/26/36		09/01/2023	Paydown		344,081	346,956	317,820	331,479		12,602		12,602		344,081				10,613	09/26/2036	1.A FM
..05542J-AF-9	BCAP LLC TRUST BCAP_13-RR3 BCAP 2013-RR3 3A2 3.802% 05/26/36		09/01/2023	Paydown		77,879	77,879	62,727	62,727		15,152		15,152		77,879				1,761	05/26/2036	5.A FM
..05543A-AF-7	BCAP LLC TRUST BCAP_14-RR1 BCAP 2014-RR1 2A2 4.029% 01/26/36		09/01/2023	Paydown		128,750	128,750	126,980	129,046		(296)		(296)		128,750				3,682	01/26/2036	1.A FM
..05543D-AF-1	BCAP 2014-RR2 2A2 BCAP 2014-RR2 2A2 5.500% 02/26/36		09/01/2023	Paydown		41,436	39,202	31,940	31,611		9,826		9,826		41,436				1,788	02/26/2036	2.A FM
..05543D-AF-1	BCAP 2014-RR2 2A2 BCAP 2014-RR2 2A2 5.500% 02/26/36		08/01/2023	Paydown		54,986	71,501	58,256	57,655		(2,669)		(2,669)		54,986				2,567	02/26/2036	2.B FM
..05543D-BQ-6	BCAP 2014-RR2 2A2 BCAP 2014-RR2 9A2 1.092% 07/26/36		09/01/2023	Paydown		124,049	124,049	31,709	31,820		92,258	29	92,229		124,049				799	07/26/2036	1.A FM
..05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1 5.704% 07/25/37		09/25/2023	Paydown			(36,724)	(19,500)			19,500		19,500						5	07/25/2037	6. FM
..05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.338% 01/28/27		09/29/2023	Paydown		3,522,039	3,522,039	3,522,039	3,522,039						3,522,039				220,954	01/28/2027	1.B FE
..05601*-AA-0	BCBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		09/15/2023	Redemption 100.0000		188,336	188,336	188,336	188,336						188,336				4,559	12/31/2045	1.G
..05610H-AJ-2	BX 2022-LP2 E BX 2022-LP2 E 7.942% 02/15/39		07/15/2023	Paydown		473,282	473,282	471,259	472,048		1,234		1,234		473,282				20,531	02/15/2039	1.A
..05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 8.238% 07/01/29		09/22/2023	Various		40,421,437	40,421,437	40,421,437	27,717,557						40,421,437				1,840,690	07/01/2029	1.C FE
..058933-AG-7	BAFC 2006-D 5B6 BAFC 2006-D 3A1 4.392% 05/20/36		09/01/2023	Paydown		10,466	10,495	10,050	10,156		310		310		10,466				282	05/20/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	BOAA 2006-7 A6 BOAA 2006-7 A2 5.707%																				
059469-AB-2	10/25/36		09/01/2023	Paydown		4,642	4,642	1,985	1,519		3,122		3,122		4,642				48	10/25/2036	1.A FM
	BAFC 2004-B CB6 BAFC 2004-B 4A1 4.205%																				
05946X-JJ-3	11/20/34		09/01/2023	Paydown		15,274	15,274	14,835	15,410		(136)		(136)		15,274				400	11/20/2034	1.A FM
	BAFC 2005-7 XB6 BAFC 2005-7 1A1 5.814%																				
05946X-Q9-7	11/25/35		09/25/2023	Paydown			6,217	3,366	6,393		(6,393)		(6,393)						147	11/25/2035	2.C FM
	BAFC 2005-A CB6 BAFC 2005-A 2A1 4.246%																				
05946X-QS-5	03/20/35		09/01/2023	Paydown		27,160	10,504	10,043	10,334		16,825		16,825		27,160				1,303	03/20/2035	3.A FM
	BAFC 2005-E DB6 BAFC 2005-E 8A1 6.230%																				
05946X-XW-8	06/20/35		09/01/2023	Paydown		16,569	19,380	11,264	16,056		513		513		16,569				393	06/20/2035	1.A FM
	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500%																				
05948K-U6-4	12/25/35		09/01/2023	Paydown		14,339	16,143	13,237			1,102		1,102		14,339				467	12/25/2035	1.A FM
	BANC OF AMERICA MORTGAGE SECUR BOAMS 2003-H																				
05948X-TD-3	1A1 2.622% 09/25/33		09/01/2023	Paydown		368	368	363	370		(1)		(1)		368				6	09/25/2033	1.A FM
	BANK OF AMERICA MORTGAGE SECUR BOAMS 2004-L																				
05949A-ZE-3	2A1 4.148% 01/25/35		09/01/2023	Paydown		4,125	4,125	4,014	4,039		87		87		4,125				117	01/25/2035	1.A FM
	BOAMS 2005-F 2A2 BOAMS 2005-F 2A1 5.235%																				
05949C-BZ-8	07/25/35		09/01/2023	Paydown		5,919	5,957	5,529	5,750		169		169		5,919				175	07/25/2035	1.A FM
	BOAMS 2005-H 4A1 BOAMS 2005-H 2A1 5.127%																				
05949C-FW-1	09/25/35		09/01/2023	Paydown		15,681	17,456	16,076	16,097		(416)		(416)		15,681				476	09/25/2035	1.A FM
	BOAMS 2005-H 4A1 BOAMS 2005-H 2A5 5.127%																				
05949C-GA-8	09/25/35		09/01/2023	Paydown		927	1,032	959	972		(45)		(45)		927				28	09/25/2035	1.A FM
	BOAMS 2005-H 4A1 BOAMS 2005-H 4A1 6.330%																				
05949C-GD-2	09/25/35		09/01/2023	Paydown		195	195	193	193		1		1		195				6	09/25/2035	1.A FM
	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-J																				
05949C-KQ-8	2A1 3.896% 11/25/35		09/01/2023	Paydown		5,634	5,662	5,254	5,409		225		225		5,634				143	11/25/2035	1.A FM
	BOAMS 2006-A B6 BOAMS 2006-A 2A1 3.891%																				
05949C-RS-7	02/25/36		09/01/2023	Paydown		5,873	5,939	5,390	5,436		437		437		5,873				153	02/25/2036	1.A FM
	BAFC 2006-G 3A2 BAFC 2006-G 3A2 7.908%																				
05950M-AH-3	07/20/36		09/01/2023	Paydown		387,768	387,768	346,933	367,596		20,171		20,171		387,768				11,319	07/20/2036	1.A FM
	BAFC 2006-H 2A3 BAFC 2006-H 2A1 4.661%																				
05950P-AD-5	09/20/46		09/01/2023	Paydown		1,752	1,898	1,626	1,826		(74)		(74)		1,752				50	09/20/2046	1.A FM
	BAFC 2006-H 2A3 BAFC 2006-H 2A3 4.661%																				
05950P-AF-0	09/20/46		09/01/2023	Paydown		15,160	16,427	15,575	16,214		(1,054)		(1,054)		15,160				435	09/20/2046	2.B FM
	BAFC 2007-1 1B6 BAFC 2007-1 TA1B 5.846%																				
05951F-AB-0	01/25/37		09/01/2023	Paydown		9,159	9,159	7,570			1,590		1,590		9,159				50	01/25/2037	1.A FM
	BAFC 2007-1 1B6 BAFC 2007-1 TA4 6.090%																				
05951F-AF-1	01/25/37		09/01/2023	Paydown		27,198	27,198	23,643			3,555		3,555		27,198				150	01/25/2037	1.A FM
	BAFC 2007-1 1B6 BAFC 2007-1 1A2 6.000%																				
05951F-BC-7	01/25/37		09/01/2023	Paydown		289	2,591	2,156	2,148		(1,858)		(1,858)		289				103	01/25/2037	1.A FM
	BAFC 2007-1 1B6 BAFC 2007-1 1A3 6.000%																				
05951F-BD-5	01/25/37		09/01/2023	Paydown		378	3,381	2,813	2,802		(2,424)		(2,424)		378				135	01/25/2037	1.A FM
	BAFC 2007-2 TA2 BAFC 2007-2 TA2 5.564%																				
05951G-AC-6	03/25/37		09/25/2023	Paydown		107,474	107,474	76,949	83,653		23,821		23,821		107,474				3,462	03/25/2037	1.A FM
	BAFC 2007-2 TA2 BAFC 2007-2 1A2 6.000%																				
05951G-AQ-5	03/25/37		09/01/2023	Paydown			6,699	6,385	6,327		(6,327)		(6,327)						233	03/25/2037	5.A FM
	BAFC 2007-A M1 BAFC 2007-A 2A1 5.759%																				
05952D-AB-4	02/20/47		09/20/2023	Paydown		16,927	16,927	15,051	15,395		1,531		1,531		16,927				409	02/20/2047	1.A FM
	BOAMS 2007-2 A7 BOAMS 2007-2 A7 5.500%																				
05952F-AG-8	05/25/37		09/01/2023	Paydown		62,700	79,767	63,493	64,167		(217)	1,251	(1,468)		62,700				3,030	05/25/2037	1.A FM
	BOAMS 2007-2 A7 BOAMS 2007-2 A11 6.150%																				
05952F-AL-7	05/25/37		09/01/2023	Paydown		28,373	36,096	27,369	28,407		(34)		(34)		28,373				1,533	05/25/2037	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..05954C-AA-6	BOAMS 2007-3 1A1 BOAMS 2007-3 1A1 6.000% 09/25/37		09/01/2023	Paydown		20,417	25,939	23,580	23,700		(3,283)		(3,283)		20,417				1,065	09/25/2037	2.C FM
..05955C-AC-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A2 4.208% 05/20/36		09/01/2023	Paydown		4,002	4,236	3,664	3,966		36		36		4,002				108	05/20/2036	1.A FM
..05955C-AD-9	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A4 4.208% 05/20/36		09/01/2023	Paydown		265	281	245	264		1		1		265				7	05/20/2036	1.A FM
..05955G-AQ-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 4.392% 11/26/35		09/01/2023	Paydown		39,846	39,846	35,134	36,884		2,962		2,962		39,846				1,687	11/26/2035	2.A FM
..05955G-AQ-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 4.392% 11/26/35		07/01/2023	Paydown		17,711	17,711	15,616	16,394		1,317		1,317		17,711				640	11/26/2035	2.B FM
..05955Y-AB-5	BAFC 2010-R3 2A3 BAFC 2010-R3 1A2 5.045% 12/26/35		09/01/2023	Paydown		142,643	189,827	125,011	119,709		22,933		22,933		142,643				6,170	12/26/2035	1.A FM
..05955Y-AE-9	BAFC 2010-R3 2A3 BAFC 2010-R3 2A3 3.959% 05/26/35		09/01/2023	Paydown		113,330	113,330	104,970	107,336		5,994		5,994		113,330				2,563	05/26/2035	1.A FM
..05956D-BC-7	BAFC 2010-R5 1A3 BAFC 2010-R5 4A6 4.306% 08/26/36		09/01/2023	Paydown		23,496	23,143	21,112	21,859		1,638		1,638		23,496				678	08/26/2036	1.A FM
..05956R-AD-5	BAFC 2010-R11A 1A4 BAFC 2010-R11A 1A4 4.629% 08/26/35		09/01/2023	Paydown		16,565	16,565	14,167			2,398		2,398		16,565				163	08/26/2035	1.A Z
..05956Y-AD-0	BAFC 2012-R2 2A3 BAFC 2012-R2 1A4 4.431% 08/26/46		09/01/2023	Paydown		78,460	75,326	60,086	70,911		7,549		7,549		78,460				2,306	08/26/2046	1.A FM
..05956Y-AK-4	BAFC 2012-R2 2A3 BAFC 2012-R2 2A3 3.945% 10/26/36		09/01/2023	Paydown		756,672	700,062	608,354	699,594		57,078		57,078		756,672				18,227	10/26/2036	3.A FM
..05956Y-AR-9	BAFC 2012-R2 2A3 BAFC 2012-R2 3A4 3.346% 11/26/36		09/01/2023	Paydown		56,137	56,297	43,982	54,784		1,352		1,352		56,137				1,184	11/26/2036	1.A FM
..05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2 2.981% 09/26/36		09/29/2023	Paydown		2,918	7,506	5,720	6,472		(3,553)		(3,553)		2,918				121	09/26/2036	1.A FM
..05990R-AU-5	BAFC 2015-R4 6A3 BAFC 2015-R4 6A3 3.269% 08/27/36		09/28/2023	Paydown		256,407	256,407	240,807	241,506		14,902		14,902		256,407				6,046	08/27/2036	1.A FM
..05990W-AB-6	BAFC 2015-R5 1A2 BAFC 2015-R5 1A2 5.562% 10/26/36		07/26/2023	Paydown		1,351	1,351	1,304			47		47		1,351				34	10/26/2036	1.A FM
..05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1 5.546% 09/26/46		09/01/2023	Paydown		23,428	23,428	22,960			469		469		23,428				369	09/26/2046	1.A FM
..060352-AG-6	BANK 2017-BNK6 D BANK 2017-BNK6 XA 0.906% 07/15/60		09/01/2023	Paydown				7,895	6,442		(6,442)		(6,442)						1,369	07/15/2060	1.A FE
..06051G-DN-6	BAFC 2005-D B5 BAFC 2005-D A2 4.646% 05/25/35		09/01/2023	Paydown		32,233	32,233	26,754			5,480		5,480		32,233				645	05/25/2035	1.A FM
..06051G-HK-8	BANK OF AMER CRP Senior Unsecured 6.567% 07/23/24		07/23/2023	Call 100.0000		3,500,000	3,500,000	3,500,753	3,500,754		(754)		(754)		3,500,000				97,849	07/23/2024	1.E FE
..06051G-HL-6	BANK OF AMER CRP Senior Unsecured 3.864% 07/23/24		07/23/2023	Various		10,520,000	10,520,000	10,425,634	10,429,288		31,679		31,679		10,460,967		59,033	59,033	396,446	07/23/2024	1.E FE
..07324N-AB-9	BAYC 2006-3A A2 BAYC 2006-3A A2 5.884% 10/25/36		09/25/2023	Paydown		88,245	88,245	70,933	75,391		12,855		12,855		88,245				1,736	10/25/2036	3.B FE
..07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-1A A2 5.974% 04/25/36		09/25/2023	Paydown		21,135	21,135	17,754	17,765		3,370		3,370		21,135				922	04/25/2036	3.B FE
..07325D-BG-6	BAYV 2004-B M1 BAYV 2004-B M1 7.172% 05/28/39		09/28/2023	Paydown		18,769	455,213	30,727			(11,958)		(11,958)		18,769				17,818	05/28/2039	1.A FM
..07325B-AC-2	BAYC 2006-4A A2 BAYC 2006-4A A2 5.839% 12/25/36		09/25/2023	Paydown		158,921	158,921	129,846	131,810		27,111		27,111		158,921				4,372	12/25/2036	4.A FE
..07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11 5.000% 10/25/51		09/25/2023	Paydown		7,482	7,482	5,911			1,571		1,571		7,482				224	10/25/2051	1.A
..07384M-2D-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-8 14A1 3.664% 11/25/34		09/01/2023	Paydown		136,734	136,734	128,201	134,198		2,536		2,536		136,734				3,388	11/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07384M-N3-2	BSARM 2004-2 22A BSARM 2004-2 22A 4.996% 05/25/34		09/01/2023	Paydown		6,198	6,198	6,003	6,190		8		8		6,198				183	05/25/2034	1.A FM
..07384Y-KS-4	BSABS 2003-AC4 BB BSABS 2003-AC4 BB 6.750% 09/25/33		07/01/2023	Paydown		28	79,753	997			(969)		(969)		28				1,069	09/25/2033	6. FE
..07384Y-PY-6	BSABS 2004-HE1 M2 BSABS 2004-HE1 M2 7.384% 02/25/34		09/25/2023	Paydown		147,939	147,939	148,738	151,041		(3,102)		(3,102)		147,939				5,737	02/25/2034	1.A FM
..07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 4.412% 02/25/36		08/01/2023	Paydown		42,923	42,856	26,142			16,781		16,781		42,923				737	02/25/2036	1.A FM
..07386H-F7-1	BALTA 2006-2 23A1 BALTA 2006-2 23A1 3.988% 03/25/36		09/01/2023	Paydown		7,668	7,724	6,146			1,522		1,522		7,668				37	03/25/2036	1.A Z
..07386H-FM-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-1 M 4.444% 02/25/34		09/01/2023	Paydown		49,398	49,398	46,063	48,218		1,179		1,179		49,398				1,313	02/25/2034	1.A FM
..07386H-GW-5	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-2 M 4.474% 03/25/34		09/01/2023	Paydown		163,635	163,635	146,453	154,257		9,377		9,377		163,635				4,407	03/25/2034	1.A FM
..07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.874% 04/25/36		09/25/2023	Paydown		21,578	17,291	9,769			11,808		11,808		21,578				234	04/25/2036	1.A FM
..07386H-QW-4	BALTA 2005-2 2A1 BALTA 2005-2 2A1 4.284% 04/25/35		09/01/2023	Paydown		226,088	226,088	200,177	200,177		25,911		25,911		226,088				5,427	04/25/2035	5.A FM
..07386H-RF-0	BALTA 2005-2 2A1 BALTA 2005-2 2B1 2.909% 04/25/35		09/01/2023	Paydown			7,509	301			(301)		(301)						26	04/25/2035	1.A Z
..07386H-RU-7	BALTA 2005-3 1A1 BALTA 2005-3 1A1 3.890% 04/25/35		09/01/2023	Paydown		1,581	1,581	1,326	1,408		173		173		1,581				38	04/25/2035	4.C FM
..07386H-RU-7	BALTA 2005-3 1A1 BALTA 2005-3 1A1 3.890% 04/25/35		09/01/2023	Paydown		52,882	52,882	44,851	47,418		5,464		5,464		52,882				1,281	04/25/2035	5.A FM
..07386H-SA-0	BALTA 2005-3 1A1 BALTA 2005-3 3A3 4.522% 03/25/35		09/01/2023	Paydown		77,437	77,437	74,611	75,699		1,738		1,738		77,437				2,128	03/25/2035	3.A FM
..07386H-SE-2	BALTA 2005-3 1A1 BALTA 2005-3 B1 4.433% 04/25/35		09/01/2023	Paydown			10,866	1,168			(1,168)		(1,168)						56	04/25/2035	1.A Z
..07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.361% 07/25/35		09/01/2023	Paydown		2,765	2,466	1,615			1,150		1,150		2,765				69	07/25/2035	1.A FM
..07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 11A1 5.974% 10/25/35		09/25/2023	Paydown		66,331	66,331	61,098	63,224		3,107		3,107		66,331				1,602	10/25/2035	1.A FM
..07386H-WT-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 12A1 5.974% 10/25/35		09/25/2023	Paydown		13,720	13,720	12,742	13,453		267		267		13,720				327	10/25/2035	1.A FM
..07386H-XN-6	BALTA 2005-9 26A2 BALTA 2005-9 11A1 5.954% 11/25/35		09/25/2023	Paydown		103,859	103,859	131,008	136,796		(32,937)		(32,937)		103,859				1,696	11/25/2035	1.A FM
..07386H-YW-5	BALTA 2005-10 23A1 BALTA 2005-10 11A1 5.934% 01/25/36		07/25/2023	Paydown		25,107	25,107	22,504			2,602		2,602		25,107				85	01/25/2036	5.C FE
..07386H-YW-5	BALTA 2005-10 23A1 BALTA 2005-10 11A1 5.934% 01/25/36		09/25/2023	Paydown		173,937	173,937	155,909			18,028		18,028		173,937				2,209	01/25/2036	5.C FE
..07386H-ZE-4	BALTA 2005-10 23A1 BALTA 2005-10 22A1 4.628% 01/25/36		09/01/2023	Paydown		21,046	21,046	20,379	20,496		550		550		21,046				599	01/25/2036	1.A FM
..07386H-ZG-9	BALTA 2005-10 23A1 BALTA 2005-10 23A1 4.275% 01/25/36		09/01/2023	Paydown		218,564	218,564	199,261	199,261		19,303		19,303		218,564				5,641	01/25/2036	3.A FM
..07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.654% 05/25/37		09/25/2023	Paydown		19,176	19,176	15,772			3,404		3,404		19,176				268	05/25/2037	1.A FM
..073870-AG-2	BALTA 2007-2 2X3 BALTA 2007-2 2A1 3.891% 04/25/37		09/01/2023	Paydown		105,882	95,826	72,750	72,750		33,132		33,132		105,882				3,045	04/25/2037	1.A FM
..073871-BL-8	BSARM 2006-4 2A2 BALTA 2006-4 31A1 4.338% 07/25/36		09/01/2023	Paydown		17,395	17,395	14,873	13,847		3,548		3,548		17,395				523	07/25/2036	4.C FM
..073871-BL-8	BSARM 2006-4 2A2 BALTA 2006-4 31A1 4.338% 07/25/36		08/01/2023	Paydown		50,538	50,538	43,210	40,230		10,308		10,308		50,538				1,227	07/25/2036	5.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..073871-BN-4	BSARM 2006-4 2A2 BALTA 2006-4 32A1 4.182% 07/25/36		09/01/2023	Paydown		10,286	12,122	8,331	7,162		3,124		3,124		10,286				318	07/25/2036	1.A FM
..073871-BN-4	BSARM 2006-4 2A2 BALTA 2006-4 32A1 4.182% 07/25/36		07/01/2023	Paydown		3,864	3,364	2,312	1,987		1,877		1,877		3,864				94	07/25/2036	1.F FM
..073875-AA-4	BALTA 2006-7 221A BALTA 2006-7 1A1 5.774% 12/25/46		09/25/2023	Paydown		4,171	4,171	3,248	3,307		864		864		4,171				81	12/25/2046	1.A FM
..073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1 6.000% 09/25/35		09/01/2023	Paydown		58,663	58,663	58,360			304		304		58,663				1,756	09/25/2035	1.B FM
..073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1 6.169% 09/25/35		09/25/2023	Paydown		21,292	21,292	20,653			639		639		21,292				646	09/25/2035	6. FE
..073879-6S-2	BSABS 2006-HE1 1M4 BSABS 2006-HE1 1M4 6.454% 12/25/35		07/25/2023	Paydown			(254)	(200)			200		200						3	12/25/2035	1.A FM
..073879-CD-8	BSABS 2005-HE2 M4 BSABS 2004-HE5 M2 7.309% 07/25/34		09/25/2023	Paydown		3,100	3,100	2,950	3,071		30		30		3,100				127	07/25/2034	1.A FM
..073879-MS-4	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE10 M2 7.159% 12/25/34		07/25/2023	Paydown		1,353	1,353	1,286	1,542		(188)		(188)		1,353				46	12/25/2034	1.A FM
..073879-PS-1	BSABS 2005-HE1 M2 BSABS 2005-HE1 M2 6.679% 01/25/35		09/25/2023	Paydown		74,958	74,958	74,575	74,595		363		363		74,958				2,572	01/25/2035	1.A FM
..073879-TW-8	BSABS 2005-HE4 M4 BSABS 2005-HE4 M4 7.309% 04/25/35		08/25/2023	Paydown			(386)	(61)			61		61							04/25/2035	1.A Z
..073879-XF-0	BSABS 2005-AC3 1M2 BSABS 2005-AC3 1M1 5.884% 07/25/35		09/25/2023	Paydown		13,497	13,637	1,022			12,475		12,475		13,497					07/25/2035	1.A Z
..073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		09/01/2023	Paydown		11,927	11,927	8,468			3,459		3,459		11,927				267	07/25/2035	1.A FM
..07387A-AA-3	BSARM 2005-1 1A1 BSARM 2005-1 1A1 4.614% 03/25/35		09/01/2023	Paydown		749,389	749,389	689,576	704,968		44,421		44,421		749,389				19,206	03/25/2035	1.A FM
..07387A-AW-5	BSARM 2005-3 2X BSARM 2005-3 2A1 4.757% 06/25/35		09/01/2023	Paydown		26,356	26,356	23,656	24,477		1,879		1,879		26,356				747	06/25/2035	1.A FM
..07387A-BL-8	BSARM 2005-4 3A1 BSARM 2005-4 1A1 5.166% 08/25/35		09/01/2023	Paydown		778,987	778,987	690,607	218,803		81,593		81,593		778,987				19,433	08/25/2035	1.A FM
..07387A-BP-9	BSARM 2005-4 3A1 BSARM 2005-4 2A3 4.709% 08/25/35		09/01/2023	Paydown		13,493	13,493	13,121	13,321		172		172		13,493				341	08/25/2035	2.C FM
..07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.670% 10/25/35		09/01/2023	Paydown		86,609	86,609	85,344	85,510		1,098		1,098		86,609				2,371	10/25/2035	1.A FM
..07387A-GZ-2	BSARM 2006-1 A4 BSARM 2006-1 A1 6.800% 02/25/36		09/01/2023	Paydown		73,539	73,539	71,574	72,099		1,440		1,440		73,539				1,867	02/25/2036	1.A FM
..07387A-HC-2	BSARM 2006-1 A4 BSARM 2006-1 A4 6.800% 02/25/36		09/01/2023	Paydown		42,385	54,223	13,352			29,033		29,033		42,385				715	02/25/2036	1.A FM
..07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.379% 12/25/35		07/25/2023	Paydown			(41)	(22)			22		22							12/25/2035	1.A FM
..07387U-CE-9	BSABS 2006-AC1 1M1 BSABS 2006-AC1 1A1 6.250% 02/25/36		09/01/2023	Paydown		268,915	268,915	208,582	145,567		115,308		115,308		268,915				5,995	02/25/2036	1.A FM
..07387U-CG-4	BSABS 2006-AC1 1M1 BSABS 2006-AC1 1M1 6.109% 02/25/36		09/25/2023	Paydown		35,714	29,498				35,714		35,714		35,714					02/25/2036	6. *
..073881-AD-6	BSARM 2007-3 1A1 BSARM 2007-3 2A1 3.733% 05/25/47		09/01/2023	Paydown		27,010	30,716	28,150	28,227		(965)	251	(1,216)		27,010				726	05/25/2047	1.A FM
..073882-AA-0	BSARM 2006-4 2A2 BSARM 2006-4 1A1 5.797% 10/25/36		09/01/2023	Paydown		590	754	636	536		1		1		590				24	10/25/2036	1.A FM
..073882-AD-4	BSARM 2006-4 2A2 BSARM 2006-4 2A2 4.104% 10/25/36		09/01/2023	Paydown		38,626	42,697	35,893	18,316		2,552		2,552		38,626				1,042	10/25/2036	1.A FM
..073888-AQ-2	BSABS 2006-SD3 2X1 BSABS 2006-SD3 23A1 5.480% 07/25/36		09/01/2023	Paydown		22,832	22,832	16,106	18,101		4,731		4,731		22,832				525	07/25/2036	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07388D-AA-6	BSARM 2006-2 2A1 BSARM 2006-2 1A1 3.991% 07/25/36		09/01/2023	Paydown		1,779	2,073	1,653	1,625		153		153		1,779				53	07/25/2036	1.A FM
..07388D-AC-2	BSARM 2006-2 2A1 BSARM 2006-2 2A1 3.909% 07/25/36		09/01/2023	Paydown		172,124	192,981	168,557	167,908		5,259	1,043	4,216		172,124				4,919	07/25/2036	1.A FM
..07388D-AS-7	BSARM 2006-2 2A1 BSARM 2006-2 3A2 4.216% 07/25/36		09/01/2023	Paydown		10,645	11,639	9,891	10,418		227		227		10,645				297	07/25/2036	1.A FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 4.074% 09/25/47		09/01/2023	Paydown		145,961	136,679	95,843	67,583		78,378		78,378		145,961				4,013	09/25/2047	1.A FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 4.074% 09/25/47		09/01/2023	Paydown		575	496	346	301		274		274		575				18	09/25/2047	1.B FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 4.074% 09/25/47		08/01/2023	Paydown		1,056	1,024	714	622		434		434		1,056				27	09/25/2047	1.F FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 4.074% 09/25/47		07/01/2023	Paydown		115	115	80	70		45		45		115				3	09/25/2047	2.A FM
..07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.914% 11/25/36		09/25/2023	Paydown		8,759	8,759	4,927			3,832		3,832		8,759				192	11/25/2036	1.A FM
..07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.654% 06/25/47		09/25/2023	Paydown		33,233	33,233	26,254			6,979		6,979		33,233				563	06/25/2047	1.A FM
..07401A-AA-5	BSMF 2006-AR2 1A1 BSMF 2006-AR2 1A1 5.834% 09/25/46		09/25/2023	Paydown		78,924	78,924	67,607	71,567		7,357		7,357		78,924				1,606	09/25/2046	1.A FM
..07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1 7.575% 12/25/46		09/01/2023	Paydown		41,004	67,744	60,959	61,053		(20,049)		(20,049)		41,004				2,337	12/25/2046	1.A FM
..07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR4 A1 5.854% 12/25/36		09/25/2023	Paydown		9,163	9,163	7,277	7,497		1,665		1,665		9,163				212	12/25/2036	1.A FM
..07401L-AB-9	BSMF 2006-AR1 1A2 BSMF 2006-AR1 1A2 5.934% 07/25/36		09/25/2023	Paydown		8,331	(1,713)	(370)			8,701		8,701		8,331				70	07/25/2036	6. FE
..07401M-AG-6	BSMF 2007-AR1 2A3 BSMF 2007-AR1 2A3 5.834% 02/25/37		09/25/2023	Paydown		126,788	126,788	110,430	114,092		12,696		12,696		126,788				2,969	02/25/2037	1.A FM
..07401V-AB-7	BSMF 2007-AR3 21A1 BSMF 2007-AR3 1A2 5.614% 03/25/37		09/25/2023	Paydown		13,279	13,279	2,521			10,757		10,757		13,279				70	03/25/2037	6. FE
..07401V-AP-6	BSMF 2007-AR3 21A1 BSMF 2007-AR3 21A1 5.734% 04/25/37		09/25/2023	Paydown		202,414	202,414	173,502	184,983		17,430		17,430		202,414				4,607	04/25/2037	1.A FM
..07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.874% 08/25/37		09/25/2023	Paydown		18,053	18,053	13,720			4,333		4,333		18,053				584	08/25/2037	1.A FM
..07402F-AC-9	BSSP 2007-R6 1A2 BSSP 2007-R6 2A1 4.335% 12/26/46		09/01/2023	Paydown		43,812	39,719	34,462	34,462		9,350		9,350		43,812				1,143	12/26/2046	3.B FM
..07820Q-BM-6	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 1A2 6.157% 01/22/45		09/22/2023	Paydown		217,957	217,957	181,067	192,247		25,709		25,709		217,957				6,069	01/22/2045	1.A FM
..07820Q-BQ-7	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 4A 4.191% 02/22/35		09/01/2023	Paydown		3,710	3,710	3,431	3,542		168		168		3,710				104	02/22/2035	1.A FM
..08162B-BG-6	BMARK 2019-B11 XA BMARK 2019-B11 XA 1.151% 05/15/52		09/01/2023	Paydown				4,646	3,867		(3,867)		(3,867)						519	05/15/2052	1.A FE
..08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		07/31/2023	Redemption 100.0000		525,000	525,000	393,750	346,500	47,250	131,250		178,500		525,000				27,563	09/30/2031	6. PL
..09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		09/30/2023	Redemption 100.0000		172,407	172,407	172,407	172,407						172,407				4,288	06/30/2037	2.B PL
..09247X-AN-1	BLACKROCK INC Senior Unsecured 3.200% 03/15/27		08/30/2023	ALRE - DFL Trust AAM		2,375,226	2,500,000	2,431,046			5,216		5,216		2,436,262		(61,036)	(61,036)	36,667	03/15/2027	1.D FE
..09261B-AH-3	BLACKSTONE HLDGS Senior Unsecured 3.200% 01/30/52		08/31/2023	JANE STREET EXECUTION SERVICES		454,347	714,000	439,074			178		178		439,252		15,095	15,095	2,221	01/30/2052	1.E FE
..09261H-BA-4	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured 7.050% 09/29/25		07/12/2023	Mitsubishi		2,842,523	2,829,000	2,811,541			1,180		1,180		2,812,722		29,801	29,801	58,171	09/29/2025	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09951L-AC-7	BOOZ ALLEN & HAM Senior Unsecured 5.950% 08/04/33		08/04/2023	Royal Bank of Canada		698,012	700,000	693,308			6		6		693,314		4,698	4,698	463	08/04/2033	2.C FE
				Redemption 100.0000																	
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41		09/30/2023			239,351	239,351	239,351	239,351						239,351				9,024	09/30/2041	2.A PL
10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3 3.500% 10/25/44		09/01/2023	Paydown		25,388	25,388	19,549			5,839		5,839		25,388				449	10/25/2044	1.A
10569E-AA-9	BRAVO 2021-NQM2 A1 BRAVO 2021-NQM2 A1 0.970% 03/25/60		09/01/2023	Paydown		6,545	6,545	5,563	5,669		877		877		6,545				27	03/25/2060	1.A FE
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SR SECD NTS 6.540% 06/30/24		08/01/2023	Call 100.0000		4,097,377	4,097,377	1,561,742	2,591,591		1,505,786		1,505,786		4,097,377					06/30/2024	6. FE
				Redemption 100.0000																	
11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		09/15/2023			59,482	59,482	59,482	59,482						59,482				1,294	03/15/2035	1.F FE
				Redemption 100.0000																	
11042T-AA-1	BRIT AIR 18-1 Secured 3.800% 09/20/31		09/20/2023			39,539	39,539	39,539	39,539						39,539				1,117	09/20/2031	1.F FE
				Redemption 100.0000																	
11042W-AA-4	BRIT AIR 2020-1 Secured 8.375% 11/15/28		08/15/2023			49,959	49,959	49,959	49,959						49,959				3,138	11/15/2028	2.A FE
11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		08/15/2023	Various		242,550	242,550	228,196	228,358		14,192		14,192		242,550				22,233	11/15/2032	1.G FE
11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		08/30/2023	Various		6,715,280	7,338,287	6,703,803	6,715,929		6,759		6,759		6,722,688		(7,408)	(7,408)	246,903	11/15/2032	1.G FE
11259N-AA-2	BROOKFIELD CAP Senior Unsecured 6.087% 06/14/33		07/25/2023	Goldman Sachs		1,018,130	1,000,000	1,000,000							1,000,000		18,130	18,130	7,271	06/14/2033	1.G FE
118230-AS-0	BUCKEYE PARTNERS Junior Subordinated 9.627% 01/22/78		08/30/2023	ALRE - DFL Trust AAM		850,208	1,000,000	867,500			159		159		867,659		(17,451)	(17,451)	55,731	01/22/2078	4.B FE
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE L Senior Unsecured 6.150% 05/01/37		08/30/2023	ALRE - DFL Trust AAM		7,608,175	7,000,000	7,894,020	7,882,197		(28,748)		(28,748)		7,853,449		(245,274)	(245,274)	357,554	05/01/2037	1.D FE
12464Y-AA-7	CBASS 2007-CB5 M9 CBASS 2007-CB5 A1 5.494% 04/25/37		09/25/2023	Paydown		39,463	39,463	26,851	25,203		14,260		14,260		39,463				745	04/25/2037	1.A FM
12464Y-AB-5	CBASS 2007-CB5 M9 CBASS 2007-CB5 A2 5.604% 04/25/37		09/25/2023	Paydown		32,132	32,132	21,636	20,281		11,851		11,851		32,132				609	04/25/2037	1.A FM
12465M-AA-2	CBASS 2006-CB9 M1 CBASS 2006-CB9 A1 5.554% 11/25/36		09/25/2023	Paydown		35,404	35,404	19,385	16,786		18,618		18,618		35,404				509	11/25/2036	1.A FM
12479D-AC-2	CBASS 2006-CB7 M2 CBASS 2006-CB7 A3 5.654% 10/25/36		09/25/2023	Paydown		18,761	18,761	12,613	12,808		5,953		5,953		18,761				343	10/25/2036	1.A FM
12489W-GD-0	CBASS 2007-MX1 M2 CBASS 2002-CB6 M2V 8.809% 01/25/33		09/25/2023	Paydown		46,394	49,652	46,701	47,171		719	1,496	(777)		46,394				784	01/25/2033	1.A FM
12489W-NB-6	CBASS 2007-MX1 M2 CBASS 2005-CB5 M3 6.124% 08/25/35		09/25/2023	Paydown			(19)	(12)			12		12							08/25/2035	1.A FM
1248MB-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1 5.704% 02/25/37		09/25/2023	Paydown		100,111	100,111	36,919	37,618		62,727	234	62,493		100,111				831	02/25/2037	1.A FM
				Redemption 100.0000																	
12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34		09/10/2023			161,878	161,878	201,842	180,100		(18,222)		(18,222)		161,878				7,029	01/10/2034	1.F
	CCHM PROPERTY HOLDINGS LP SR SECD NTS			Redemption 100.0000																	
12505#-AA-9	6.340% 12/31/31		09/30/2023			415,462	415,462	415,462	415,462						415,462				15,747	12/31/2031	3.A PL
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 7.234% 07/25/34		09/25/2023	Paydown			(10,281)	(8,019)			8,019		8,019						374	07/25/2034	1.A FM
12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50		09/15/2023	Paydown		6,250	6,250	6,247	6,249		1		1		6,250				146	02/15/2050	1.E FE
12515G-AJ-6	CD 2017-CD3 XA CD 2017-CD3 XA 1.114% 02/10/50		09/01/2023	Paydown				3,236	2,555		(2,555)		(2,555)						354	02/10/2050	1.B FE
				Redemption 100.0000																	
125238-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30		09/30/2023			307,884	307,884	307,884	307,884						307,884				12,335	09/30/2030	3.B PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		09/25/2023	Paydown		4,902	4,902	3,823			1,078		1,078		4,902				1,775	06/25/2036	1.A FE
12543Q-AA-6	CWHL 2006-11 B5 CWHL 2006-11 1A1 6.000% 06/25/36		09/01/2023	Paydown		5,980	(8,303)	(5,146)	(4,850)		10,829		10,829		5,980				843	06/25/2036	3.C FM
12543Q-AA-6	CWHL 2006-11 B5 CWHL 2006-11 1A1 6.000% 06/25/36		07/01/2023	Paydown		9,629	30,809	19,094	17,995		(8,366)		(8,366)		9,629				1,107	06/25/2036	4.A FM
12543P-AP-8	CWHL 2006-21 A6 CWHL 2006-21 A14 6.000% 02/25/37		09/01/2023	Paydown		8,996	7,325	4,641	4,443		4,553		4,553		8,996				467	02/25/2037	2.C FM
12543P-AP-8	CWHL 2006-21 A6 CWHL 2006-21 A14 6.000% 02/25/37		08/01/2023	Paydown		12,068	11,047	7,000	6,701		5,367		5,367		12,068				489	02/25/2037	3.A FM
12543R-AP-4	CWHL 2007-3 B5 CWHL 2007-3 A14 5.834% 04/25/37		09/25/2023	Paydown		2,941	4,259	1,491			1,450		1,450		2,941				126	04/25/2037	1.A FM
12544A-AA-3	CWHL 2006-20 X CWHL 2006-20 1A1 6.000% 02/25/37		09/01/2023	Paydown		6,946	7,180	4,324	4,197		2,749		2,749		6,946				246	02/25/2037	1.A FM
12544C-AG-6	CWHL 2007-2 A16 CWHL 2007-2 A7 5.850% 03/25/37		09/01/2023	Paydown		5,557	5,706	3,215	3,087		2,471		2,471		5,557				248	03/25/2037	1.A FM
12544C-AR-2	CWHL 2007-2 A16 CWHL 2007-2 A16 6.000% 03/25/37		09/01/2023	Paydown		2,330	2,383	1,135			1,195		1,195		2,330				42	03/25/2037	1.A Z
12544D-AL-3	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-14 A11 5.834% 09/25/37		09/25/2023	Paydown		43,226	41,719	18,701	11,682		31,544		31,544		43,226				1,567	09/25/2037	1.A FM
12544V-AB-5	CWHL 2007-5 B4 CWHL 2007-5 A2 5.750% 05/25/37		09/01/2023	Paydown		16,310	15,433	11,371	9,265		7,044		7,044		16,310				764	05/25/2037	1.A FM
12544X-AQ-8	CWHL 2007-9 B2 CWHL 2007-9 A6 5.750% 07/25/37		07/01/2023	Paydown		96,120	89,962	58,029	56,160		39,960		39,960		96,120				3,557	07/25/2037	3.A FM
12545C-AU-4	CWHL 2007-10 A19 CWHL 2007-10 A19 6.000% 07/25/37		09/01/2023	Paydown		7,753	7,753	4,069			3,684		3,684		7,753				292	07/25/2037	1.A FM
12545C-AW-0	CWHL 2007-10 A19 CWHL 2007-10 A21 6.000% 07/25/37		09/01/2023	Paydown		2,846	2,846	2,002	1,576		1,270		1,270		2,846				131	07/25/2037	1.A FM
125523-AC-4	CIGNA GROUP/THE Senior Unsecured 6.460% 07/15/23		07/17/2023	Maturity		3,500,000	3,500,000	3,521,615	3,505,944		(5,944)		(5,944)		3,500,000				102,938	07/15/2023	2.A FE
12566Q-AE-3	CMALT 2007-A1 B2 CMALT 2007-A1 1A5 6.000% 01/25/37		09/01/2023	Paydown		10,564	12,267	10,723	11,106		(542)		(542)		10,564				505	01/25/2037	1.A FM
12566Q-AG-8	CMALT 2007-A1 B2 CMALT 2007-A1 1A7 6.000% 01/25/37		09/01/2023	Paydown		9,915	11,514	10,065	10,424		(509)		(509)		9,915				474	01/25/2037	1.A FM
12566R-AD-3	CMALT 2006-A6 1A4 CMALT 2006-A6 1A4 6.000% 11/25/36		09/01/2023	Paydown		94,879	92,837	89,181	89,401		5,478		5,478		94,879				3,915	11/25/2036	3.B FM
12566W-AM-2	CMALT 2007-A5 1A12 CMALT 2007-A5 1A12 0.000% 05/25/37		09/01/2023	Paydown		8,946	9,387	6,254			2,692		2,692		8,946					05/25/2037	1.A FM
12567A-AG-2	CMALT 2007-A3 1A10 CMALT 2007-A3 1A7 5.750% 03/25/37		09/01/2023	Paydown		7,787	9,361	8,507	8,561		(775)		(775)		7,787				350	03/25/2037	1.A FM
12596M-AM-8	CSMC 2019-RPL1 SA CSMC 2019-RPL1 SA 3.770% 07/25/58		09/01/2023	Paydown			3,470	3,470			(3,470)		(3,470)						123	07/25/2058	6. *
12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1 1.506% 04/27/65		09/01/2023	Paydown		56,020	56,020	48,738	49,173		6,847		6,847		56,020				322	04/27/2065	1.A FE
12597X-AE-1	CSMC 2020-RPL5 R CSMC 2020-RPL5 AIOS 0.200% 08/25/60		08/31/2023	Apollo Internal Redemption 100.0000		216,754		20							20		216,734	216,734	196,708	08/25/2060	1.A Z
12610B-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS 3.820% 12/31/38		07/01/2023			764,879	764,879	764,879	764,879						764,879				14,609	12/31/2038	2.C
12626B-AQ-7	COMM 2013-CR10 B COMM 2013-CR10 B 4.845% 08/10/46		07/01/2023	Paydown		539,155	539,155	537,177			1,978		1,978		539,155				11,045	08/10/2046	1.A
126307-AY-3	CSC HOLDINGS LLC SENIOR 7.500% 04/01/28		07/24/2023	Morgan Stanley		2,912,500	5,000,000	3,406,250	3,406,250		117,113		117,113		3,523,363		(610,863)	(610,863)	323,958	04/01/2028	5.A FE
12636M-AG-3	CSAIL 2016-C6 C CSAIL 2016-C6 XA 2.022% 01/15/49		09/01/2023	Paydown				4,842	3,561		(3,561)		(3,561)						868	01/15/2049	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126379-AB-2	CSMC 2007-4 CB6 CSMC 2007-4 1A2 5.834% 06/25/37		09/25/2023	Paydown		69	69				69		69		69				2	06/25/2037	6. *
12638D-AB-2	CSMC 2007-7 PP CSMC 2007-7 1A2 6.500% 03/25/38		09/01/2023	Paydown		1,383	(17,045)				1,383		1,383		1,383				1,435	03/25/2038	6. *
12638D-AF-3	CSMC 2007-7 PP CSMC 2007-7 2A3 6.250% 03/25/38		08/01/2023	Paydown		1,149	(7,069)				1,149		1,149		1,149				216	03/25/2038	6. *
12638P-BV-0	CSMC 2007-3 CB6 CSMC 2007-3 4A6 5.684% 04/25/37		09/25/2023	Paydown		700	700	397			303		303		700				21	04/25/2037	1.A FM
12638P-CB-3	CSMC 2007-3 CB6 CSMC 2007-3 4A12 6.750% 04/25/37		09/25/2023	Paydown				65			(65)		(65)						19	04/25/2037	1.A Z
12639P-AB-4	CSMC 2007-6 A2 CSMC 2007-6 A2 6.421% 10/25/37		09/01/2023	Paydown		1,724	(63,039)	(29)			1,753		1,753		1,724				111	10/25/2037	6. *
126405-AM-1	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 AIOS 0.300% 01/25/60		09/01/2023	Paydown				40,072			(40,072)		(40,072)						6,903	01/25/2060	1.A Z
126405-AN-9	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 XS 1.595% 01/25/60		09/01/2023	Paydown				56,194			(56,194)		(56,194)						11,926	01/25/2060	1.A Z
126405-AQ-2	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 SA 0.000% 01/25/60		09/01/2023	Paydown				906			(906)		(906)						27	01/25/2060	1.A Z
12641R-AS-9	CSMC 2009-8R 3A2 CSMC 2009-8R 3A2 5.500% 10/26/35		09/01/2023	Paydown		57,878	57,925	40,008			17,870		17,870		57,878				1,048	10/26/2035	1.A FM
12642H-AR-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-9R 2A2 4.658% 03/26/36		09/01/2023	Paydown		17,520	18,993	17,283	18,303		(783)		(783)		17,520				519	03/26/2036	1.A FM
12642L-BS-0	CSMC 2009-13R 2A2 CSMC 2009-13R 2A2 6.000% 01/26/37		08/01/2023	Paydown		98,634	97,323	67,966	68,653		30,123	142	29,981		98,634				3,589	01/26/2037	1.A FM
12645B-AC-5	CSMC 2010-17R 8B1 CSMC 2010-17R 1A2 5.015% 06/26/36		09/01/2023	Paydown		40,985	40,985	39,525	40,867		118		118		40,985				1,177	06/26/2036	1.B FM
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2 3.913% 11/27/35		09/01/2023	Paydown		18,055	17,975	15,943			2,112		2,112		18,055				303	11/27/2035	4.C FM
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2 3.913% 11/27/35		09/01/2023	Paydown		54,159	53,920	51,562	51,562		2,597		2,597		54,159				1,365	11/27/2035	5.A FM
12645L-BP-3	CSMC 2011-5R 4A2 CSMC 2011-5R 5A2 4.050% 02/27/47		09/01/2023	Paydown		129,149	129,149	112,603	118,839		10,310		10,310		129,149				2,915	02/27/2047	3.C FM
12645Q-AC-2	CSMC 2011-6R 3A11 CSMC 2011-6R 1A2 4.247% 03/25/36		07/01/2023	Paydown		4,462	4,462	3,716	3,716		747		747		4,462				107	03/25/2036	1.A FM
12645V-AC-1	CSMC 2011-12R 2A2 CSMC 2011-12R 1A2 2.837% 10/27/37		09/01/2023	Paydown		72,465	72,465	53,070	53,818		20,478	1,832	18,646		72,465				1,013	10/27/2037	1.A FM
12645V-AY-3	CSMC 2011-12R 2A2 CSMC 2011-12R 2A2 3.649% 02/27/37		09/01/2023	Paydown		32,930	35,429	30,297			2,634		2,634		32,930				539	02/27/2037	1.A FM
12646A-AY-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2011-13R 2A2 3.909% 07/27/36		09/01/2023	Paydown		294,367	330,036	277,009	275,982		20,550	2,165	18,385		294,367				8,413	07/27/2036	1.A FM
12646D-AJ-5	CSMC 2012-4R 4A2 CSMC 2012-4R 2A2 5.464% 07/27/37		09/01/2023	Paydown		240,672	438,509	349,663	377,663		(136,992)		(136,992)		240,672				15,776	07/27/2037	1.A FM
12646J-AW-3	CSMC 2012-10R 6R CSMC 2012-7R 2A2 4.755% 06/26/36		09/01/2023	Paydown		20,378	20,378	17,924	17,741		2,637		2,637		20,378				159	06/26/2036	1.A FM
12646N-AL-8	CSMC 2012-10R 6R CSMC 2012-10R 2A2 2.837% 10/26/37		09/01/2023	Paydown		15,347	15,347	11,047	11,188		4,531	372	4,159		15,347				215	10/26/2037	1.A FM
12648P-CN-5	CSMC 2014-6R 9A1 CSMC 2014-6R 9A1 2.750% 12/27/35		09/01/2023	Paydown		30,992	30,992	28,667			2,324		2,324		30,992				1,210	12/27/2035	1.A FM
12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC 0.000% 04/27/30		09/01/2023	Paydown				50,730	50,730		(50,730)		(50,730)							04/27/2030	6. *
12649W-AN-1	CSMC 2015-3R 3CAL CSMC 2015-3R 3A2 2.786% 03/29/37		07/25/2023	Wells Fargo		1,923,220	15,389,211	2,308,382			(385,162)		(385,162)		1,923,220				248,757	03/29/2037	1.A Z

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12649X-AA-7	CSMC 2015-3 AIOS CSMC 2015-3 AX3 0.335% 03/25/45		09/01/2023	Paydown				31			(31)		(31)						5,188	03/25/2045	1.A FE
12650U-BH-3	CSMLT 2015-3 B2 CSMLT 2015-3 AIOS 0.232% 11/25/45		09/01/2023	Paydown				298			(298)		(298)						3,174	11/25/2045	1.F FE
12651R-AJ-6	CSMC 2017-FHA1 X CSMC 2017-FHA1 X 0.000% 04/25/47		08/26/2023	Paydown			(335,095)												25	04/25/2047	6. *
12651Y-AA-0	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 A1 4.000% 08/01/57		09/01/2023	Paydown		3,151	3,151	2,741			410		410		3,151				64	08/01/2057	1.A FE
12656H-AE-4	CSMC 2020-RPL6 AIOS CSMC 2020-RPL6 AIOS 0.200% 03/25/59		08/31/2023	Apollo Internal				14							14		(14)	(14)	141,301	03/25/2059	1.A Z
12656P-AE-6	CSMC 2020-RPL3 AIOS CSMC 2020-RPL3 AIOS 0.200% 03/25/60		08/31/2023	Apollo Internal				23							23		(23)	(23)	227,835	03/25/2060	1.A Z
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1 7.192% 07/25/47		09/05/2023	Paydown		102,879	102,879	103,522			(643)		(643)		102,879				4,654	07/25/2047	1.A Z
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		09/05/2023	Paydown			(84,239)	(13,918)			13,918		13,918						93	07/25/2047	1.A Z
12657X-AP-3	CSMC 2021-JR1 R CSMC 2021-JR1 PT2 0.000% 07/26/60		09/01/2023	Paydown		51,135	57,369	18,932			32,203		32,203		51,135				1,070	07/26/2060	6. *
12658Q-AA-0	CSMCM 2021-RP11 CERT CSMCM 2021-RP11 CERT 3.778% 10/27/61		09/28/2023	Paydown			6,976	5,416			(5,416)		(5,416)						357	10/27/2061	6. *
12658X-AF-4	CSMC 2012-10R 6R CSMC 2021-RPL9 AIOS 0.200% 02/25/61		08/31/2023	Apollo Internal		282,984		19							19		282,966	282,966	185,586	02/25/2061	1.A Z
12659Q-AE-1	CSMC 2022-RPL3 AIOS CSMC 2022-RPL3 AIOS 0.200% 03/25/61		08/31/2023	Apollo Internal				19							19		(19)	(19)	187,591	03/25/2061	6. *
12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A 2.870% 01/25/67		09/01/2023	Paydown		21,343	21,343	18,782			2,561		2,561		21,343				311	01/25/2067	1.A FE
12660K-AC-5	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 A1 1.668% 09/27/60		09/01/2023	Paydown		2,039	2,039	1,692			347		347		2,039				17	09/27/2060	1.A Z
12660K-AE-1	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 AIOS 0.200% 09/27/60		08/31/2023	Apollo Internal		286,430		26							26		286,404	286,404	258,592	09/27/2060	1.A Z
12661N-AK-0	CSMC 2022-NQM3 XS CSMC 2022-NQM3 AIOS 0.002% 03/25/67		09/01/2023	Paydown				577			(577)		(577)						124	03/25/2067	1.A Z
12661N-AL-8	CSMC 2022-NQM3 XS CSMC 2022-NQM3 XS 0.000% 03/25/67		09/01/2023	Paydown				24,750			(24,750)		(24,750)						5,836	03/25/2067	1.A Z
12661Q-AE-7	CSMC 2022-RPL1 R CSMC 2022-RPL1 AIOS 0.200% 04/25/61		08/31/2023	Apollo Internal				29							29		(29)	(29)	283,894	04/25/2061	6. *
12661X-BM-3	CSMC 2021-INV1 A5 CSMC 2021-INV1 AX4 0.400% 07/25/56		09/01/2023	Paydown				1,406			(1,406)		(1,406)						185	07/25/2056	1.A FE
12661X-BU-5	CSMC 2021-INV1 A5 CSMC 2021-INV1 AIOS 0.040% 07/25/56		09/01/2023	Paydown				1,728			(1,728)		(1,728)						279	07/25/2056	1.A Z
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		09/01/2023	Paydown		9,232	9,232	7,386			1,846		1,846		9,232				861	02/25/2066	1.A FE
12662G-AE-8	CSMC 2021-RPL4 AIOS CSMC 2021-RPL4 AIOS 0.200% 12/27/60		08/31/2023	Apollo Internal		359,898		33							33		359,865	359,865	327,975	12/27/2060	6. *
12662J-AA-0	CSMCM 2022-RPL1 CERT CSMCM 2022-RPL1 CERT 4.231% 04/25/61		09/28/2023	Paydown			6,258	5,531			(5,531)		(5,531)						449	04/25/2061	6. *
12662T-AA-8	CSMC 2022-7R 1A2 CSMC 2022-7R 1A1 8.816% 10/25/66		09/28/2023	Paydown		35,011	35,011	34,836			175		175		35,011				7,030	10/25/2066	6. Z
12662T-AC-4	CSMC 2022-7R 1A2 CSMC 2022-7R 1A2 0.000% 10/25/66		08/03/2023	Paydown		48,508	(76,452)	(9,556)			58,064		58,064		48,508					10/25/2066	1.A Z
12664V-AK-9	CSMC 2022-NQM2 XS CSMC 2022-NQM2 AIOS 0.005% 02/25/67		09/01/2023	Paydown				629			(629)		(629)						164	02/25/2067	1.A Z

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12664V-AL-7	CSMC 2022-NQM2 XS CSMC 2022-NQM2 XS 0.000% 02/25/67		09/01/2023	Paydown				11,240			(11,240)		(11,240)						2,208	02/25/2067	1.A Z
..126650-AQ-3	CVS PASS-THROUGH TRUST P/T CERTS 5.789% 01/10/26		09/10/2023	Redemption 100.0000		431,934	431,934	430,589	430,682		1,251		1,251		431,934				6,258	01/10/2026	2.B FE
..126650-BY-5	CVS PASS-THROUGH TRUST P/T CERTS 5.926% 01/10/34		09/10/2023	Redemption 100.0000		21,911	21,911	25,508	24,070		(2,159)		(2,159)		21,911				866	01/10/2034	2.B FE
..12666C-AF-0	CWL 2006-23 B CWL 2006-23 M1 5.684% 05/25/37		09/25/2023	Paydown			(19,453)	(14,605)			14,605		14,605						126	05/25/2037	6. FE
..12666U-AD-5	CWL 2006-15 A5A CWL 2006-15 A4 4.346% 10/25/46		09/01/2023	Paydown		437,538	433,727	418,806			18,731		18,731		437,538				8,206	10/25/2046	1.A FM
..126670-JY-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB9 3A2A 7.884% 02/20/36		08/01/2023	Paydown		36,948	36,964	33,541	35,612		1,336		1,336		36,948				767	02/20/2036	2.C FM
..126670-TG-3	CWL 2006-1 AF5 CWL 2006-1 AF5 6.384% 07/25/36		07/01/2023	Paydown		67,990	67,990	60,341	62,723		5,267		5,267		67,990				1,782	07/25/2036	1.A FM
..126670-TG-3	CWL 2006-1 AF5 CWL 2006-1 AF5 6.384% 07/25/36		08/30/2023	ALRE - DFL Trust AAM		10,249,418	11,012,294	9,773,411	10,159,166		33,284		33,284		10,192,450		56,968	56,968	376,606	07/25/2036	1.A FM
..126671-6K-7	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-5 M1 6.289% 08/25/34		09/25/2023	Paydown		7,964	7,964	7,601	7,883		81		81		7,964				269	08/25/2034	1.A FM
..126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-1 M2 6.259% 03/25/34		09/25/2023	Paydown		71,449	71,449	66,579	70,771		679		679		71,449				2,346	03/25/2034	1.A FM
..126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 6.184% 11/25/35		09/25/2023	Paydown			2,580	1,567			(1,567)		(1,567)						42	11/25/2035	1.A FM
..126673-DQ-2	CWL 2004-7 MF1 CWL 2004-7 MF1 4.214% 12/25/34		07/01/2023	Paydown		30,923	30,923	30,800	30,817		106		106		30,923				761	12/25/2034	1.A FM
..126673-DR-0	CWL 2004-7 MF1 CWL 2004-7 MF2 4.202% 10/25/34		09/01/2023	Paydown		193,737	193,737	192,698	192,531		1,206		1,206		193,737				5,655	10/25/2034	1.A FM
..126673-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 5.726% 02/15/34		09/15/2023	Paydown		9,314	9,314	6,613			2,701		2,701		9,314				287	02/15/2034	1.A FM
..126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.334% 08/25/35		09/25/2023	Paydown			(15,521)	(7,605)			7,605		7,605						304	08/25/2035	1.A FM
..12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.884% 12/25/36		09/25/2023	Paydown			(21,951)	(14,268)			14,268		14,268						162	12/25/2036	6. FM
..12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.500% 03/01/38		09/25/2023	Paydown		28,817	28,817	18,875			9,942		9,942		28,817				811	03/01/2038	1.A FM
..12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.500% 03/01/38		09/25/2023	Paydown		23,357	23,357	15,415			7,941		7,941		23,357				754	03/01/2038	1.A FM
..12667F-5F-8	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A4 5.500% 04/25/35		09/01/2023	Paydown		53,387	64,748	61,066	59,857		(6,470)		(6,470)		53,387				2,588	04/25/2035	1.F FM
..12667F-5F-8	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A4 5.500% 04/25/35		07/01/2023	Paydown		53,300	53,946	50,878	49,871		3,429		3,429		53,300				1,731	04/25/2035	1.G FM
..12667F-5H-4	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A6 5.500% 04/25/35		09/01/2023	Paydown		16,546	18,414	18,050	16,928		(381)		(381)		16,546				670	04/25/2035	1.A FM
..12667F-5W-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J2 1A1 5.500% 04/25/35		09/25/2023	Paydown		34,395	34,395	28,746	27,750		6,644		6,644		34,395				1,200	04/25/2035	1.A FM
..12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1 5.756% 04/25/34		09/01/2023	Paydown			(1,387)	(444)			444		444						424	04/25/2034	1.A FM
..12667F-NW-1	CWALT 2004-17CB 1A1 CWALT 2004-17CB 1A1 5.037% 09/25/34		09/01/2023	Paydown		151,646	151,771	131,922	131,904		19,742		19,742		151,646				4,341	09/25/2034	1.A FM
..12667F-WV-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-27CB A2 5.500% 12/25/34		09/01/2023	Paydown		82,326	80,396	71,746	71,013		11,313		11,313		82,326				3,080	12/25/2034	1.A FM
..12667F-X5-9	CWALT 2005-3CB 1A14 CWALT 2005-3CB 1A7 5.500% 03/25/35		09/01/2023	Paydown		157,226	183,006	165,527	165,518		(8,293)		(8,293)		157,226				6,787	03/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 6.094% 10/25/35		09/25/2023	Paydown		6,075	6,075	4,452	1,619		1,701		1,701		6,075				146	10/25/2035	1.A FM
..12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 6.094% 10/25/35		08/30/2023	Various		1,408,171	1,966,750	1,459,007	1,392,240		(16,377)		(16,377)		1,375,863		32,308	32,308	58,108	10/25/2035	1.A FM
..12667G-5G-4	CWALT 2005-40CB A1 CWALT 2005-40CB A1 5.500% 10/25/35		09/01/2023	Paydown		114,791	114,884	78,049			36,742		36,742		114,791				2,606	10/25/2035	1.A FM
..12667G-5S-8	CWALT 2005-43 B4 CWALT 2005-43 1A1 3.991% 10/25/35		09/01/2023	Paydown		155,539	155,539	137,397	138,105		17,434		17,434		155,539				3,320	10/25/2035	1.A FM
..12667G-7G-2	CWALT 2005-46CB A1 CWALT 2005-46CB A13 4.800% 10/25/35		09/25/2023	Paydown				93			(93)		(93)						3	10/25/2035	5.B FE
..12667G-7H-0	CWALT 2005-46CB A1 CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2023	Paydown		18,142	20,542	17,651	16,468		1,674		1,674		18,142				809	10/25/2035	1.A FM
..12667G-AH-6	CWALT 2005-13CB A8 CWALT 2005-13CB A8 5.500% 05/25/35		09/01/2023	Paydown		7,615	7,627	6,988	6,870		745		745		7,615				271	05/25/2035	1.A FM
..12667G-DA-8	CWALT 2005-J3 M CWALT 2005-J3 1A1 5.500% 05/25/35		09/25/2023	Paydown		35,686	35,686	26,856	26,788		8,898		8,898		35,686				1,270	05/25/2035	1.A FM
..12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.500% 05/25/35		09/25/2023	Paydown		62,181	62,687	50,149			12,032		12,032		62,181				1,825	05/25/2035	1.A FM
..12667G-H8-9	CWALT 2005-J8 B3 CWALT 2005-J8 1A1 5.500% 07/25/35		09/25/2023	Paydown		21,683	21,695	15,275	13,868		7,815		7,815		21,683				898	07/25/2035	1.A FM
..12667G-L8-4	CWALT 2005-27 2A3 CWALT 2005-27 1A2 6.026% 08/25/35		09/01/2023	Paydown		51,775	51,775	47,777			3,998		3,998		51,775				1,017	08/25/2035	1.A FM
..12667G-MA-8	CWALT 2005-22T1 A5 CWALT 2005-22T1 A5 5.500% 06/25/35		09/01/2023	Paydown		200,580	200,650	128,455	131,914		70,463	1,797	68,666		200,580				8,358	06/25/2035	1.A FM
..12667G-RV-7	CWALT 2005-17 2A3 CWALT 2005-17 1A1 5.954% 07/25/35		09/25/2023	Paydown		55,428	55,428	51,345	51,449		4,106	127	3,979		55,428				1,467	07/25/2035	1.A FM
..12667G-T8-6	CWALT 2005-J9 B1 CWALT 2005-J9 1A6 5.500% 08/25/35		09/01/2023	Paydown		15,243	15,243	10,425	9,697		5,546		5,546		15,243				633	08/25/2035	1.A FM
..12667G-TS-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-26CB A6 5.500% 07/25/35		09/01/2023	Paydown		18,520	18,583	16,368	14,908		3,612		3,612		18,520				697	07/25/2035	1.A FM
..12667G-VF-7	CWALT 2005-J6 B3 CWALT 2005-J6 1A5 5.500% 07/25/35		09/25/2023	Paydown		2,336	2,336	1,775			561		561		2,336				72	07/25/2035	1.A FM
..12667G-X5-7	CWALT 2005-34CB B3 CWALT 2005-34CB 1A10 5.500% 09/25/35		09/25/2023	Paydown		19,136	19,136	11,817	9,797		9,339		9,339		19,136				707	09/25/2035	1.A FM
..12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.750% 08/25/35		09/25/2023	Paydown		69,326	66,080	33,040			36,286		36,286		69,326				1,886	08/25/2035	1.A FM
..12667G-XK-4	CWALT 2005-30CB B3 CWALT 2005-30CB 1A1 5.500% 08/25/35		09/25/2023	Paydown		103,364	110,826	69,820			33,544		33,544		103,364				3,652	08/25/2035	1.A FM
..12667G-YX-5	CWALT 2005-31 1A1 CWALT 2005-31 1A1 5.994% 08/25/35		08/25/2023	Paydown		50,467	50,467	41,292	43,622		6,845		6,845		50,467				1,361	08/25/2035	1.A FM
..12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.664% 05/25/37		09/25/2023	Paydown			403,551	137,207			(137,207)		(137,207)						11,414	05/25/2037	1.A FM
..12668A-4B-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-IM1 A1 6.034% 01/25/36		09/25/2023	Paydown		29,487	29,487	24,673	26,654		2,833		2,833		29,487				833	01/25/2036	1.A FM
..12668A-5X-9	CWALT 2005-82 A1 CWALT 2005-82 A1 5.974% 02/25/36		09/25/2023	Paydown		150,097	150,097	120,130	39,367		30,267		30,267		150,097				4,685	02/25/2036	1.A FM
..12668A-C4-5	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1 5.500% 11/25/35		09/25/2023	Paydown		1,247	843	510			737		737		1,247				54	11/25/2035	1.A FM
..12668A-CG-8	CWALT 2005-51 4A1 CWALT 2005-51 1A1 6.079% 11/20/35		09/20/2023	Paydown		25,090	25,090	23,607	23,660		1,430		1,430		25,090				763	11/20/2035	1.A FM
..12668A-CP-8	CWALT 2005-51 4A1 CWALT 2005-51 2A1 6.039% 11/20/35		09/20/2023	Paydown		102,621	102,621	77,137	83,119		19,502		19,502		102,621				2,515	11/20/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668A-FM-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-48T1 A6 5.500% 11/25/35		08/01/2023	Paydown			2,826	2,118	1,846		(1,846)		(1,846)						90	11/25/2035	1.A FM
..12668A-FW-0	CWALT 2005-52CB 1A10 CWALT 2005-52CB 1A1 5.500% 11/25/35		09/25/2023	Paydown		34,968	34,487	24,176	20,930		14,038		14,038		34,968				1,231	11/25/2035	1.A FM
..12668A-GN-9	CWALT 2005-56 2X2 CWALT 2005-56 1A1 6.894% 11/25/35		09/25/2023	Paydown		19,924	19,924	17,682	17,685		2,239		2,239		19,924				521	11/25/2035	1.A FM
..12668A-GT-6	CWALT 2005-56 2X2 CWALT 2005-56 2A2 6.470% 11/25/35		08/01/2023	Paydown		3,359	3,344	2,742	3,305		53		53		3,359				77	11/25/2035	4.A FM
..12668A-GT-6	CWALT 2005-56 2X2 CWALT 2005-56 2A2 6.470% 11/25/35		09/01/2023	Paydown		1,547	1,547	1,269	1,529		18		18		1,547				44	11/25/2035	4.B FM
..12668A-HG-3	CWALT 2005-56 2X2 CWALT 2005-56 5A3 6.214% 11/25/35		09/25/2023	Paydown		3,457	51,698	7,374			(3,917)		(3,917)		3,457				8,030	11/25/2035	1.A Z
..12668A-PB-5	CWALT 2005-54CB 1A2 CWALT 2005-54CB 1A9 5.500% 11/25/35		09/01/2023	Paydown		48,069	49,102	41,880	39,132		8,937		8,937		48,069				1,866	11/25/2035	1.A FM
..12668A-QH-1	CWALT 2005-51 4A1 CWALT 2005-51 4A1 6.079% 11/20/35		09/20/2023	Paydown		175,666	175,666	141,304	144,280		31,386		31,386		175,666				4,993	11/20/2035	1.A FM
..12668A-RH-0	CWALT 2005-59 1A2C CWALT 2005-59 1A2C 6.459% 11/20/35		09/20/2023	Paydown		462	333	87			376		376		462				18	11/20/2035	1.A FM
..12668A-TT-2	CWALT 2005-62 2X2 CWALT 2005-62 2A1 5.626% 12/25/35		09/01/2023	Paydown		37,628	37,628	35,092	35,437		2,191		2,191		37,628				528	12/25/2035	2.A FM
..12668A-V6-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-73CB 2A4 5.750% 01/25/36		09/01/2023	Paydown		7,213	7,439	5,343	4,459		2,754		2,754		7,213				288	01/25/2036	1.A FM
..12668A-XB-6	CWALT 2005-63 B4 CWALT 2005-63 1A1 3.819% 12/25/35		09/01/2023	Paydown		13,888	13,891	11,462	12,426		1,462		1,462		13,888				320	12/25/2035	1.A FM
..12668A-ZP-3	CWALT 2005-64CB 1A15 CWALT 2005-64CB 1A4 5.500% 12/25/35		09/01/2023	Paydown		109,049	115,622	105,059	105,434		3,615		3,615		109,049				4,222	12/25/2035	1.A FM
..12668A-ZX-6	CWALT 2005-64CB 1A15 CWALT 2005-64CB 1A12 5.500% 12/25/35		09/25/2023	Paydown		44,836	47,539	38,805	38,593		6,243		6,243		44,836				1,713	12/25/2035	1.A FM
..12668B-BN-2	CWALT 2005-81 A1 CWALT 2005-81 A1 5.994% 02/25/37		09/25/2023	Paydown		164,991	164,991	135,706	137,086		29,114	1,209	27,905		164,991				4,708	02/25/2037	1.A FM
..12668B-BN-2	CWALT 2005-81 A1 CWALT 2005-81 A1 5.994% 02/25/37		07/25/2023	Paydown		136,729	136,729	112,461	113,604		24,127	1,002	23,125		136,729				3,258	02/25/2037	1.A FM
..12668B-CL-5	CWALT 2005-77T1 1A4 CWALT 2005-77T1 2A2 6.000% 02/25/36		09/01/2023	Paydown		39,517	39,801	24,409	24,793		14,802	78	14,724		39,517				1,558	02/25/2036	1.A FM
..12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 6.534% 02/25/36		09/25/2023	Paydown		69,186	69,574	51,077	18,965		18,284		18,284		69,186				1,801	02/25/2036	1.A FM
..12668B-FD-0	CWALT 2005-86CB A5 CWALT 2005-86CB A4 5.500% 02/25/36		09/01/2023	Paydown		26,276	36,142	27,353	23,640		2,636		2,636		26,276				1,356	02/25/2036	1.A FM
..12668B-FE-8	CWALT 2005-86CB A5 CWALT 2005-86CB A5 5.500% 02/25/36		09/01/2023	Paydown		3,907	5,919	3,477			430		430		3,907				53	02/25/2036	5.C FE
..12668B-GD-9	CWALT 2005-80CB B1 CWALT 2005-80CB 2A1 6.000% 02/25/36		07/01/2023	Paydown		11,492	12,024	11,365			127		127		11,492				301	02/25/2036	2.A FM
..12668B-GD-9	CWALT 2005-80CB B1 CWALT 2005-80CB 2A1 6.000% 02/25/36		09/01/2023	Paydown		25,298	25,393	24,001			1,297		1,297		25,298				817	02/25/2036	2.B FM
..12668B-KF-9	CWALT 2006-J1 B3 CWALT 2006-J1 1A9 5.500% 02/25/36		09/01/2023	Paydown		22,319	25,624	22,307	21,005		1,314		1,314		22,319				1,008	02/25/2036	3.A FM
..12668B-KH-5	CWALT 2006-J1 B3 CWALT 2006-J1 1A11 5.500% 02/25/36		09/01/2023	Paydown		101,814	116,893	91,332	91,332		10,482		10,482		101,814				4,598	02/25/2036	1.A FM
..12668B-PM-9	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A1 6.000% 04/25/36		08/01/2023	Paydown		725	726	441	431		294		294		725				27	04/25/2036	3.A FM
..12668B-PR-8	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A5 6.000% 04/25/36		08/01/2023	Paydown		1,462	1,464	888	860		602		602		1,462				54	04/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668B-PS-6	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A6 6.000% 04/25/36		08/01/2023	Paydown		12,633	12,655	7,676	7,433		5,199		5,199		12,633				467	04/25/2036	1.A FM
..12668B-QA-4	CWALT 2006-4CB 1A3 CWALT 2006-4CB 2A6 5.500% 04/25/36		09/01/2023	Paydown		2,358	3,355	3,259	3,143		(786)		(786)		2,358				114	04/25/2036	4.B FM
..12668B-RX-3	CWALT 2006-6CB B1 CWALT 2006-6CB 1A2 5.500% 05/25/36		09/25/2023	Paydown		37,317	37,986	25,784	26,536		10,781		10,781		37,317				1,448	05/25/2036	1.A FM
..12668B-TG-8	CWALT 2006-J2 B5 CWALT 2006-J2 A4 6.000% 04/25/36		09/25/2023	Paydown		10,472	30,102	13,742	9,318		1,154		1,154		10,472				1,267	04/25/2036	1.A FM
..12668B-TK-9	CWALT 2006-J2 B5 CWALT 2006-J2 A7 6.000% 04/25/36		09/01/2023	Paydown		17,468	50,210	39,919	29,683		(12,215)		(12,215)		17,468				2,256	04/25/2036	1.A FM
..12668B-UA-9	CWALT 2006-6CB B1 CWALT 2006-6CB 1A10 5.500% 05/25/36		09/01/2023	Paydown		25,007	25,455	25,361	25,347		(341)		(341)		25,007				1,020	05/25/2036	4.B FM
..126694-2A-5	CWHL 2006-10 B4 CWHL 2006-10 1A4 5.934% 05/25/36		09/25/2023	Paydown		19,978	10,405	3,225			16,753		16,753		19,978				594	05/25/2036	1.A FM
..126694-2C-1	CWHL 2006-10 B4 CWHL 2006-10 1A6 6.000% 05/25/36		08/01/2023	Paydown		1,052	567	410	322		730		730		1,052				73	05/25/2036	4.A FM
..126694-2C-1	CWHL 2006-10 B4 CWHL 2006-10 1A6 6.000% 05/25/36		09/01/2023	Paydown		39	39	28	22		17		17		39				2	05/25/2036	4.B FM
..126694-2K-3	CWHL 2006-10 B4 CWHL 2006-10 1A13 5.734% 05/25/36		09/25/2023	Paydown		5,642	2,938	1,021			4,621		4,621		5,642				71	05/25/2036	1.A Z
..126694-3H-9	CWHL 2006-8 3A1 CWHL 2006-8 3A1 6.000% 05/25/36		09/01/2023	Paydown			274	27			(27)		(27)						29	05/25/2036	1.A Z
..126694-BQ-0	CWHL 2005-HYB6 B2 CWHL 2005-HYB6 4A1B 4.701% 10/20/35		09/01/2023	Paydown		19,031	18,530	16,521	17,422		1,609		1,609		19,031				441	10/20/2035	1.A FM
..126694-D2-1	CWHL 2006-HYB2 2A1B CWHL 2006-HYB2 2A1B 3.929% 04/20/36		09/01/2023	Paydown		31,071	59,070	48,812	49,123		(18,052)		(18,052)		31,071				1,632	04/20/2036	1.A FM
..126694-EP-9	CWHL 2005-18 B3 CWHL 2005-18 A7 19.525% 10/25/35		09/25/2023	Paydown		84	102	72			13		13		84				3	10/25/2035	1.A FM
..126694-G9-3	CWHL 2006-J2 B5 CWHL 2006-J2 1A1 6.000% 04/25/36		09/01/2023	Paydown		4,122	4,122	2,798	2,721		1,401		1,401		4,122				165	04/25/2036	1.A FM
..126694-KV-9	CWHL 2005-24 B3 CWHL 2005-24 A29 5.000% 11/25/35		09/01/2023	Paydown		155	155	131	103		52		52		155				6	11/25/2035	2.B FM
..126694-KV-9	CWHL 2005-24 B3 CWHL 2005-24 A29 5.000% 11/25/35		08/01/2023	Paydown		101	117	99	78		24		24		101				4	11/25/2035	2.C FM
..126694-KV-9	CWHL 2005-24 B3 CWHL 2005-24 A29 5.000% 11/25/35		07/01/2023	Paydown		1,712	1,712	1,448	1,140		571		571		1,712				50	11/25/2035	3.A FM
..126694-M7-0	CWHL 2006-0A5 1A2 CWHL 2006-0A5 1A2 6.034% 04/25/46		08/25/2023	Paydown		200	1,619	213			(14)		(14)		200				26	04/25/2046	1.A FM
..126694-MH-8	CWHL 2005-HYB7 6A1 CWHL 2005-HYB7 6A1 3.910% 11/20/35		09/01/2023	Paydown		14,206	14,206	11,951			2,255		2,255		14,206				52	11/20/2035	1.A FM
..126694-N5-3	CWHL 2006-0A5 1A2 CWHL 2006-0A5 3A2 6.034% 04/25/46		09/25/2023	Paydown		3,669	3,669	954			2,715		2,715		3,669				92	04/25/2046	1.A FM
..126694-TQ-1	CWHL 2005-30 A8 CWHL 2005-30 A1 6.084% 01/25/36		09/25/2023	Paydown		4,621	4,686	2,319			2,302		2,302		4,621				154	01/25/2036	1.A FM
..126694-TU-2	CWHL 2005-30 A8 CWHL 2005-30 A5 5.500% 01/25/36		09/01/2023	Paydown		2,555	2,591	2,418	1,892		663		663		2,555				95	01/25/2036	1.A FM
..126694-VM-7	CWHL 2005-HY10 3A1A CWHL 2005-HY10 3A1A 3.970% 02/20/36		09/01/2023	Paydown		17,910	17,156	14,757	16,308		1,602		1,602		17,910				445	02/20/2036	1.A FM
..126694-WE-4	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 1A1 3.951% 03/20/36		09/01/2023	Paydown		110,142	82,089	69,526	35,025		39,933		39,933		110,142				1,815	03/20/2036	1.A FM
..126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 3.811% 03/20/36		09/01/2023	Paydown		23,681	27,814	22,808			874		874		23,681				466	03/20/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126694-X7-8	CWHL 2006-9 B4 CWHL 2006-9 A14 5.500% 05/25/36		09/01/2023	Paydown			22	17	14		(14)		(14)						1	05/25/2036	4.A FM
..126694-X7-8	CWHL 2006-9 B4 CWHL 2006-9 A14 5.500% 05/25/36		08/01/2023	Paydown		5,174	4,875	3,660	2,998		2,176		2,176		5,174				217	05/25/2036	4.B FM
..12669D-2Y-3	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-HYB2 1A1 3.459% 07/19/33		09/01/2023	Paydown		955	955	955	957		(2)		(2)		955				22	07/19/2033	1.A FM
..12669D-6A-1	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-J3 1A3 4.000% 05/25/33		09/01/2023	Paydown		1,748	1,748	1,730	1,734		14		14		1,748				46	05/25/2033	1.A FM
..12669D-BV-9	CWHL 2002-19 M CWHL 2002-19 M 6.250% 11/25/32		09/01/2023	Paydown			4,591	224			(224)		(224)						38	11/25/2032	1.A Z
..12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M 4.336% 05/19/33		09/01/2023	Paydown		928	928	649			278		278		928				22	05/19/2033	1.A FM
..12669F-2G-7	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-20 1A1 6.234% 10/25/34		09/25/2023	Paydown		71,861	72,369	63,890	64,521		7,339		7,339		71,861				2,697	10/25/2034	1.A FM
..12669F-D5-9	CWHL 2004-10 M CWHL 2004-10 M 5.000% 07/25/34		09/01/2023	Paydown		8,747	10,191	3,567			5,180		5,180		8,747				256	07/25/2034	1.A FM
..12669F-M6-7	CWHL 2004-12 4A1 CWHL 2004-12 7A1 5.441% 08/25/34		09/01/2023	Paydown		40,388	40,388	36,944			3,444		3,444		40,388				889	08/25/2034	1.A FM
..12669F-N2-5	CWHL 2004-12 4A1 CWHL 2004-12 9A1 5.217% 08/25/34		09/01/2023	Paydown		295,646	295,646	274,482			21,164		21,164		295,646				5,544	08/25/2034	1.A FM
..12669F-QD-8	CWHL 2004-3 M CWHL 2004-3 M 5.750% 04/25/34		09/01/2023	Paydown		3,365	3,365	1,986			1,380		1,380		3,365				97	04/25/2034	1.A FM
..12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1 5.250% 06/25/34		07/01/2023	Paydown			12												3	06/25/2034	6. *
..12669F-W8-2	CWHL 2004-16 1A1 CWHL 2004-16 1A1 6.234% 09/25/34		09/25/2023	Paydown		20,291	20,291	18,867	18,907		1,384		1,384		20,291				726	09/25/2034	1.A FM
..12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A 4.604% 11/25/34		09/01/2023	Paydown		5,128	5,134	4,070	5,075		53		53		5,128				113	11/25/2034	4.C FM
..12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A 4.604% 11/25/34		09/01/2023	Paydown		1,188	1,190	984	1,220		(31)		(31)		1,188				26	11/25/2034	5.A FM
..12669G-BA-8	CWHL 2004-HYB6 A2 CWHL 2004-HYB6 A2 4.795% 11/20/34		09/01/2023	Paydown		4,540	4,540	3,983	4,088		451		451		4,540				125	11/20/2034	1.A FM
..12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.500% 12/25/34		09/01/2023	Paydown		2,911	7,538	1,885			1,027		1,027		2,911				281	12/25/2034	1.A FM
..12669G-JB-8	CWHL 2004-29 3A1 CWHL 2004-29 2A1 6.094% 02/25/35		09/25/2023	Paydown		6,781	6,781	6,002	6,403		379		379		6,781				292	02/25/2035	1.A FM
..12669G-JB-8	CWHL 2004-29 3A1 CWHL 2004-29 2A1 6.094% 02/25/35		09/25/2023	Paydown		486	486	465	470		17		17		486				21	02/25/2035	1.B FM
..12669G-KC-4	CWHL 2004-25 B4 CWHL 2004-25 1A5 6.134% 02/25/35		09/25/2023	Paydown		108,888	108,888	95,181	99,887		9,001		9,001		108,888				3,666	02/25/2035	1.A FM
..12669G-LL-3	CWHL 2005-HYB1 1B3 CWHL 2005-HYB1 2A1 6.114% 03/25/35		09/25/2023	Paydown		10,020	10,020	7,547	8,636		1,384		1,384		10,020				331	03/25/2035	1.A FM
..12669G-M2-4	CWHL 2005-HYB4 2A1 CWHL 2005-HYB4 2A1 4.360% 08/20/35		08/01/2023	Paydown		86,792	93,471	79,532	85,292		1,501		1,501		86,792				2,175	08/20/2035	1.A FM
..12669G-M2-4	CWHL 2005-HYB4 2A1 CWHL 2005-HYB4 2A1 4.360% 08/20/35		08/30/2023	ALRE - DFL Trust AAM		3,097,524	3,325,625	2,829,673	3,034,602		29,087		29,087		3,063,688		33,835	33,835	95,140	08/20/2035	1.A FM
..12669G-NP-2	CWHL 2005-7 IB1 CWHL 2005-7 2A1 6.054% 03/25/35		09/25/2023	Paydown		20,745	20,745	18,055	19,280		1,464		1,464		20,745				1,692	03/25/2035	1.A FM
..12669G-NP-2	CWHL 2005-7 IB1 CWHL 2005-7 2A1 6.054% 03/25/35		09/25/2023	Paydown		10,692	10,692	10,351	10,432		260		260		10,692				872	03/25/2035	2.B FM
..12669G-PT-2	CWHL 2005-2 B5 CWHL 2005-2 2A3 6.114% 03/25/35		09/25/2023	Paydown		22,716	22,050	20,978	21,499		1,217		1,217		22,716				718	03/25/2035	2.C FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12669G-RQ-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A1 6.014% 03/25/35		09/25/2023	Paydown		113,316	113,316	94,658	94,455		18,861		18,861		113,316				2,837	03/25/2035	1.A FM
12669G-SN-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A3 6.074% 03/25/35		09/25/2023	Paydown		114,576	114,576	95,750	95,505		19,071		19,071		114,576				2,446	03/25/2035	1.A FM
12669G-TS-0	CWHL 2005-3 1A2 CWHL 2005-3 1A4 6.154% 04/25/35		09/25/2023	Paydown		43,482	43,482	36,432	36,531		6,951		6,951		43,482				1,231	04/25/2035	1.A FM
12669G-YN-5	CWHL 2005-10 A3 CWHL 2005-10 A3 5.500% 05/25/35		09/01/2023	Paydown		5,003	5,003	4,277			726		726		5,003				163	05/25/2035	1.A FM
12669U-CB-4	COUNTRYWIDE HOME LOAN MORTGAGE CWHL 2004-R2 1AF1 5.864% 11/25/34		09/01/2023	Paydown		15,136	14,732	12,889	13,626		1,510		1,510		15,136				333	11/25/2034	1.A FM
12670F-AF-7	CWL 2007-8 BF CWL 2007-9 M1 5.694% 06/25/47		09/25/2023	Paydown			(71,609)	(11,144)			11,144		11,144						2,676	06/25/2047	1.A FM
12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS 4.065% 12/15/41		09/15/2023	Redemption 100.0000		124,270	124,270	127,998	127,020		(2,750)		(2,750)		124,270				3,369	12/15/2041	2.A
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		09/10/2023	Redemption 100.0000		26,395	26,395	26,395	26,395						26,395				687	10/10/2039	2.B
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		09/15/2023	Redemption 100.0000		77,952	77,952	77,952	77,952						77,952				2,537	01/15/2044	2.B
12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS 4.008% 12/28/26		09/06/2023	Various		249,480	249,480	249,480	249,480						249,480				7,499	12/28/2026	1.F
12730*-AA-0	CTL PT TRUST (KUM & GO - DES M P/T CERTS 4.650% 09/15/45		09/15/2023	Redemption 100.0000		197,344	197,344	197,344	197,344						197,344				6,121	09/15/2045	3.A
12735#-AA-1	Cga Capital Credit Lease-backe P/T CERTS 20-CTL-7 3.967% 09/30/41		09/15/2023	Redemption 100.0000		56,835	56,835	56,835	56,835						56,835				376	09/30/2041	2.C
12743*-AA-5	CGA CAP CREDIT LSB PT TR 21-CT P/T CERTS A-1 3.115% 04/10/46		09/10/2023	Redemption 100.0000		50,018	50,018	50,018	50,018						50,018				1,039	04/10/2046	2.B
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47		09/15/2023	Redemption 100.0000		15,595	15,595	15,595	15,595						15,595				622	10/15/2047	2.C
12781*-AA-8	CGA CAP CR LSB PT TR (KIEWIT) P/T CERTS 23-CTL 5.645% 06/30/43		09/10/2023	Redemption 100.0000		327,669	327,669	327,669							327,669				1,900	06/30/2043	1.D Z
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		09/15/2023	Redemption 100.0000		161,670	161,670	161,670	161,670						161,670				5,035	03/15/2044	1.E
144531-AE-0	CARR 2004-NC1 M1 CARR 2004-NC1 M1 6.334% 05/25/34		09/25/2023	Paydown		28,448	28,448	25,248	27,628		820		820		28,448				762	05/25/2034	1.A FM
14855M-AA-6	CLAST 2019-1A B CLAST 2019-1A A 3.967% 04/15/39		09/15/2023	Paydown		6,228	6,228	6,228	6,236		(8)		(8)		6,228				154	04/15/2039	2.B FE
14855M-AB-4	CLAST 2019-1A B CLAST 2019-1A B 5.095% 04/15/39		08/21/2023	Barclays		1,669,380	2,608,406	2,608,347	2,614,242		(1,470)		(1,470)		2,612,772		(943,392)	(943,392)	80,477	04/15/2039	3.B FE
14856C-AA-7	CLAST 2018-1 B CLAST 2018-1 A 4.125% 06/15/43		07/15/2023	Paydown		841	841	841	841						841				18	06/15/2043	2.A FE
14856C-AB-5	CLAST 2018-1 B CLAST 2018-1 B 5.300% 06/15/43		08/30/2023	Various		1,031,654	1,410,809	1,420,759	1,415,027		(2,369)		(2,369)		1,412,659		(381,005)	(381,005)	53,172	06/15/2043	3.B FE
14856J-AA-2	CLAST 2017-1R A CLAST 2017-1R A 2.741% 08/15/41		09/15/2023	Paydown		631,350	631,350	631,344	631,345		5		5		631,350				11,550	08/15/2041	2.C FE
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.934% 06/25/38		09/25/2023	Paydown		24,625	34,925	17,463			7,162		7,162		24,625				2,322	06/25/2038	5.A FE
15089Q-AN-4	CELANESE US HLDS Senior Unsecured 6.330% 07/15/29		07/13/2023	J.P. Morgan Sec		2,008,540	2,000,000	2,000,000	2,000,000						2,000,000		8,540	8,540	127,655	07/15/2029	2.C FE
15089Q-AP-9	CELANESE US HLDS Senior Unsecured 6.379% 07/15/32		07/13/2023	Morgan Stanley		4,531,725	4,500,000	4,500,000	4,500,000						4,500,000		31,725	31,725	289,447	07/15/2032	2.C FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..15674#-AB-5	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.972% 07/16/30		09/21/2023	Paydown		7,569,495	7,569,495	7,575,689	7,573,988		(4,493)		(4,493)		7,569,495				415,168	07/16/2030	1.A FE
..15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.982% 07/16/30		09/21/2023	Paydown		5,069,124	5,069,124	5,070,610	1,116,051		(1,141)		(1,141)		5,069,124				141,929	07/16/2030	1.A FE
..15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18 3.440% 12/10/31		09/10/2023	Redemption 100.0000		8,759	8,759	8,759	8,759						8,759				201	12/10/2031	1.G
..161546-DC-7	CFAB 2002-3 2M1 CFAB 2002-3 2M1 6.289% 08/25/32		09/25/2023	Paydown		21,435	21,435	20,875	20,864		572		572		21,435				883	08/25/2032	1.A FM
..161546-DM-5	CHASE FUNDING MORTGAGE LOAN AS CFAB 2002-4 1M1 5.101% 02/25/32		09/01/2023	Paydown		1,276	1,276	1,242	1,419		(144)		(144)		1,276				114	02/25/2032	1.A FM
..161546-JH-0	CFAB 2004-2 1M1 CFAB 2004-2 1A5 6.200% 02/26/35		09/01/2023	Paydown		43,560	43,560	43,351	43,345		215		215		43,560				891	02/26/2035	1.A FM
..16162X-AC-1	CHASE 2006-S3 1A3 CHASE 2006-S3 1A3 6.000% 11/25/36		08/01/2023	Paydown			3													11/25/2036	1.A FM
..161630-BL-1	CHASE 2007-A1 11A5 CHASE 2007-A1 11A5 4.099% 03/25/37		09/01/2023	Paydown		33,790	33,081	27,864	27,728		6,061		6,061		33,790				902	03/25/2037	1.A FM
..161630-CF-3	CHASE 2007-A1 11A5 CHASE 2007-A1 13A1 3.848% 03/25/37		09/01/2023	Paydown		675	675	671	676		(1)		(1)		675				17	03/25/2037	1.A FM
..161630-CH-9	CHASE 2007-A1 11A5 CHASE 2007-A1 13M2 3.848% 03/25/37		09/01/2023	Paydown		29,768	29,768	24,944	24,819		4,949		4,949		29,768				745	03/25/2037	1.A FM
..16163H-AH-4	CHASE 2007-S3 1A8 CHASE 2007-S3 1A8 5.750% 05/25/37		09/01/2023	Paydown			(563)	(295)	(286)		286		286						22	05/25/2037	1.A FM
..16165L-AF-7	CFLX 2006-1 A4 CFLX 2006-1 A4 6.300% 06/25/36		09/01/2023	Paydown		590,981	552,195	544,488	551,058		39,924		39,924		590,981				16,551	06/25/2036	3.A FM
..16165T-AY-9	CFLX 2005-2 B3 CFLX 2005-2 1A2 6.500% 06/25/35		08/01/2023	Paydown		9,542	9,542	8,872	7,971		1,571		1,571		9,542				371	06/25/2035	4.A FM
..16165T-AZ-6	CFLX 2005-2 B3 CFLX 2005-2 2A1 6.000% 06/25/35		08/01/2023	Paydown		13,555	13,573	9,235	9,484		4,192	122	4,070		13,555				474	06/25/2035	5.A FM
..16165Y-AC-6	CFLX 2007-M1 2F4 CFLX 2007-M1 1A3 6.114% 08/25/37		08/25/2023	Paydown		2,129	2,129	1,780	1,776		354		354		2,129				49	08/25/2037	2.A FM
..16165Y-AC-6	CFLX 2007-M1 2F4 CFLX 2007-M1 1A3 6.114% 08/25/37		09/25/2023	Paydown		1,082	1,082	904	902		180		180		1,082				30	08/25/2037	2.B FM
..16165Y-AT-9	CFLX 2007-M1 2F4 CFLX 2007-M1 2F4 4.198% 08/25/37		09/01/2023	Paydown		29,830	29,152	27,141	24,335		5,496		5,496		29,830				714	08/25/2037	1.A FM
..162665-AN-3	CHC 2019-CHC E CHC 2019-CHC E 7.796% 06/15/34		08/15/2023	Paydown		22,054,341	22,054,341	17,848,168	21,326,988		727,353		727,353		22,054,341				945,167	06/15/2034	1.E
..162665-AQ-6	CHC 2019-CHC E CHC 2019-CHC F 8.054% 06/15/34		08/15/2023	Paydown		11,420,169	11,420,169	8,231,757	11,607,729		(187,560)		(187,560)		11,420,169				572,760	06/15/2034	3.C
..16372#-AA-0	CHEMICAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		09/10/2023	Redemption 100.0000		42,505	42,505	42,505	42,505						42,505				1,301	06/10/2044	2.A
..16678R-CC-9	CCMFC 2004-4A A1 CCMFC 2004-4A A1 5.664% 10/25/35		09/25/2023	Paydown		229	229	172			57		57		229				5	10/25/2035	1.B FE
..16678R-CL-9	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004-BA A1 5.754% 10/25/35		09/25/2023	Paydown		9,122	9,122	8,189	8,502		620		620		9,122				385	10/25/2035	1.A FM
..16678R-CV-7	CCMFC 2005-1A NIO CCMFC 2005-1A B1 5.804% 01/25/36		09/25/2023	Paydown		1,106	1,091	387			718		718		1,106				10	01/25/2036	1.A FM
..16678R-DM-6	CCMFC 2005-2A NIO CCMFC 2005-2A B1 5.804% 05/25/36		09/25/2023	Paydown		3,371	(7,402)	(2,295)			5,666		5,666		3,371				298	05/25/2036	1.A FM
..16678R-DV-6	CCMFC 2005-3A B1 CCMFC 2005-3A B1 5.814% 07/25/36		09/25/2023	Paydown		4,339	4,369	999			3,340		3,340		4,339				117	07/25/2036	1.A FM
..16678R-ED-5	CCMFC 2005-BA B1 CCMFC 2005-BA B1 5.834% 06/25/36		09/25/2023	Paydown		12,033	13,579	9,370			2,663		2,663		12,033				237	06/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..16678R-FC-6	CCMFC 2006-1A B1 CCMFC 2006-1A A2 5.634% 12/25/46		09/25/2023	Paydown			208,218	138,745	128,139		(128,139)		(128,139)						4,377	12/25/2046	1.A FM
..16678R-FL-6	CCMFC 2004-1A IO CCMFC 2004-1A IO 1.138% 01/25/35		09/01/2023	Paydown				114			(114)		(114)						3,520	01/25/2035	1.B FE
..16678R-FM-4	CCMFC 2004-2A IO CCMFC 2004-2A IO 1.163% 05/25/35		09/01/2023	Paydown				24			(24)		(24)						1,216	05/25/2035	1.A Z
..16678R-FW-2	CCMFC 2005-1A NIO CCMFC 2005-1A NIO 0.194% 01/25/36		09/01/2023	Paydown				4			(4)		(4)						320	01/25/2036	4.B FE
..16678R-FX-0	CCMFC 2005-2A NIO CCMFC 2005-2A NIO 0.358% 05/25/36		09/01/2023	Paydown				140			(140)		(140)						1,364	05/25/2036	1.A Z
..16678R-GD-3	CCMFC 2005-AA NIO CCMFC 2005-AA NIO 0.307% 01/25/37		09/01/2023	Paydown				3			(3)		(3)						310	01/25/2037	1.A Z
..16678W-AB-2	CCMFC 2006-2A B1 CCMFC 2006-2A A2 5.614% 04/25/47		09/25/2023	Paydown			8,386	12,091	10,778		(2,392)		(2,392)		8,386				275	04/25/2047	1.A FM
. 16678Y-AA-0	CCMFC 2006-3A B1 CCMFC 2006-3A A1 5.564% 08/25/47		09/25/2023	Paydown		255,071	264,134	222,518	286,614		(31,543)		(31,543)		255,071				5,107	08/25/2047	1.A FM
..170257-AG-4	CWHL 2006-16 B1 CWHL 2006-16 3A3 6.500% 11/25/36		09/01/2023	Paydown		1,317	1,322	958	526		791		791		1,317				82	11/25/2036	4.C FM
..170257-AH-2	CWHL 2006-16 B1 CWHL 2006-16 3A4 6.500% 11/25/36		09/01/2023	Paydown		28,795	28,887	10,166	10,957		17,981	143	17,838		28,795				1,786	11/25/2036	1.A FM
..172973-4L-0	CMSI 2005-8 B1 CMSI 2005-8 B1 5.348% 11/25/35		09/01/2023	Paydown			(16,000)	(1,160)			1,160		1,160						2,238	11/25/2035	6. FM
..173074-KZ-7	CITIGROUP GLOBAL Senior Unsecured 6.220% 06/20/27		08/30/2023	ALRE - DFL Trust AAM		25,125,000	25,000,000	25,000,000	25,000,000						25,000,000		125,000	125,000	1,079,861	06/20/2027	2.B Z
..17307G-3F-3	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 3A1 4.096% 03/25/36		09/01/2023	Paydown		2,780	2,936	2,754	2,822		42	84	(42)		2,780				82	03/25/2036	1.A FM
..17307G-6L-7	CMLTI 2006-AR2 1A2 CMLTI 2006-AR2 1A2 4.107% 03/25/36		09/01/2023	Paydown		3,950	3,958	3,374	3,594		356		356		3,950				103	03/25/2036	1.A FM
..17307G-CX-4	CMLTI 2004-1 B5 CMLTI 2003-HE3 M3 8.959% 12/25/33		09/25/2023	Paydown		193,033	193,033	163,596	193,762		(729)		(729)		193,033				8,216	12/25/2033	1.A FM
..17307G-F9-4	CMLTI 2005-8 2A3 CMLTI 2005-8 2A3 5.500% 09/25/35		09/01/2023	Paydown		30,285	31,379	27,786			2,499		2,499		30,285				228	09/25/2035	1.A FM
..17307G-PF-9	CMLTI 2004-1 B5 CMLTI 2005-WF1 A5 5.010% 11/25/34		09/01/2023	Paydown		50	50	50	50						50				1	11/25/2034	1.A FM
..17307G-TH-1	CMLTI 2005-3 2A2 CMLTI 2005-3 2A2 5.282% 08/25/35		09/01/2023	Paydown		20,569	20,554	19,108			1,462		1,462		20,569				170	08/25/2035	1.A FM
..17307G-VM-7	CMLTI 2004-1 B5 CMLTI 2005-WF2 AF6B 5.550% 08/25/35		09/01/2023	Paydown		73,143	73,143	70,402	65,916		7,227		7,227		73,143				2,812	08/25/2035	1.A FM
..17307G-Y5-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-12 1A3 5.500% 08/25/35		09/01/2023	Paydown			15,316	11,249	12,037		(12,037)		(12,037)						582	08/25/2035	1.A FM
..173097-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2 5.500% 11/25/35		09/01/2023	Paydown		3,962	5,542	4,434			(472)		(472)		3,962				152	11/25/2035	1.A FM
..173097-AK-2	CMLTI 2009-12 5A2 CMLTI 2009-12 5A2 10.085% 07/25/37		09/01/2023	Paydown		1,070	1,070	559			511		511		1,070				39	07/25/2037	1.A FM
..17309B-AB-3	CMLTI 2006-WF2 A2C CMLTI 2006-WF2 A2C 6.352% 05/25/36		09/01/2023	Paydown		66,951	66,951	26,830	26,711		40,240		40,240		66,951				927	05/25/2036	1.A FM
..17309F-AD-0	CMLTI 2006-AR5 1B2 CMLTI 2006-AR5 1A2A 5.203% 07/25/36		09/01/2023	Paydown		107,523	109,178	82,920	69,535		37,989		37,989		107,523				3,637	07/25/2036	1.A FM
..17309K-AK-3	CMALT 2006-A3 1A3 CMALT 2006-A3 1A10 6.000% 07/25/36		09/01/2023	Paydown		71,785	82,541	72,142	23,319		(296)	1,133	(1,429)		71,785				2,578	07/25/2036	1.A FM
..17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1 5.574% 09/25/36		09/25/2023	Paydown		11,403	11,403	10,373	10,719		684		684		11,403				165	09/25/2036	1.A FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 5.107% 11/25/36		09/01/2023	Paydown		41,327	46,027	32,219			9,109		9,109		41,327				827	11/25/2036	1.A FM
..17310U-AB-8	CMLTI 2007-AR1 M3 CMLTI 2007-AR1 A2 5.754% 01/25/37		09/25/2023	Paydown		195,038	195,038	152,556	157,954		37,083		37,083		195,038				2,727	01/25/2037	1.A FM
..17311L-AA-9	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A1A 4.259% 04/25/37		09/01/2023	Paydown		87,019	90,435	76,973			10,046		10,046		87,019				891	04/25/2037	1.A FM
..17311L-AB-7	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A2A 4.246% 04/25/37		09/01/2023	Paydown		140,817	144,944	130,295	60,620		9,572		9,572		140,817				3,536	04/25/2037	1.A FM
..17311W-AA-5	CMLTI 2007-AR4 2B1 CMLTI 2007-AR4 1A1A 4.109% 03/25/37		09/01/2023	Paydown		2,179	2,124	2,062	2,113		65		65		2,179				61	03/25/2037	1.G FM
..17312V-AW-8	CMLTI 2007-6 2A5 CMLTI 2007-6 2A5 1.216% 05/25/37		09/25/2023	Paydown				15,150			(15,150)		(15,150)						1,288	05/25/2037	1.A Z
..17313F-AR-3	CMLTI 2007-AR8 1B1 CMLTI 2007-AR8 2A1A 4.388% 07/25/37		09/01/2023	Paydown		11,038	13,002	11,851	11,913		(874)		(874)		11,038				342	07/25/2037	1.A FM
..17313N-AS-4	CMLTI 2007-9 2A2 CMLTI 2007-9 3A1 6.500% 06/25/37		09/01/2023	Paydown		18,830	34,378	29,700	29,884		(11,053)		(11,053)		18,830				1,453	06/25/2037	1.A FM
..17313R-AA-4	CMLTI 2007-11 1A1 CMLTI 2007-11 1A1 6.000% 05/25/36		08/01/2023	Paydown		15,901	18,776	17,137	16,836		(936)		(936)		15,901				679	05/25/2036	1.A FM
..17313R-AA-4	CMLTI 2007-11 1A1 CMLTI 2007-11 1A1 6.000% 05/25/36		08/30/2023	ALRE - DFL Trust AAM		1,019,032	1,129,553	1,030,900	1,012,838		4,169		4,169		1,017,007		2,025	2,025	50,642	05/25/2036	1.A FM
..17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 4.114% 11/25/38		09/01/2023	Paydown		226,555	226,998	218,487	221,466		5,090		5,090		226,555				6,141	11/25/2038	1.G FM
..17314U-AJ-7	CMLTI 2004-1 B5 CMLTI 2009-1 2A2 4.245% 06/25/37		09/01/2023	Paydown		68,090	63,074	45,899	44,207		23,883		23,883		68,090				2,130	06/25/2037	1.A FM
..17315G-AF-5	CMLTI 2009-5 5A2 CMLTI 2009-5 3A2 5.500% 06/25/36		09/01/2023	Paydown		51,092	52,783	47,935	87,712		(36,620)		(36,620)		51,092				1,796	06/25/2036	6. FM
..17315G-AK-4	CMLTI 2009-5 5A2 CMLTI 2009-5 5A2 4.726% 01/25/37		09/01/2023	Paydown		22,460	22,460	17,353			5,107		5,107		22,460				396	01/25/2037	1.A FM
..17315J-BB-7	CMLTI 2009-6 13A2 CMLTI 2009-6 13A2 5.514% 01/25/37		08/25/2023	Paydown		18,989	18,989	12,094	11,391		7,598		7,598		18,989				324	01/25/2037	1.A FM
..17315J-BB-7	CMLTI 2009-6 13A2 CMLTI 2009-6 13A2 5.514% 01/25/37		08/30/2023	ALRE - DFL Trust AAM		1,805,562	2,888,600	1,839,677	1,732,791		38,049		38,049		1,770,841		34,721	34,721	55,555	01/25/2037	1.A FM
..17315J-BK-7	CMLTI 2009-6 13A2 CMLTI 2009-6 16A2 6.000% 03/25/36		09/01/2023	Paydown		4,669	5,642	4,650			19		19		4,669				41	03/25/2036	6. Z
..17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A2 5.750% 12/25/36		09/01/2023	Paydown		325	1,064	998	998		(673)		(673)		325				46	12/25/2036	4.B FM
..17318V-AB-8	CMLTI 2011-9 1A2 CMLTI 2011-9 1A2 4.246% 04/25/37		09/01/2023	Paydown		48,646	50,072	44,865			3,781		3,781		48,646				559	04/25/2037	1.A FM
..17319B-AB-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-6 1A2 4.246% 04/25/37		09/01/2023	Paydown		79,114	81,432	64,637	72,975		6,139		6,139		79,114				2,429	04/25/2037	1.A FM
..17319N-AF-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 3A2 3.834% 04/25/37		09/01/2023	Paydown		150,097	148,715	119,344	129,622		20,475		20,475		150,097				3,999	04/25/2037	1.A FM
..17321H-AB-4	CMLTI 2013-6 2A2 CMLTI 2013-6 1A2 5.684% 11/25/35		09/25/2023	Paydown		132,431	132,431	123,903	129,982		2,449		2,449		132,431				3,789	11/25/2035	1.A FM
..17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2 4.662% 04/25/36		09/01/2023	Paydown		31,436	71,756	67,167	69,974		(38,538)		(38,538)		31,436				2,004	04/25/2036	2.B FM
..17323F-AD-2	CMLTI 2014-10 2A2 CMLTI 2014-10 2A2 5.682% 07/25/37		09/25/2023	Paydown		18,354	18,354	17,803			551		551		18,354				1,989	07/25/2037	1.A FM
..17323L-AC-1	CMLTI 2015-3 1A2 CMLTI 2015-3 1A2 5.704% 03/25/36		09/25/2023	Paydown		396,692	396,692	391,307	391,287		5,405		5,405		396,692				14,328	03/25/2036	1.A FM
..17323X-AL-5	CMLTI 2015-5 4A2 CMLTI 2015-5 4A2 5.024% 04/20/35		09/01/2023	Paydown		217,628	217,628	212,799	217,283		344		344		217,628				5,835	04/20/2035	1.A FM

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										11	12	13	14	15							
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19828A-AA-5	COLUMBIA PIPE HC Senior Unsecured 6.055% 08/15/26		09/27/2023	Seaport Global Securities LLC		3,000,690	3,000,000	2,999,940			13		13		2,999,953		737	737	25,734	08/15/2026	2.B FE
20030N-AK-7	COMCAST CORP Senior Unsecured 6.500% 11/15/35		08/30/2023	ALRE - DFL Trust AAM		1,107,453	1,001,000	1,126,541			(3,088)		(3,088)		1,123,453		(16,000)	(16,000)	51,510	11/15/2035	1.G FE
20048E-AE-1	COMM 2013-LC6 D COMM 2013-LC6 D 4.140% 01/10/46		09/01/2023	Paydown		46,873	46,873	45,805	45,905		968		968		46,873				1,282	01/10/2046	1.A
20826F-BH-8	CONOCOPHIL CO Senior Unsecured 5.700% 09/15/63		09/22/2023	Morgan Stanley		1,224,188	1,250,000	1,210,663			2		2		1,210,664		13,523	13,523	7,719	09/15/2063	1.F FE
21017#-AB-9	CONSOLIDATED TERMINALS LLC GTD SR SECD NTS SER B 4.930% 12/12/25		08/31/2023	Call 100.0000		11,100,000	11,100,000	11,100,000	11,100,000						11,100,000				392,182	12/12/2025	2.C PL
210371-AF-7	EXELON CORP Senior Unsecured 7.600% 04/01/32		08/30/2023	ALRE - DFL Trust AAM		3,919,013	3,500,000	4,029,109			(11,533)		(11,533)		4,017,576		(98,563)	(98,563)	110,094	04/01/2032	2.B FE
210385-AE-0	CONSTL ENRGY GEN Senior Unsecured 6.500% 10/01/53		09/26/2023	HSBC		1,516,185	1,500,000	1,499,400							1,499,400		16,785	16,785		10/01/2053	2.B FE
212168-AA-6	CONTINENTAL WIND LLC SR SECD NTS 6.000% 02/28/33		08/30/2023	Redemption 100.0000		85,657	85,657	100,020	97,606		(11,949)		(11,949)		85,657				2,570	02/28/2033	2.B FE
21871X-AP-4	COREBRIDGE FIN Junior Subordinated 6.875% 12/15/52		08/08/2023	J.P. Morgan Sec		2,895,600	3,000,000	2,882,680			248		248		2,882,927		12,673	12,673	134,635	12/15/2052	2.C FE
223611-A#-1	COWBOYS STADIUM LP SR SECD NTS 3.950% 03/31/34		09/30/2023	Redemption 100.0000		1,028,747	1,028,747	1,091,048	1,087,046		(58,299)		(58,299)		1,028,747				40,636	03/31/2034	2.A PL
223611-A@-3	COWBOYS STADIUM LP SECURED 3.460% 03/31/34		09/30/2023	Redemption 100.0000		1,037,894	1,037,894	1,070,951	1,068,821		(30,927)		(30,927)		1,037,894				35,911	03/31/2034	2.A PL
22540V-2L-5	CSFB 1994-CFB1 R CSFB 2002-HE16 M1 6.754% 10/25/32		09/25/2023	Paydown		37,448	37,448	36,700			748		748		37,448				855	10/25/2032	1.A FM
22540V-4R-0	CSFB 1994-CFB1 R CSFB 2002-AR21 1A1 0.098% 06/25/32		08/01/2023	Paydown		1	1				1		1		1					06/25/2032	6. *
22541N-4X-4	CSFB 1994-CFB1 R CSFB 2003-AR12 3A1 6.154% 04/25/33		09/25/2023	Paydown		6,834	6,834	6,131	6,432		402		402		6,834				202	04/25/2033	1.A FM
22541N-NM-7	CSFB 1994-CFB1 R CSFB 2002-AR28 1A1 4.924% 11/25/32		09/01/2023	Paydown		2,558	2,558	2,526	2,619		(61)		(61)		2,558				68	11/25/2032	1.A FM
22541N-W9-6	CSFB 1994-CFB1 R CSFB 2003-8 4PPA 5.750% 04/22/33		07/24/2023	Redemption 100.0000		33,186	33,186	29,038			4,148		4,148		33,186				489	04/22/2033	1.A FM
22541N-YY-9	HEAT 2005-1 R2 HEAT 2003-1 X 0.000% 06/25/33		08/30/2023	Paydown			(124,868)													06/25/2033	6. *
22541Q-2J-0	CSFB 2003-AR30 ARL CSFB 2003-AR30 CB1 4.437% 01/25/34		09/01/2023	Paydown		79,472	79,472	71,524	77,466		2,005		2,005		79,472				2,347	01/25/2034	1.A FM
22541Q-MA-7	CSFB 1994-CFB1 R CSFB 2003-19 1A4 5.250% 07/25/33		09/01/2023	Paydown		2,835	2,835	2,599			236		236		2,835				64	07/25/2033	1.A FM
22541S-E#-4	HEMT 2005-5 XS HEMT 2004-2 X1 0.000% 08/25/34		07/01/2023	Paydown			375,335													08/25/2034	6. *
22541S-G2-8	CSFB 1994-CFB1 R CSFB 2004-AA1 M2 6.484% 02/25/35		09/25/2023	Paydown		8,115	8,115	7,304			812		812		8,115				235	02/25/2035	1.A FM
22541S-UQ-9	CSFB 2004-4 ARL CSFB 2004-4 3A4 5.500% 08/25/34		09/01/2023	Paydown		76	76	57			19		19		76				1	08/25/2034	1.A FM
225458-2F-4	CSFB 1994-CFB1 R CSFB 2005-8 5A3 5.834% 09/25/35		08/25/2023	Paydown			(771)	(166)			166		166						7	09/25/2035	1.A FM
225458-JJ-8	HEMT 2005-2 XS HEMT 2005-2 X1 0.000% 07/25/35		07/01/2023	Paydown			939,745													07/25/2035	6. *
225458-LU-0	CSFB 2005-3 ARL CSFB 2005-3 DB1 5.589% 07/25/35		09/01/2023	Paydown			76,337	8,015			(8,015)		(8,015)						1,752	07/25/2035	1.A FM
225458-Y2-8	CSFB 1994-CFB1 R CSFB 2005-8 3A5 6.000% 09/25/35		08/25/2023	Paydown		6,491	6,491	5,662	5,633		859		859		6,491				257	09/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..225470-DV-2	CSFB 2005-10 ARL CSFB 2005-10 2A1 5.250% 06/25/23		07/20/2023	Call 100.0000		(34,081)	(34,081)	(33,095)	(6,268)	(27,813)			(27,813)		(34,081)				(119)	06/25/2023	6. FM
..225470-EC-3	CSFB 2005-10 ARL CSFB 2005-10 5A1 6.134% 11/25/35		09/25/2023	Paydown		41,862	41,870	31,051	28,239		13,624		13,624		41,862				1,514	11/25/2035	1.A FM
..2254W0-MF-9	ARMT 2005-12 ARL ARMT 2005-12 2A1 4.219% 03/25/36		09/01/2023	Paydown		5,296	5,296	4,538	4,581		716	1	715		5,296				145	03/25/2036	3.C FM
..2254W0-NP-6	CSFB 1994-CFB1 R CSFB 2005-11 4A1 7.000% 12/25/35		09/01/2023	Paydown			3	1			(1)		(1)							12/25/2035	1.A FM
..22942J-AU-7	CSMC 2006-6 DX CSMC 2006-6 DX 6.500% 07/25/36		09/01/2023	Paydown				11,092			(11,092)		(11,092)						484	07/25/2036	5.B GI
..22942K-BE-9	CSMC 2006-7 5A2 CSMC 2006-7 7A1 6.000% 08/25/36		09/25/2023	Paydown		5,419	5,421	4,305	4,250		1,169		1,169		5,419				199	08/25/2036	1.A FM
..22943Y-UC-1	CSMC 2012-10R 6R CSMC 2009-3R 28A2 4.535% 08/27/37		09/01/2023	Paydown		133,981	133,981	116,615	117,934		16,047		16,047		133,981				3,349	08/27/2037	1.A FM
..22945D-AL-7	CSAIL 2019-C15 C CSAIL 2019-C15 XA 1.194% 03/15/52		09/01/2023	Paydown				1,605	1,340		(1,340)		(1,340)						195	03/15/2052	1.A FE
..22946B-AH-9	CSMC 2020-RPL2 AIOS CSMC 2020-RPL2 AIOS 0.200% 02/25/60		08/31/2023	Apollo Internal				19							19		(19)	(19)	189,872	02/25/2060	1.A Z
..22964B-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		09/15/2023	Redemption 100.0000		113,892	113,892	113,892	113,799						113,892				3,931	08/15/2034	1.G
..22975F-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		09/25/2023	Redemption 100.0000		98,454	98,454	98,454	98,454						98,454				2,679	09/25/2042	1.E
..22976F-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36		09/15/2023	Redemption 100.0000		107,619	107,619	107,619	107,619						107,619				3,237	10/15/2036	2.A
..22976F-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36		08/15/2023	Redemption 100.0000		214,156	214,156	214,156	214,156						214,156				5,368	10/15/2036	2.B
..22979B-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37		09/15/2023	Redemption 100.0000		87,811	87,811	87,811	87,811						87,811				2,888	12/15/2037	4.B
..22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45		09/15/2023	Redemption 100.0000		9,568	9,568	9,568	9,568						9,568				274	04/15/2045	1.G
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49		09/15/2023	Redemption 100.0000		80,140	80,140	80,140	80,140						80,140				2,384	06/15/2049	1.G
..23242G-AE-4	CWALT 2006-0A16 M9 CWALT 2006-0A16 A2 5.814% 10/25/46		09/25/2023	Paydown		45,773	45,773	42,747	42,775		2,998		2,998		45,773				1,370	10/25/2046	1.A FM
..23246L-AB-5	CWL 2007-BC3 2A1 CWL 2007-BC3 2A1 5.494% 11/25/47		08/25/2023	Paydown		387	(524)	(6)			392		392		387				151	11/25/2047	6. *
..233046-AF-8	DNKN 2017-1A A2II DNKN 2017-1A A2II 4.030% 11/20/47		08/20/2023	Paydown		59,304	59,304	59,010	59,075		228		228		59,304				1,792	11/20/2047	2.B FE
..233046-AL-5	DNKN 2017-1A A2II DNKN 2019-1A A23 4.352% 05/20/49		08/20/2023	Paydown		50,000	50,000	50,421	50,289		(289)		(289)		50,000				1,632	05/20/2049	2.B FE
..233046-AS-0	DNKN 2017-1A A2II DNKN 2021-1A A23 2.791% 11/20/51		08/20/2023	Paydown		81,250	81,250	81,250	81,250						81,250				1,701	11/20/2051	2.B FE
..23332U-AP-9	DSLA 2004-AR2 A1A DSLA 2004-AR2 A1A 6.261% 11/19/44		09/19/2023	Paydown		58,860	58,860	49,696	50,640		8,220		8,220		58,860				1,791	11/19/2044	1.A FM
..23332U-BG-8	DSLA 2004-AR3 2A2A DSLA 2004-AR3 2A2A 6.181% 07/19/44		09/19/2023	Paydown		2,880	2,880	2,727	2,732		148		148		2,880				92	07/19/2044	1.A FM
..23332U-CM-4	DSLA 2005-AR1 2A1A DSLA 2005-AR1 2A1A 5.941% 02/19/45		09/19/2023	Paydown		7,539	7,539	7,298			241		241		7,539				50	02/19/2045	1.A FM
..23332U-DC-5	DSLA 2005-AR2 2A1A DSLA 2005-AR2 2A1A 5.861% 03/19/45		09/19/2023	Paydown		6,969	6,969	6,348	6,752		218		218		6,969				99	03/19/2045	1.A FM
..23332U-FW-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 2A1B 6.181% 10/19/45		09/19/2023	Paydown		15,115	8,191	7,991	8,648		6,467		6,467		15,115				505	10/19/2045	1.A FM
..23338V-AH-9	DTE ELECTRIC CO Secured 4.050% 05/15/48		08/25/2023	BNP Paribas		1,115,499	1,391,000	1,089,487			102		102		1,089,588		25,910	25,910	16,275	05/15/2048	1.E FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
23342K-AD-6	DRB 2017-A B DRB 2017-A B 3.100% 05/27/42		09/25/2023	Paydown		216,176	216,176	214,466			1,710		1,710		216,176				3,930	05/27/2042	1.A FE
233898-AA-9	DAIRYLAND POWER COOPERATIVE 1ST MTG SER 13A 3.420% 03/30/43		09/30/2023	Redemption 100.0000		383,333	383,333	383,333	383,333						383,333				8,194	03/30/2043	1.G FE
24422E-XB-0	JOHN DEERE CAP Senior Unsecured 4.950% 07/14/28		07/12/2023	Morgan Stanley		5,044,500	5,000,000	4,992,550							4,992,550		51,950	51,950		07/14/2028	1.G FE
25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.954% 02/25/37		09/25/2023	Paydown		2,944	2,261	15			2,928		2,928		2,944				378	02/25/2037	6. *
25150X-AB-8	DBALT 2007-OA5 A2 DBALT 2007-OA5 A2 5.734% 08/25/47		09/25/2023	Paydown		28,554	28,554	21,701			6,853		6,853		28,554				832	08/25/2047	1.A FM
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.744% 08/25/35		09/25/2023	Paydown		38,169	38,169	32,708	8,113		5,350		5,350		38,169				518	08/25/2035	1.A FM
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.744% 08/25/35		07/25/2023	Paydown		11,631	11,631	10,035			1,596		1,596		11,631				42	08/25/2035	1. FM
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.744% 08/25/35		08/30/2023	ALRE - DFL Trust AAM		780,524	896,855	752,786	763,277		1,501		1,501		764,778		15,747	15,747	25,982	08/25/2035	1.A FM
251510-LF-8	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1 3.498% 02/25/36		09/01/2023	Paydown		1,589	1,589	1,172	1,172		417		417		1,589				35	02/25/2036	1.A FM
25151A-AG-6	DBALT 2006-AR3 A6 DBALT 2006-AR3 A6 5.994% 08/25/36		09/25/2023	Paydown		83,322	83,322	66,884	73,138		10,184		10,184		83,322				2,335	08/25/2036	1.A FM
25151A-AG-6	DBALT 2006-AR3 A6 DBALT 2006-AR3 A6 5.994% 08/25/36		07/25/2023	Paydown		186,960	186,960	148,985	163,603		23,357		23,357		186,960				4,226	08/25/2036	1.A FM
25151R-AH-7	DBALT 2007-AR1 A6 DBALT 2007-AR1 A6 5.934% 01/25/47		09/25/2023	Paydown		2,551	(26)				2,551		2,551		2,551				61	01/25/2047	6. *
25151U-AB-3	DBALT 2007-AR2 A6 DBALT 2007-AR2 A2 5.774% 03/25/37		09/25/2023	Paydown		3,010	319				3,010		3,010		3,010				60	03/25/2037	6. *
25151U-AF-4	DBALT 2007-AR2 A6 DBALT 2007-AR2 A6 5.734% 03/25/37		09/25/2023	Paydown		642	192				642		642		642				14	03/25/2037	6. *
251563-FE-7	DMSI 2004-4 1A5 DMSI 2004-4 7AR2 5.884% 06/25/34		09/25/2023	Paydown		2,164	2,164	1,961	2,050		114		114		2,164				60	06/25/2034	1.A FM
25240B-AA-3	WALGREEN CO SECD NTS 5.910% 01/15/31		08/15/2023	Redemption 100.0000		20,074	20,074	20,074	20,074						20,074				742	01/15/2031	2.B
25240B-AA-3	WALGREEN CO SECD NTS 5.910% 01/15/31		09/15/2023	Redemption 100.0000		10,111	10,111	10,111	10,111						10,111				448	01/15/2031	2.C
254687-EB-8	WALT DISNEY CO Senior Unsecured 6.400% 12/15/35		09/14/2023	Various		3,769,650	3,500,000	5,313,805	5,060,665		(70,637)		(70,637)		4,990,028		(1,220,378)	(1,220,378)	162,311	12/15/2035	1.G FE
254687-ER-3	WALT DISNEY CO Senior Unsecured 6.150% 02/15/41		08/30/2023	ALRE - DFL Trust AAM		21,391	20,000	21,794	21,643		(36)		(36)		21,607		(217)	(217)	1,281	02/15/2041	1.G FE
254687-FQ-4	WALT DISNEY CO Senior Unsecured 3.800% 03/22/30		09/18/2023	Royal Bank of Canada		4,600,600	5,000,000	4,555,852	4,562,867		36,644		36,644		4,599,511		1,089	1,089	188,944	03/22/2030	1.G FE
25755T-AH-3	DPABS 2017-1A A23 DPABS 2017-1A A23 4.118% 07/25/47		07/25/2023	Paydown		42,500	42,500	42,500	42,500						42,500				1,313	07/25/2047	2.A FE
25755T-AL-4	DPABS 2017-1A A23 DPABS 2019-1A A2 3.668% 10/25/49		07/25/2023	Paydown		28,750	28,750	28,750	28,750						28,750				791	10/25/2049	2.A FE
25755T-AP-5	DPABS 2017-1A A23 DPABS 2021-1A A2II 3.151% 04/25/51		07/25/2023	Paydown		80,000	80,000	78,802	78,937		1,063		1,063		80,000				1,891	04/25/2051	2.A FE
26208L-AC-2	HONK 2020-2A A2 HONK 2018-1A A2 4.739% 04/20/48		07/20/2023	Paydown		71,250	71,250	71,250	71,250						71,250				2,281	04/20/2048	2.C FE
26209X-AC-5	HONK 2020-2A A2 HONK 2020-2A A2 3.237% 01/20/51		07/20/2023	Paydown		10,000	10,000	10,000	10,000						10,000				81	01/20/2051	2.C FE
26860F-AA-8	PIO PICO LLC SR SECD NTS 4.170% 12/31/41		07/01/2023	Redemption 100.0000		77,495	77,495	77,495	77,495						77,495				1,616	12/31/2041	1.G PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS 4.820% 12/31/42		07/01/2023	Redemption 100.0000		22,699	22,699	22,699	22,699						22,699				547	12/31/2042	3.A
..281020-AX-5	EDISON INTL Junior Subordinated 8.125% 06/15/53		07/19/2023	SUMRIDGE PARTNERS LLC		1,537,950	1,500,000	1,500,000							1,500,000		37,950	37,950	45,703	06/15/2053	3.A FE
..28416D-AC-4	EHGVT 2017-A C EHGVT 2017-A C 3.310% 03/25/30		09/25/2023	Paydown		64,221	64,221	61,878	61,870		2,351		2,351		64,221				1,067	03/25/2030	2.B FE
..292480-AK-6	ENERGY TRANS Senior Unsecured 4.400% 03/15/27		08/30/2023	ALRE - DFL Trust AAM		7,193,818	7,500,000	7,175,850	7,315,457		26,587		26,587		7,342,044		(148,226)	(148,226)	316,250	03/15/2027	2.C FE
..292505-AE-4	OVINTIV INC Senior Unsecured 6.625% 08/15/37		08/30/2023	ALRE - DFL Trust AAM		4,842,042	4,864,000	4,203,458	4,302,839		10,911		10,911		4,313,751		528,291	528,291	335,667	08/15/2037	2.C FE
..292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24		08/11/2023	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				10,430	08/11/2024	2.C FE
..29256P-AY-0	ECR 2005-4 M3 ECR 2005-4 M3 6.139% 01/25/36		09/25/2023	Paydown		124,960	124,960	110,530	61,291		2,950		2,950		124,960				2,669	01/25/2036	1.A FM
..29278N-AF-0	ENERGY TRANS Senior Unsecured 4.950% 06/15/28		08/30/2023	ALRE - DFL Trust AAM		967,955	1,000,000	989,986			585		585		990,571		(22,616)	(22,616)	35,063	06/15/2028	2.C FE
..29278N-AG-8	ENERGY TRANS Senior Unsecured 5.250% 04/15/29		08/30/2023	ALRE - DFL Trust AAM		1,947,986	2,000,000	1,998,289			129		129		1,998,418		(50,432)	(50,432)	39,375	04/15/2029	2.C FE
..29360A-AB-6	ENSTAR FINANCE Junior Subordinated 5.500% 01/15/42		08/30/2023	ALRE - DFL Trust AAM		3,155,000	4,000,000	3,210,000	3,215,236		13,007		13,007		3,228,242		(73,242)	(73,242)	247,500	01/15/2042	2.C FE
..293791-AP-4	ENTERPRISE PRODU Senior Unsecured 6.650% 10/15/34		08/30/2023	Various		5,276,699	4,925,000	5,749,117	3,971,434		(28,542)		(28,542)		5,599,410		(322,711)	(322,711)	286,573	10/15/2034	2.A FE
..29445F-AX-6	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3 7.084% 01/25/34		09/25/2023	Paydown		55,347	55,347	51,612	55,302		45		45		55,347				1,794	01/25/2034	1.A FM
..294751-BX-9	EQABS 2003-1 M1 EQABS 2003-1 M1 4.860% 08/25/33		09/01/2023	Paydown		3,086	3,086	2,993	3,065		21		21		3,086				58	08/25/2033	1.A FM
..30288*-AC-4	FLNG LIQUEFACTIO SR SECD NTS SER A 4.280% 06/30/38		07/01/2023	Redemption 100.0000		339,000	339,000	339,000	339,000						339,000				7,255	06/30/2038	2.B FE
..30303M-8G-0	META PLATFORMS Senior Unsecured 3.500% 08/15/27		09/08/2023	Citigroup		1,423,740	1,500,000	1,419,435			1,283		1,283		1,420,718		3,022	3,022	3,938	08/15/2027	1.E FE
..30303M-8H-8	META PLATFORMS Senior Unsecured 3.850% 08/15/32		08/10/2023	J.P. Morgan Sec		5,035,855	5,500,000	4,934,095	4,934,337		28,837		28,837		4,963,174		72,681	72,681	214,691	08/15/2032	1.E FE
..30306V-A@-8	FLNG LIQUEFACTIO SR SECD NTS 4.360% 06/30/39		07/01/2023	Redemption 100.0000		204,000	204,000	204,000	204,000						204,000				4,447	06/30/2039	2.C FE
..30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B P/T CERTS 4.950% 01/05/44		07/05/2023	Redemption 100.0000		16,716	16,716	16,716	16,716						16,716				483	01/05/2044	3.B
..30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B P/T CERTS 4.950% 01/05/44		09/05/2023	Redemption 100.0000		33,640	33,640	33,640	33,640						33,640				1,180	01/05/2044	3.C
..30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		09/15/2023	Paydown		321,173	321,173	321,140	321,144		30		30		321,173				9,302	02/15/2042	1.G FE
..314353-AA-1	FEDEX 2020-1 AA Secured 1.875% 08/20/35		08/20/2023	Various		80,209	80,209	79,999	80,020		189		189		80,209				1,504	08/20/2035	1.D FE
..31659T-DF-9	FMIC 2005-1 M6 FMIC 2005-1 M6 6.604% 03/25/35		09/25/2023	Paydown		24,662	24,662	16,154			8,509		8,509		24,662				301	03/25/2035	1.A FM
..31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.874% 01/25/37		09/25/2023	Paydown		11,886	11,886	108			11,778		11,778		11,886				103	01/25/2037	1.A FM
..31659Y-AA-2	FMIC 2007-1 1A FMIC 2007-1 1A 5.692% 04/25/47		09/25/2023	Paydown		410,042	410,042	356,244	362,086		47,956		47,956		410,042				2,971	04/25/2047	1.A FM
..317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		09/25/2023	Paydown		269,695	269,695	246,740	56,130		22,945		22,945		269,695				4,418	05/25/2062	1.A FE
..31809K-AA-1	FI 2023-1 A2 FI 2023-1 A1 6.380% 03/15/53		09/21/2023	Paydown		305,477	350,827	350,357			(44,880)		(44,880)		305,477				7,551	03/15/2053	1.C FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31874*-AA-6	FIRST AMERICAN TITLE INSURANCE P/T CERTS 5.260% 11/01/23		09/01/2023	Redemption 100.0000		70,579	70,579	70,910	70,591		(12)		(12)		70,579				2,481	11/01/2023	1.G
..32027N-JT-9	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF5 A1 6.154% 08/25/34		09/25/2023	Paydown		66,988	66,988	61,731	64,444		2,544		2,544		66,988				1,594	08/25/2034	1.A FM
..32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6 7.309% 01/25/35		09/25/2023	Paydown			(51)	(19)			19		19						1	01/25/2035	1.A FM
..32027N-NS-6	FFML 2004-FF8 M3 FFML 2004-FF8 M3 6.859% 10/25/34		09/25/2023	Paydown		18,293	18,293	18,022	18,092		202		202		18,293				737	10/25/2034	1.A FM
..32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.809% 08/25/36		09/25/2023	Paydown			(17,371)	(10,164)			10,164		10,164						148	08/25/2036	1.A FM
..32051G-2V-6	FHAMS 2006-FA2 1A4 FHAMS 2006-FA2 1A1 5.934% 05/25/36		09/25/2023	Paydown		47,464	47,378	20,431	11,248		36,216		36,216		47,464				1,512	05/25/2036	1.A FM
..32051G-2Y-0	FHAMS 2006-FA2 1A4 FHAMS 2006-FA2 1A4 5.500% 05/25/36		09/25/2023	Paydown				101			(101)		(101)						107	05/25/2036	1.A Z
..32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1 5.532% 12/25/35		09/01/2023	Paydown		255	256	197			58		58		255				6	12/25/2035	1.A FM
..32051G-J5-5	FHASI 2005-AR6 B5 FHASI 2005-AR6 2A1B 4.028% 01/25/36		09/01/2023	Paydown		3,212	3,212	2,732	2,161		1,051		1,051		3,212				86	01/25/2036	1.A FM
..32051G-KH-7	FHAMS 2005-FA3 B6 FHAMS 2005-FA3 1APO 0.000% 05/25/35		09/01/2023	Paydown		1,005	1,005	311			693		693		1,005				(3)	05/25/2035	1.A FM
..32051G-L7-8	FHAMS 2005-FA11 1A4A FHAMS 2005-FA11 1A4A 5.750% 02/25/36		09/01/2023	Paydown			4,136	2,060			(2,060)		(2,060)						119	02/25/2036	1.A FM
..32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1 5.458% 08/25/35		09/01/2023	Paydown		3,520	3,614	3,469	3,466		54		54		3,520				116	08/25/2035	1.A FM
..32051G-YL-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA8 1A6 5.500% 11/25/35		09/25/2023	Paydown		1,054	1,647	760			294		294		1,054				15	11/25/2035	1.A FM
..32051G-YL-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA8 1A6 5.500% 11/25/35		08/25/2023	Paydown		6,513	6,514	3,006			3,507		3,507		6,513				30	11/25/2035	1. FM
..320520-AD-1	FHASI 2007-2 B1 FHASI 2007-2 1A4 5.750% 05/25/37		09/01/2023	Paydown			3,889	3,068	1,546		(1,546)		(1,546)						80	05/25/2037	1.A FM
..32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.934% 02/25/37		09/25/2023	Paydown			243	53			(53)		(53)						6	02/25/2037	1.A FM
..32052N-AC-3	FHAMS 2006-AA4 2A1 FHAMS 2006-AA4 2A1 5.536% 07/25/36		09/01/2023	Paydown		136,113	136,287	68,214			67,899		67,899		136,113				4,020	07/25/2036	1.A FM
..320520-AA-0	FHAMS 2006-AA5 A1 FHAMS 2006-AA5 A1 5.723% 09/25/36		09/01/2023	Paydown		8,764	8,254	4,622			4,142		4,142		8,764				212	09/25/2036	1.A FM
..32056J-AG-9	FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR3 3A1 3.580% 11/25/37		09/01/2023	Paydown		439	464	205	187		253		253		439				11	11/25/2037	1.A FM
..33972P-AA-7	FLNG LIQUEFACTIO SR SECD NTS 4.125% 03/31/38		09/30/2023	Redemption 100.0000		203,000	203,000	203,000	203,000						203,000				8,374	03/31/2038	2.B FE
..34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38		08/15/2023	Redemption 100.0000		918,787	918,787	918,787	918,787						918,787				26,829	08/15/2038	2.B PL
..341081-EP-8	FLORIDA POWER & Secured 5.850% 02/01/33		08/08/2023	Keybanc Capital Markets		3,600,660	3,500,000	3,676,310	3,592,628		(4,265)		(4,265)		3,588,363		12,297	12,297	209,869	02/01/2033	1.E FE
..34417M-AB-3	FOCUS 2018-1 A2 FOCUS 2017-1A A2II 5.093% 04/30/47		07/30/2023	Paydown		110,000	110,000	110,000	110,000						110,000				4,202	04/30/2047	2.B FE
..34417Q-AA-6	FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184% 10/30/48		07/30/2023	Paydown		10,000	10,000	10,000	10,000						10,000				389	10/30/2048	2.B FE
..34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS 4.720% 06/15/42		09/15/2023	Redemption 100.0000		102,763	102,763	103,752	103,696		(934)		(934)		102,763				3,235	06/15/2042	3.A
..345397-WK-5	FORD MOTOR CRED Senior Unsecured 4.375% 08/06/23		08/06/2023	Maturity		3,000,000	3,000,000	3,096,045	3,015,085		(15,085)		(15,085)		3,000,000				131,250	08/06/2023	3.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
347990-AB-9	WALGREEN CO SECURED 5.850% 04/05/31		09/05/2023	Redemption 100.0000		36,419	36,419	36,419	36,419						36,419				1,421	04/05/2031	2.B Z
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		08/01/2023	Paydown		112,709	112,709	81,352	97,363				15,346		112,709				2,626	09/25/2055	3.A FE
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		08/30/2023	ALRE - DFL Trust AAM		7,005,968	8,045,297	5,806,960	6,949,865				18,713		6,968,579		37,389	37,389	225,436	09/25/2055	3.A FE
35564K-HE-2	STACR 2021-DNA5 M2 STACR 2021-DNA5 M2 6.965% 01/25/34		09/25/2023	Paydown		1,775,394	1,775,394	1,749,280	881,200				22,931		1,775,394				57,613	01/25/2034	1.A
35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 6.379% 11/25/48		09/25/2023	Paydown		9,345	9,345	8,785	561				561		9,345				321	11/25/2048	1.B FE
35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2 6.364% 07/25/34		09/25/2023	Paydown		19,194	19,194	17,850	18,530				664		19,194				453	07/25/2034	1.A FM
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6 7.534% 11/25/34		09/25/2023	Paydown			22,149	139					(139)							11/25/2034	1.A Z
35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5 6.484% 01/25/35		09/25/2023	Paydown			(6,375)	(2,311)					2,311						57	01/25/2035	1.A FM
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		08/15/2023	Redemption 100.0000		76,324	76,324	76,324	76,324						76,324				1,996	03/15/2039	1.C
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		09/15/2023	Redemption 100.0000		38,362	38,362	38,362	38,362						38,362				1,204	03/15/2039	1.D
361528-AA-0	GBXL 2022-1 A GBXL 2022-1 A 2.870% 02/20/52		09/20/2023	Paydown		45,038	45,038	45,016	45,018				20		45,038				867	02/20/2052	1.F FE
36167C-AA-4	GCAT 2019-RPL1 A1 GCAT 2019-RPL1 A1 2.650% 10/25/68		09/01/2023	Paydown		2,496	2,496	2,072					424		2,496				22	10/25/2068	1.A
36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		07/25/2023	Paydown		8,829	8,829	7,063					1,766		8,829				132	09/25/2025	1.A Z
36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		08/10/2023	Redemption 100.0000		377,393	377,393	301,915					75,479		377,393				5,626	09/25/2025	1.A Z
36168W-AA-9	GCAT 2022-NQM5 A1 GCAT 2022-NQM5 A1 5.710% 08/25/67		09/01/2023	Paydown		1,544,749	1,544,749	1,495,902	1,497,875				46,874		1,544,749				58,586	08/25/2067	1.A
36185M-BJ-0	GMACM 2005-AR6 2A1 GMACM 2005-AR6 2A1 3.352% 11/19/35		09/01/2023	Paydown		6,632	6,632	5,546					1,086		6,632				30	11/19/2035	1.A FM
36185N-7L-8	GMACM 2005-AR3 5A1 GMACM 2005-AR3 5A1 3.879% 06/19/35		09/01/2023	Paydown		3,402	3,402	3,425	3,402						3,402				54	06/19/2035	1.A FM
36185N-Q9-4	GMACM 2003-GH2 B GMACM 2003-GH2 B 5.500% 10/25/33		09/01/2023	Paydown			11,640	2,328					(2,328)						522	10/25/2033	1.A FM
36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2 0.000% 11/26/35		09/01/2023	Paydown		13,380	14,452	10,345	9,166				4,214		13,380				356	11/26/2035	1.A FM
36190D-AB-1	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 1A2 4.530% 02/26/36		09/01/2023	Paydown		362,107	362,107	320,465	352,990				9,118		362,107				8,427	02/26/2036	1.A FM
36190D-AF-2	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 3A2 6.113% 11/26/35		09/01/2023	Paydown		238,503	229,153	174,156	214,179				24,324		238,503				7,942	11/26/2035	1.A FM
36190F-AE-0	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-3R 2A2 5.585% 07/25/35		09/01/2023	Paydown		28,118	28,118	20,922	20,922				7,196		28,118				882	07/25/2035	1.A FM
36228F-2Y-1	GSR 2004-6F B1 GSR 2004-6F B1 6.103% 05/25/34		09/01/2023	Paydown		1,208	3,581	1,952					(744)		1,208				82	05/25/2034	1.A FM
36228F-4K-9	GSAA 2004-4 M2 GSAA 2004-4 M2 7.384% 05/25/34		09/25/2023	Paydown		40,714	40,714	36,610	41,641				(928)		40,714				1,126	05/25/2034	1.A FM
3622EA-AC-4	GSAA 2007-3 2A1A GSAA 2007-3 2A1A 5.570% 03/25/47		09/25/2023	Paydown		121,413	121,413	72,670	50,613				70,799		121,413				2,243	03/25/2047	1.A FM
3622EC-AB-2	GSAA 2007-5 2A1A GSAA 2007-5 2A1A 5.674% 04/25/47		09/25/2023	Paydown		101,170	101,170	85,754	92,016				9,154		101,170				953	04/25/2047	1.A FM

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										11	12	13	14	15							
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..3622EQ-AA-3	GSAA 2007-1 1A1 GSAA 2007-1 1A1 5.594% 02/25/37		09/25/2023	Paydown		15,651	15,651	8,271	4,773		10,878		10,878		15,651				170	02/25/2037	1.A FM
..3622MW-AC-7	GSR 2007-3F 2A1 GSR 2007-3F 2A1 5.750% 05/25/37		09/01/2023	Paydown		27,132	30,469	66,561			(39,429)		(39,429)		27,132				451	05/25/2037	6. FM
..3622MW-AF-0	GSR 2007-3F 2A1 GSR 2007-3F 2A5 5.750% 05/25/37		09/01/2023	Paydown		5,872	6,594	6,204	12,196		(6,323)		(6,323)		5,872				256	05/25/2037	6. FM
..3622MW-AS-2	GSR 2007-3F 2A1 GSR 2007-3F 3A6 6.000% 05/25/37		09/01/2023	Paydown		568	1,118	997	881		(313)		(313)		568				49	05/25/2037	3.A FM
..3622MW-AS-2	GSR 2007-3F 2A1 GSR 2007-3F 3A6 6.000% 05/25/37		08/01/2023	Paydown		21,255	22,413	19,996	17,674		3,581		3,581		21,255				792	05/25/2037	3.B FM
..362334-CM-4	GSR 2006-2F 1A1 GSR 2006-2F 1A1 5.000% 02/25/36		09/01/2023	Paydown		15,526	19,458	18,771	18,771		(3,245)		(3,245)		15,526				648	02/25/2036	3.A FM
..362334-CQ-5	GSR 2006-2F 1A1 GSR 2006-2F 2A4 5.750% 02/25/36		09/01/2023	Paydown		14,754	17,605	16,850	17,096		(2,342)		(2,342)		14,754				640	02/25/2036	4.A FM
..362334-MF-8	GSAA 2006-6 AF6 GSAA 2006-6 AF4 6.621% 03/25/36		09/01/2023	Paydown		39,993	39,993	23,085	12,084		27,908		27,908		39,993				371	03/25/2036	1.A FM
..362334-MG-6	GSAA 2006-6 AF6 GSAA 2006-6 AF5 6.741% 03/25/36		09/01/2023	Paydown		3,340	3,340	1,743	1,075		2,265		2,265		3,340				31	03/25/2036	1.A FM
..362334-MH-4	GSAA 2006-6 AF6 GSAA 2006-6 AF6 6.504% 03/25/36		09/01/2023	Paydown		67,444	67,444	34,456	28,089		39,355		39,355		67,444				626	03/25/2036	1.A FM
..362334-NB-6	GSAA 2007-3 2A1A GSAA 2006-7 AF2 5.995% 03/25/46		09/01/2023	Paydown		12,636	12,636	9,199	5,719		6,917		6,917		12,636				181	03/25/2046	1.A FM
..362341-3C-1	GSMPS 2006-RP1 1AF1 GSMPS 2006-RP1 1AF1 5.784% 01/25/36		09/25/2023	Paydown		110,793	144,768	119,681			(8,888)		(8,888)		110,793				3,296	01/25/2036	1.A FM
..362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 3.922% 01/25/36		09/01/2023	Paydown		158,921	157,494	146,072	151,969		6,952		6,952		158,921				4,181	01/25/2036	1.A FM
..362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 3.922% 01/25/36		09/01/2023	Paydown		9,420	9,335	9,230	9,564		(144)		(144)		9,420				248	01/25/2036	3.A FM
..362341-4D-8	GSR 2006-AR1 2A1 GSR 2006-AR1 2A4 3.922% 01/25/36		09/01/2023	Paydown		43,207	42,881	38,821	41,870		1,338		1,338		43,207				1,136	01/25/2036	1.A FM
..362341-8H-5	GSR 2006-1F 1A6 GSR 2006-1F 6A3 7.500% 02/25/36		09/01/2023	Paydown			672	168	210		(131)	79	(210)						31	02/25/2036	1.A FM
..362341-DS-5	GSR 2005-6F 3A18 GSR 2005-6F 2A1 5.734% 07/25/35		09/25/2023	Paydown		159,642	159,642	140,150	139,824		19,818		19,818		159,642				5,704	07/25/2035	1.A FM
..362341-DZ-9	GSR 2005-6F 3A18 GSR 2005-6F 3A6 5.764% 07/25/35		09/25/2023	Paydown		49,878	49,878	43,336	43,698		6,181		6,181		49,878				1,756	07/25/2035	1.A FM
..362341-FN-4	GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.402% 07/25/35		09/01/2023	Paydown		5,029	4,977	3,535			1,495		1,495		5,029				28	07/25/2035	1.A FM
..362341-LL-1	GSMPS 2005-RP3 1AF GSMPS 2005-RP3 1AF 5.784% 09/25/35		09/25/2023	Paydown		26,562	29,578	25,794	26,216		346		346		26,562				886	09/25/2035	1.A FM
..362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B 5.974% 11/25/30		07/25/2023	Paydown		5	5				5		5		5					11/25/2030	6. FE
..362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B 5.974% 11/25/30		09/25/2023	Paydown		1	1				1		1		1					11/25/2030	6. Z
..362341-Q4-4	GSR 2005-9F 2B6 GSR 2005-9F 1A2 5.500% 12/25/35		09/25/2023	Paydown		18,423	19,162	15,614	15,234		3,189		3,189		18,423				725	12/25/2035	1.A FM
..362341-WE-5	GSR 2005-8F 2A7 GSR 2005-8F 4A1 6.000% 11/25/35		09/01/2023	Paydown		27,579	22,424	18,661	11,806		15,774		15,774		27,579				1,694	11/25/2035	1.A FM
..362341-WZ-8	GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481% 11/25/35		09/01/2023	Paydown		1,535	1,535	1,343	1,374		161		161		1,535				42	11/25/2035	1.A FM
..362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2 5.934% 12/25/35		09/25/2023	Paydown		52,964	52,964	31,442			21,523		21,523		52,964				556	12/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1 5.574% 12/25/46		09/25/2023	Paydown		17,146	17,146	5,642			11,504		11,504		17,146				116	12/25/2046	1.A FM
..362351-AC-2	GSAA 2006-20 1A1 GSAA 2006-20 2A1A 5.534% 12/25/46		09/25/2023	Paydown		45,767	45,767	31,505	25,968		19,800		19,800		45,767				368	12/25/2046	1.A FM
..36242D-4T-7	GSR 2005-AR3 2B5 GSR 2005-AR3 3A1 5.207% 05/25/35		09/01/2023	Paydown		46,517	46,517	37,508	33,402		13,115		13,115		46,517				1,232	05/25/2035	1.A FM
..36242D-AY-9	GSAMP TRUST GSAMP_04-SD1 GSAMP 2004-SD1 M2 7.834% 06/25/34		08/25/2023	Paydown		22,100	22,100	18,463	19,490		2,611		2,611		22,100				335	06/25/2034	1.A FM
..36242D-JK-0	GSAA 2004-9 B1 GSAA 2004-9 B1 9.934% 09/25/34		09/25/2023	Paydown			2,407	355			(355)		(355)						20	09/25/2034	1.A Z
..36242D-KR-3	GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-12 1A1 5.774% 12/25/34		09/25/2023	Paydown		6,449	6,449	5,943	6,108		340		340		6,449				225	12/25/2034	1.A FM
..36242D-MB-6	GSR 2004-13F B1 GSR 2004-13F B1 6.728% 11/25/34		09/01/2023	Paydown			20,627	6,188			(6,188)		(6,188)						156	11/25/2034	1.A FM
..36242D-PB-3	GSR 2004-14 2B6 GSR 2004-14 1A1 5.764% 12/25/34		09/25/2023	Paydown		2,315	2,315	2,066	2,156		159		159		2,315				81	12/25/2034	1.A FM
..36242D-T5-2	GSMPS 2005-RP2 1AF GSMPS 2005-RP2 1AF 5.784% 03/25/35		09/25/2023	Paydown		23,944	23,944	21,832	21,856		2,089		2,089		23,944				758	03/25/2035	1.A FM
..36242D-XG-3	GSMPS 2005-RP1 1AF GSMPS 2005-RP1 1AF 5.784% 01/25/35		09/25/2023	Paydown		463,624	463,624	402,897	373,815		63,196		63,196		463,624				15,116	01/25/2035	1.A FM
..36242D-Y3-1	GSR 2005-4F B3 GSR 2005-4F 6A1 6.500% 02/25/35		09/01/2023	Paydown		380	380	377	377		3		3		380				16	02/25/2035	1.A FM
..36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-13 AF3 6.040% 07/25/36		09/01/2023	Paydown		8,369	8,369	5,400	2,631		5,738		5,738		8,369				99	07/25/2036	1.A FM
..36245R-AA-7	GSAA 2007-6 1A1 GSAA 2007-6 1A1 5.674% 05/25/47		09/25/2023	Paydown		57,405	57,405	37,153	37,153		20,253		20,253		57,405				546	05/25/2047	1.A FM
..36245R-AB-5	GSAA 2007-6 1A1 GSAA 2007-6 1A2 5.874% 05/25/47		09/25/2023	Paydown		32,995	32,995	21,614	21,614		11,381		11,381		32,995				314	05/25/2047	1.A FM
..36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		09/15/2023	Redemption 100.0000		58,292	58,292	58,292	58,292						58,292				2,229	05/15/2038	1.A
..36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		08/15/2023	Redemption 100.0000		115,923	115,923	115,923	115,923						115,923				3,773	05/15/2038	1.B
..36250B-AH-9	GSMBS 2014-EB1A 2A4 GSMBS 2014-EB1A 2A4 3.928% 07/25/44		09/01/2023	Paydown		68	68	48			20		20		68				1	07/25/2044	1.A FE
..36251E-AH-2	GSMSC 2015-1R 2B GSMSC 2015-1R 2B 4.275% 01/26/36		09/01/2023	Paydown		80,711	80,711	70,199	70,199		10,513		10,513		80,711				2,083	01/26/2036	5.B FM
..36251E-AH-2	GSMSC 2015-1R 2B GSMSC 2015-1R 2B 4.275% 01/26/36		09/01/2023	Paydown		80,711	80,711	73,737	73,737		6,974		6,974		80,711				2,083	01/26/2036	5.C FM
..362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1 3.619% 08/27/37		09/01/2023	Paydown		205,625	182,238	131,577	131,538		74,804	718	74,086		205,625				6,267	08/27/2037	1.A FM
..362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 06/15/34		09/15/2023	Redemption 100.0000		62,334	62,334	62,334	61,219		1,115		1,115		62,334				1,709	06/15/2034	1.D
..36253P-AE-2	GSMS 2017-GS6 A3 GSMS 2017-GS6 XA 1.156% 05/10/50		09/01/2023	Paydown				5,087	4,056		(4,056)		(4,056)						695	05/10/2050	1.A FE
..36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS 3.770% 12/31/44		07/01/2023	Redemption 100.0000		249,726	249,726	249,726	249,726						249,726				4,710	12/31/2044	2.B PL
..362611-AF-2	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 3A3 6.250% 09/25/36		09/01/2023	Paydown		7,695	8,929	8,206	9,197		(1,502)		(1,502)		7,695				342	09/25/2036	5.A FM
..362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36		09/01/2023	Paydown			1,554	1,180	864		(864)		(864)						57	09/25/2036	1.A FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		09/01/2023	Paydown			3,227	2,481	1,758		(1,758)		(1,758)						115	09/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		09/01/2023	Paydown			173	129	95		(95)		(95)						7	09/25/2036	1.C FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		07/01/2023	Paydown			2,390	1,838	1,302		(1,302)		(1,302)						74	09/25/2036	1.E FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		08/01/2023	Paydown			488	365	270		(270)		(270)						17	09/25/2036	2.A FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		07/01/2023	Paydown			490	366	271		(271)		(271)						15	09/25/2036	2.C FM
..362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37		09/01/2023	Paydown			2,970	2,145	2,004		(2,004)		(2,004)						112	03/25/2037	4.A FM
..36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		09/01/2023	Paydown		10,458	10,458	314			10,144		10,144		10,458				11	05/25/2036	1.A FM
..36298N-AC-8	GSR 2006-7F 5A2 GSR 2006-7F 1A1 5.000% 08/25/36		09/01/2023	Paydown		2,045	2,134	1,761	1,373		672		672		2,045				71	08/25/2036	1.A FM
..36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		09/25/2023	Paydown			383				(383)		(383)						164	08/25/2036	6. FE
..367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 6.094% 12/25/35		09/25/2023	Paydown			(96,226)	(62,066)			62,066		62,066						2,865	12/25/2035	1.A FM
..37045V-AF-7	GENERAL MOTORS Senior Unsecured 6.250% 10/02/43		08/30/2023	ALRE - DFL Trust AAM		2,722,432	2,900,000	2,800,386	2,801,735		1,527		1,527		2,803,263		(80,831)	(80,831)	165,139	10/02/2043	2.B FE
..37187A-AF-1	GENESIS FINANCIAL GNFL_20 GNFL 2020 A 8.390% 01/17/26		08/17/2023	Paydown		2,563,511	2,563,511	2,563,511							2,563,511				87,502	01/17/2026	1.C PL
..37187A-AF-1	GENESIS FINANCIAL GNFL_20 GNFL 2020 A 8.390% 01/17/26		09/17/2023	Paydown		1,316,986	1,316,986	1,316,986							1,316,986				60,910	01/17/2026	1.C Z
..37187A-AJ-3	GENESIS FINANCIAL GNFL_20 GNFL 2020 D 11.520% 01/17/26		08/17/2023	Paydown		883,893	883,893	883,893							883,893				21,910	01/17/2026	3.B PL
..37187A-AJ-3	GENESIS FINANCIAL GNFL_20 GNFL 2020 D 11.520% 01/17/26		09/17/2023	Paydown		454,094	454,094	454,094							454,094				18,542	01/17/2026	3.B Z
..37187A-AK-0	GENESIS FINANCIAL GNFL_20 GNFL 2020 E 12.150% 01/17/26		08/17/2023	Paydown		350,613	350,613	350,613							350,613				9,116	01/17/2026	4.B PL
..37187A-AK-0	GENESIS FINANCIAL GNFL_20 GNFL 2020 E 12.150% 01/17/26		09/17/2023	Paydown		180,125	180,125	180,125							180,125				7,715	01/17/2026	4.B Z
..37187E-AA-4	GPCC 2022-1 B GPCC 2022-1 A 9.250% 01/15/31		07/24/2023	Various		50,288,803	50,334,573	50,284,141	21,456,611		3,671		3,671		50,288,803				1,354,840	01/15/2031	1.B PL
..37187E-AB-2	GPCC 2022-1 B GPCC 2022-1 B 10.500% 01/15/31		07/24/2023	Security Withdraw		5,504,798	5,504,022	5,504,022	162,680		776		776		5,504,798				187,831	01/15/2031	1.E PL
..37187E-AC-0	GPCC 2022-1 B GPCC 2022-1 C 12.000% 01/15/31		07/24/2023	Security Withdraw		8,434,373	8,434,300	8,434,300	249,128		73		73		8,434,373				341,513	01/15/2031	2.B PL
..37187E-AD-8	GPCC 2022-1 B GPCC 2022-1 D 14.500% 01/15/31		07/24/2023	Security Withdraw		17,038,906	17,057,000	17,037,267	504,000		1,639		1,639		17,038,906				814,992	01/15/2031	3.C PL
..37187E-AE-6	GPCC 2022-1 B GPCC 2022-1 E 17.200% 01/15/31		07/24/2023	Security Withdraw		5,441,000	5,441,000	5,441,000	161,000						5,441,000				304,598	01/15/2031	4.C PL
..37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC SR SECD NTS 3.580% 06/30/51		09/30/2023	Redemption 100.0000		5,976	5,976	5,976	5,976						5,976				160	06/30/2051	1.G Z
..37331N-AD-3	GEORGIA-PACIFIC SR NTS 3.734% 07/15/23		07/15/2023	Maturity		910,000	910,000	887,432	908,520		1,480		1,480		910,000				33,979	07/15/2023	1.G FE
..37959G-AD-9	GLOBAL ATLANTI Senior Unsecured 7.950% 06/15/33		07/19/2023	Barclays		3,056,460	3,000,000	2,934,750			432		432		2,935,182		121,278	121,278	23,850	06/15/2033	2.B FE
..38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		09/01/2023	Paydown		71,518	71,518	58,645			12,873		12,873		71,518				2,132	05/25/2036	1.A FM
..38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2 5.750% 10/25/36		09/01/2023	Paydown		8,965	8,290	8,083			882		882		8,965				294	10/25/2036	2.B FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2 5.750% 10/25/36		07/01/2023	Paydown		4,753	5,584	5,444			(692)		(692)		4,753				132	10/25/2036	2.C FM
38141G-A3-8	GOLDMAN SACHS GP Junior Subordinated 7.500% 02/10/24		08/14/2023	Various		3,523,730	3,500,000	3,500,000							3,500,000		23,730	23,730		02/10/2124	3.A FE
39121J-AE-0	GREAT RIVER ENERGY Secured 6.254% 07/01/38		07/01/2023	Various		3,466,577	3,466,577	3,803,835	3,769,631		(303,054)		(303,054)		3,466,577				216,800	07/01/2038	1.G FE
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG SER 2008A 7.233% 07/01/38		08/10/2023	Various		48,685	48,685	48,685	48,685						48,685				3,581	07/01/2038	1.G FE
39538W-BY-3	GPMF 2005-AR4 2A1 GPMF 2005-AR4 4A1A 6.054% 10/25/45		08/25/2023	Paydown		1,444	1,444	1,170	1,273		171		171		1,444				53	10/25/2045	1.A FM
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.994% 11/25/45		09/25/2023	Paydown		434,300	463,009	324,093	64,823		106,508		106,508		434,300				12,003	11/25/2045	1.A FM
39538W-EL-8	GPMF 2005-AR5 2A1 GPMF 2005-AR5 3A2 5.974% 11/25/46		09/25/2023	Paydown		6,353	6,353	3,209			3,145		3,145		6,353				182	11/25/2046	1.A FM
39538W-GF-9	GPMF 2006-AR2 3A2 GPMF 2006-AR2 G3A1 5.574% 03/25/36		09/25/2023	Paydown		53,751	53,751	51,913	50,805		2,946		2,946		53,751				1,802	03/25/2036	1.A FM
39538W-GG-7	GPMF 2006-AR2 3A2 GPMF 2006-AR2 3A2 6.074% 03/25/36		09/25/2023	Paydown		309	309	58			251		251		309				2	03/25/2036	1.A FM
39538W-HC-5	GPMF 2006-AR3 3A1 GPMF 2006-AR3 3A1 5.894% 04/25/36		09/25/2023	Paydown		2,368	2,368	2,190			178		178		2,368				48	04/25/2036	1.A Z
39951#-AA-1	GROUND LEASE TRUST A - 2018A P/T CERTS 4.580% 02/15/51		09/15/2023	Redemption 100.0000		25,494	25,494	25,494	25,494						25,494				779	02/15/2051	2.A PL
40867#-AD-6	HAMPAC LLC (YUBA CNTY CA) SECD NTS 4.250% 08/10/42		09/10/2023	Redemption 100.0000		40,266	40,266	40,266	40,266						40,266				1,145	08/10/2042	1.D
41161M-AA-8	HVMLT 2006-5 1A1A HVMLT 2006-5 1A1A 5.536% 07/19/47		09/01/2023	Paydown		228,738	190,428	75,223			153,515		153,515		228,738				3,715	07/19/2047	1.A FM
41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A 5.801% 07/19/46		08/21/2023	Paydown		320,906	320,906	181,664	112,266		152,013		152,013		320,906				5,908	07/19/2046	1.A FM
41161M-AE-0	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1C 5.982% 07/19/46		08/21/2023	Paydown		2,491	128,997	322			2,168		2,168		2,491				1,689	07/19/2046	1.A Z
41161P-A5-2	HVMLT 2005-16 2A1B HVMLT 2005-16 1A1A 5.941% 01/19/36		09/19/2023	Paydown		67,477	67,554	24,453	16,076		51,400		51,400		67,477				1,650	01/19/2036	1.A FM
41161P-BV-4	HVMLT 2006-5 1A1A HVMLT 2003-2 1A 6.182% 10/19/33		09/19/2023	Paydown		33,836	33,836	32,640	33,209		627		627		33,836				1,257	10/19/2033	1.A FM
41161P-GZ-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A1 5.234% 11/19/34		09/01/2023	Paydown		5,312	4,925	4,617	4,723		589		589		5,312				173	11/19/2034	3.A FM
41161P-HC-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A4A 6.241% 11/19/34		09/19/2023	Paydown		11,547	11,547	9,858	10,346		1,201		1,201		11,547				414	11/19/2034	1.A FM
41161P-HJ-0	HVMLT 2004-9 4A1A HVMLT 2004-9 4A1A 6.201% 12/19/34		09/19/2023	Paydown		13,691	13,691	11,749	11,686		2,005		2,005		13,691				472	12/19/2034	1.A FM
41161P-JG-9	HVMLT 2004-9 4A1A HVMLT 2004-9 4A3 6.241% 12/19/34		09/19/2023	Paydown		134,659	134,939	102,867	110,234		24,425		24,425		134,659				4,657	12/19/2034	1.A FM
41161P-K4-4	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A 4.575% 02/25/36		09/01/2023	Paydown		18,042	18,042	16,716	16,769		1,276	3	1,273		18,042				525	02/25/2036	1.D FM
41161P-KA-0	HVMLT 2004-11 3A1A HVMLT 2004-11 2A2A 6.081% 01/19/35		09/19/2023	Paydown		4,449	4,449	3,664	3,517		932		932		4,449				132	01/19/2035	1.A FM
41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 6.141% 01/19/35		09/19/2023	Paydown		3,284	3,284	2,948	2,949		334		334		3,284				111	01/19/2035	1.A FM
41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 6.141% 01/19/35		08/21/2023	Paydown		2,727	2,727	2,448	2,450		278		278		2,727				81	01/19/2035	1.B FM
41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 6.141% 01/19/35		07/19/2023	Paydown		4,058	4,058	3,643	3,645		413		413		4,058				105	01/19/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 6.201% 01/19/35		09/19/2023	Paydown		3,707	3,707	2,441	3,010		697		697		3,707				110	01/19/2035	1.A FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 6.201% 01/19/35		09/19/2023	Paydown		151	151	127	138		13		13		151				5	01/19/2035	2.C FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 6.201% 01/19/35		08/21/2023	Paydown		312	312	262	285		26		26		312				9	01/19/2035	3.A FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 6.201% 01/19/35		09/19/2023	Paydown		1,206	1,206	1,076	1,129		77		77		1,206				36	01/19/2035	3.B FM
..41161P-LD-3	HVMLT 2005-1 2A1A HVMLT 2005-1 2A1A 5.981% 03/19/35		09/19/2023	Paydown		8,665	8,665	7,712			953		953		8,665				241	03/19/2035	1.A FM
..41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.961% 05/19/35		09/19/2023	Paydown		98,422	87,688	39,686	32,676		65,746		65,746		98,422				2,870	05/19/2035	1.A FM
..41161P-MF-7	HVMLT 2005-3 1A HVMLT 2005-3 1A 5.961% 06/19/35		09/19/2023	Paydown		570,965	570,965	357,447	313,863		257,103		257,103		570,965				16,789	06/19/2035	1.A FM
..41161P-QU-0	HVMLT 2005-8 2B3 HVMLT 2005-8 1A2A 6.101% 09/19/35		09/19/2023	Paydown		184,076	184,076	140,158	136,646		47,430		47,430		184,076				4,957	09/19/2035	1.A FM
..41161P-TN-3	HVMLT 2005-10 2A1A HVMLT 2005-10 2A1A 6.061% 11/19/35		09/19/2023	Paydown		5,361	5,361	4,732	4,440		922		922		5,361				142	11/19/2035	3.C FM
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.626% 10/19/35		09/01/2023	Paydown		54,416	54,416	32,377			22,038		22,038		54,416				733	10/19/2035	1.A FM
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.626% 10/19/35		09/01/2023	Paydown		100,814	100,814	84,285	82,041		18,773		18,773		100,814				2,673	10/19/2035	3.A FM
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.626% 10/19/35		07/01/2023	Paydown		74,731	74,731	62,478	60,814		13,916		13,916		74,731				1,716	10/19/2035	3.B FM
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.626% 10/19/35		09/01/2023	Paydown		41,164	41,164	35,709	34,175		6,989		6,989		41,164				1,029	10/19/2035	3.C FM
..41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12 6.941% 10/19/35		09/19/2023	Paydown		273,050	273,050	206,985	211,799		63,162	1,910	61,252		273,050				6,893	10/19/2035	1.A FM
..41161P-WB-5	HVMLT 2005-13 2A11 HVMLT 2005-13 2A11 6.001% 02/19/36		08/21/2023	Paydown		43,814	43,814	22,690			21,125		21,125		43,814				1,003	02/19/2036	1.A FM
..41161P-WC-3	HVMLT 2005-13 2A11 HVMLT 2005-13 2A12 6.981% 02/19/36		08/21/2023	Paydown		48,294	48,294	28,613	29,959		18,631	295	18,336		48,294				1,461	02/19/2036	3.B FM
..41161P-XN-8	HVMLT 2005-15 X3B HVMLT 2005-15 3A12 5.979% 10/20/45		09/20/2023	Paydown		141,192	141,192	100,230	96,221		44,971		44,971		141,192				3,397	10/20/2045	1.A FM
..41161P-YX-5	HVMLT 2005-16 2A1B HVMLT 2005-16 2A1B 6.102% 01/19/36		08/21/2023	Paydown		17	202	174			(157)		(157)		17				(467)	01/19/2036	1.A Z
..41161U-AC-6	HVMLT 2006-6 2A1A HVMLT 2006-6 2A1A 4.455% 08/19/36		09/01/2023	Paydown		593	593	363	378		218	2	216		593				18	08/19/2036	2.B FM
..41161U-AC-6	HVMLT 2006-6 2A1A HVMLT 2006-6 2A1A 4.455% 08/19/36		08/01/2023	Paydown		10,502	21,644	13,226	13,771		(3,180)	88	(3,268)		10,502				571	08/19/2036	2.C FM
..41161X-AC-0	HVMLT 2006-9 2A1A HVMLT 2006-9 2A1A 5.861% 11/19/36		08/21/2023	Paydown		224,661	224,646	183,641	189,759		34,902		34,902		224,661				5,324	11/19/2036	1.A FM
..41161X-AC-0	HVMLT 2006-9 2A1A HVMLT 2006-9 2A1A 5.861% 11/19/36		08/30/2023	ALRE - DFL Trust AAM		6,392,837	7,532,641	6,157,689	6,362,831		34,622		34,622		6,397,453		(4,616)	(4,616)	213,992	11/19/2036	1.A FM
..41162B-AA-1	HVMLT 2006-SB1 A1B HVMLT 2006-SB1 A1A 5.476% 12/19/36		09/01/2023	Paydown		51,908	63,756	50,921	50,821		1,087		1,087		51,908				1,202	12/19/2036	1.A FM
..41162C-AC-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-10 2A1A 5.621% 11/19/36		09/19/2023	Paydown		254,938	254,938	195,304	209,220		45,718		45,718		254,938				4,470	11/19/2036	1.A FM
..41162D-AD-1	HVMLT 2006-12 B1 HVMLT 2006-12 2A13 5.921% 12/19/36		09/19/2023	Paydown		10,836	8,950	7,676	9,279		1,557		1,557		10,836				297	12/19/2036	4.A FM
..41162D-AF-6	HVMLT 2006-12 B1 HVMLT 2006-12 2A2A 5.821% 01/19/38		09/19/2023	Paydown		227,467	227,467	203,292	212,423		15,044		15,044		227,467				5,413	01/19/2038	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..41164L-AB-5	HVMLT 2007-2 2A1A HVMLT 2007-2 2A1A 5.754% 05/25/38		08/25/2023	Paydown		190,046	190,046	143,822	149,746		40,299		40,299		190,046				3,924	05/25/2038	1.A FM
..41164L-AB-5	HVMLT 2007-2 2A1A HVMLT 2007-2 2A1A 5.754% 05/25/38		08/30/2023	ALRE - DFL Trust AAM		14,009,180	17,282,328	13,078,874	13,617,612		44,422		44,422		13,662,035		347,145	347,145	397,083	05/25/2038	1.A FM
..41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.861% 03/19/37		09/19/2023	Paydown		873	(951)	(818)			1,690		1,690		873				56	03/19/2037	1.A FM
..41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.861% 03/19/37		07/19/2023	Paydown		2,613	971	835			1,778		1,778		2,613				70	03/19/2037	6. FM
..41164U-AB-5	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1A 5.841% 05/19/47		09/19/2023	Paydown		60,733	60,733	58,486	58,603		2,130		2,130		60,733				1,360	05/19/2047	1.A FM
..41164U-AD-1	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1C 6.021% 05/19/47		09/19/2023	Paydown		2,076	2,076				2,076		2,076		2,076				35	05/19/2047	6. *
..41165A-AD-4	HVMLT 2007-5 A1A HVMLT 2007-5 A1C 5.721% 09/19/37		09/19/2023	Paydown		6,188	(14,456)	(2,494)			8,682		8,682		6,188				422	09/19/2037	1.A FM
..411707-AF-9	HNGRY 2018-1A A23 HNGRY 2018-1A A23 5.710% 06/20/48		09/20/2023	Paydown		62,500	62,500	62,581	62,669		(169)		(169)		62,500				2,498	06/20/2048	2.B FE
..41781#-AA-3	HARVEY STONE LLC SR SECD NTS 4.910% 04/15/26		07/01/2023	Redemption 100.0000		922,560	922,560	922,560	922,560						922,560				22,649	04/15/2026	2.C PL
..42307T-AG-3	KRAFT HEINZ FOOD Senior Unsecured 6.750% 03/15/32		08/30/2023	ALRE - DFL Trust AAM		5,433,915	5,000,000	5,693,203	5,397,276		(22,375)		(22,375)		5,374,901		59,014	59,014	323,438	03/15/2032	2.B FE
..437076-CS-9	HOME DEPOT INC Senior Unsecured 4.500% 09/15/32		08/30/2023	ALRE - DFL Trust AAM		978,224	1,000,000	998,810	998,834		62		62		998,897		(20,673)	(20,673)	42,625	09/15/2032	1.F FE
..437084-AV-8	HEAT 2004-1 AIO2 HEAT 2004-1 M1 6.379% 06/25/34		09/25/2023	Paydown		12,937	12,937	11,750	12,443		494		494		12,937				460	06/25/2034	1.A FM
..437084-DX-1	HEAT 2005-1 R2 HEAT 2004-5 M2 6.379% 11/25/34		09/25/2023	Paydown		110,218	110,218	105,073	109,826		392		392		110,218				3,521	11/25/2034	1.A FM
..437084-EH-5	HEAT 2005-1 R2 HEAT 2004-5 AIOS 0.000% 11/25/34		09/25/2023	Paydown			383,139												502	11/25/2034	6. *
..437084-LS-3	HEAT 2005-4 R2 HEAT 2005-4 M7 7.114% 10/25/35		09/25/2023	Paydown			(2,086)	(1,503)			1,503		1,503						15	10/25/2035	1.A FM
..437084-UU-8	HEAT 2006-3 M3 HEAT 2006-3 M3 6.079% 07/25/36		09/25/2023	Paydown			(760)	(403)			403		403						12	07/25/2036	6. FM
..43708A-AH-5	INHEL 2002-A AR INHEL 2002-A M2 7.309% 05/25/33		09/25/2023	Paydown			28,531	14,265			(14,265)		(14,265)						1,261	05/25/2033	5.C FM
..43709N-AD-5	HEAT 2006-7 2A3 HEAT 2006-7 2A3 5.734% 01/25/37		09/25/2023	Paydown		171,006	171,006	130,164	131,646		39,360		39,360		171,006				2,891	01/25/2037	1.A FM
..43709X-AD-3	INABS 2006-E M4 INABS 2006-E 2A2 5.554% 04/25/37		09/25/2023	Paydown		19,038	19,038	11,681	11,395		7,642		7,642		19,038				308	04/25/2037	1.A FM
..43709X-AE-1	INABS 2006-E M4 INABS 2006-E 2A3 5.604% 04/25/37		09/25/2023	Paydown		96,405	96,405	58,685	57,280		39,125		39,125		96,405				1,562	04/25/2037	1.A FM
..43739E-AB-3	HMBT 2004-1 1M2 HMBT 2004-1 2A 6.294% 08/25/29		09/25/2023	Paydown		19,164	19,164	18,480	18,505		660		660		19,164				687	08/25/2029	1.A FM
..43789Y-AB-8	HOF 2020-BPL1 A2 HOF 2020-BPL1 A2 8.438% 08/25/25		09/25/2023	Paydown		62,710	62,710	47,660			15,050		15,050		62,710				1,911	08/25/2025	1.A Z
..438516-BB-1	HONEYWELL INTL Senior Unsecured 5.375% 03/01/41		08/30/2023	ALRE - DFL Trust AAM		13,120,879	13,000,000	13,333,270	13,331,080		(7,199)		(7,199)		13,323,882		(203,003)	(203,003)	696,809	03/01/2041	1.F FE
..44107#-AA-4	SOUTH BROWARD HOSP DIST FLA SR SECD NTS 5.610% 06/15/25		09/15/2023	Redemption 100.0000		183,394	183,394	183,394	183,394						183,394				6,862	06/15/2025	1.D
..44107#-AB-2	SOUTH BROWARD HOSP DIST FLA SR SECD NTS SER 2008 6.000% 06/15/25		09/15/2023	Redemption 100.0000		53,567	53,567	53,567	53,567						53,567				2,144	06/15/2025	1.D
..44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A 5.694% 12/25/36		09/25/2023	Paydown		3,455	3,455	1,278			2,177		2,177		3,455				37	12/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..446150-AX-2	HUNTINGTON BANCS INC Subordinated 2.487% 08/15/36		08/29/2023	JANE STREET EXECUTION SERVICES		737,890	1,000,000	1,000,000	1,000,000						1,000,000		(262,110)	(262,110)	25,906	08/15/2036	2.A FE
..45254N-KY-2	IMM 2004-9 1A1 IMM 2004-9 1A2 6.314% 01/25/35		09/25/2023	Paydown		30,826	30,826	25,443	25,485		5,340		5,340		30,826				1,233	01/25/2035	1.A FM
..45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2 6.234% 04/25/35		09/25/2023	Paydown		61,542	61,542	53,542			8,001		8,001		61,542				1,782	04/25/2035	1.A FM
..45254N-PL-5	IMM 2005-4 1M5 IMM 2005-4 1M5 6.114% 05/25/35		09/25/2023	Paydown		4,722	(84,730)				4,722		4,722		4,722				1,265	05/25/2035	6. *
..45254N-PQ-4	IMM 2005-4 1M5 IMM 2005-4 1B1 6.734% 05/25/35		09/25/2023	Paydown		5,050	(90,614)				5,050		5,050		5,050				1,542	05/25/2035	6. *
..45254N-PV-3	IMM 2005-5 M3 IMM 2005-5 A2 5.654% 08/25/35		08/25/2023	Paydown		11,546	11,546	9,777	10,140		1,406		1,406		11,546				382	08/25/2035	1.A FM
..45254N-QA-8	IMM 2005-5 M3 IMM 2005-5 M3 6.014% 08/25/35		09/25/2023	Paydown		968	(26,870)				968		968		968				431	08/25/2035	6. *
..45254N-RW-9	IMPAC CMB TRUST IMM_05-8 IMM 2005-8 2M2 6.559% 02/25/36		09/25/2023	Paydown		15,457	15,457	13,737	14,479		978		978		15,457				659	02/25/2036	1.A FM
..45254T-QW-7	IMSA 2004-4 M5 IMSA 2004-4 M5 7.084% 02/25/35		09/25/2023	Paydown			(7)	(7)	(7)		7		7							02/25/2035	2.A FM
..45254T-SN-5	IMSA 2005-2 A1M IMSA 2005-2 A1M 6.214% 03/25/36		09/25/2023	Paydown		1,928	62,551				1,928		1,928		1,928				1,670	03/25/2036	1.A Z
..45254T-SS-4	IMSA 2005-2 A1M IMSA 2005-2 A2D 6.294% 03/25/36		09/25/2023	Paydown		23,020	26,634	19,315	18,196		4,825		4,825		23,020				653	03/25/2036	1.A FM
..45254T-TZ-7	IMSA 2006-1 1A12 IMSA 2006-1 2M2 6.364% 05/25/36		09/25/2023	Paydown		1,585	1,585	1,346	1,460		125		125		1,585				59	05/25/2036	1.A FM
..45254T-UD-4	IMSA 2006-1 1A12 IMSA 2006-1 1A12 5.381% 05/25/36		09/01/2023	Paydown		20,806	20,790	20,777			29		29		20,806				38,850	05/25/2036	1.A Z
..45255R-AZ-0	IMSA 2006-3 A7 IMSA 2006-3 A7 5.974% 11/25/36		07/25/2023	Paydown			115,036	90,930			(90,930)		(90,930)						516	11/25/2036	1. FM
..45255R-AZ-0	IMSA 2006-3 A7 IMSA 2006-3 A7 5.974% 11/25/36		09/25/2023	Paydown			191,354	151,255			(151,255)		(151,255)						1,680	11/25/2036	1.A FM
..45660L-4E-6	RAST 2005-A15 5A1 RAST 2005-A15 3A1 5.750% 02/25/36		09/01/2023	Paydown		16,594	16,594	15,126	15,126		1,467		1,467		16,594				645	02/25/2036	4.B FM
..45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		08/01/2023	Paydown		4,566	4,566	1,556			3,010		3,010		4,566				50	02/25/2036	1.A FM
..45660L-4W-6	INDX 2005-AR33 1A1 INDX 2005-AR33 1A1 3.608% 01/25/36		09/01/2023	Paydown		20,656	20,656	15,764			4,892		4,892		20,656				70	01/25/2036	1.A FM
..45660L-6K-0	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3 6.000% 04/25/36		09/01/2023	Paydown			(4,079)	(2,361)	(2,293)		2,293		2,293						114	04/25/2036	3.B FM
..45660L-BW-8	RAST 2004-A10 A2 RAST 2004-A10 A2 5.500% 02/25/35		08/01/2023	Paydown		196,220	196,220	181,811			14,410		14,410		196,220				5,354	02/25/2035	1.A FM
..45660L-CN-7	INDX 2005-AR2 B6 INDX 2005-AR2 2A2A 6.114% 02/25/35		09/25/2023	Paydown		51,272	50,621	44,554	44,554		6,718		6,718		51,272				1,726	02/25/2035	1.A FM
..45660L-EJ-4	INDX 2005-AR4 2A2 INDX 2005-AR4 2A2 6.114% 03/25/35		09/25/2023	Paydown		23	(9,082)	(7,743)			7,766		7,766		23				53	03/25/2035	1.A Z
..45660L-F8-7	INDX 2005-AR23 2B3 INDX 2005-AR23 5A1 3.884% 11/25/35		09/01/2023	Paydown		49,398	41,552	34,428	33,443		15,955		15,955		49,398				1,461	11/25/2035	4.A FM
..45660L-F8-7	INDX 2005-AR23 2B3 INDX 2005-AR23 5A1 3.884% 11/25/35		07/01/2023	Paydown		19,442	19,442	16,109	15,648		3,794		3,794		19,442				400	11/25/2035	4.B FM
..45660L-GE-3	INDX 2005-AR6 2A2 INDX 2005-AR6 2A2 6.094% 04/25/35		07/25/2023	Paydown		4,131	4,131	3,344			787		787		4,131				13	04/25/2035	6. FE
..45660L-GE-3	INDX 2005-AR6 2A2 INDX 2005-AR6 2A2 6.094% 04/25/35		09/25/2023	Paydown		7,929	7,929	6,418			1,511		1,511		7,929				64	04/25/2035	6. FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-GQ-6	INDX 2005-AR5 B1 INDX 2005-AR5 1A1 3.410% 05/25/35		09/01/2023	Paydown		889	889	726	832		56		56		889				19	05/25/2035	1.A FM
..45660L-MX-4	INDX 2005-AR9 3A1 INDX 2005-AR9 3A1 4.219% 07/25/35		09/01/2023	Paydown		312,999	312,999	239,396			73,603		73,603		312,999				6,026	07/25/2035	1.A FM
..45660L-RU-5	INDX 2005-AR14 2A1C INDX 2005-AR14 1A1A 5.994% 07/25/35		07/25/2023	Paydown		94,140	94,140	72,854	69,581		24,560		24,560		94,140				2,299	07/25/2035	1.A FM
..45660L-RZ-4	INDX 2005-AR14 2A1C INDX 2005-AR14 2A1C 6.214% 07/25/35		09/25/2023	Paydown		1,626	1,676				1,626		1,626		1,626				32	07/25/2035	6. *
..45660L-T2-5	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A14 A3 5.500% 12/25/35		08/01/2023	Paydown			756	486	486		(486)		(486)						22	12/25/2035	3.C FM
..45660L-TS-8	RAST 2005-A9 B5 RAST 2005-A9 A5 5.500% 07/25/35		09/01/2023	Paydown		9,996	9,996	7,583	7,681		2,360	45	2,315		9,996				371	07/25/2035	4.B FM
..45660L-WD-7	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1A 6.054% 10/25/36		08/25/2023	Paydown		11,258	11,258	6,001			5,257		5,257		11,258				204	10/25/2036	1.A FM
..45660L-WE-5	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1B 6.994% 10/25/36		08/25/2023	Paydown		171,209	171,209	118,189	99,404		71,805		71,805		171,209				4,248	10/25/2036	1.A FM
..45660L-WF-2	INDX 2005-AR18 2A1A INDX 2005-AR18 2A2C 6.654% 10/25/36		09/25/2023	Paydown		1,333	338	154			1,179		1,179		1,333				52	10/25/2036	1.A FM
..45660L-Y3-7	INDX 2005-AR29 A2 INDX 2005-AR29 A2 3.579% 01/25/36		09/01/2023	Paydown		2,522	2,819				2,522		2,522		2,522				35	01/25/2036	6. *
..45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 4.135% 10/25/35		09/01/2023	Paydown		1,961	1,961	1,569			392		392		1,961				41	10/25/2035	3.C FM
..45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 4.135% 10/25/35		07/01/2023	Paydown		966	966	773			193		193		966				15	10/25/2035	6. FM
..45660L-YW-3	INDB 2005-1 A1 INDB 2005-1 A1 6.034% 11/25/35		07/25/2023	Paydown			21,721	14,011			(14,011)		(14,011)						17	11/25/2035	1. FM
..45660L-YW-3	INDB 2005-1 A1 INDB 2005-1 A1 6.034% 11/25/35		09/25/2023	Paydown		9,400	1,637	1,056			8,344		8,344		9,400				121	11/25/2035	1.A FM
..45660N-2J-3	INDX 2004-AR8 B6 INDX 2004-AR8 2A2A 6.234% 11/25/34		09/25/2023	Paydown		71,244	71,244	63,807	65,902		5,342		5,342		71,244				1,834	11/25/2034	1.A FM
..45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1 6.214% 12/25/34		09/25/2023	Paydown		8,781	8,144	5,864			2,917		2,917		8,781				199	12/25/2034	1.A FM
..45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1 6.214% 12/25/34		09/25/2023	Paydown		59,731	55,399	45,226	47,962		11,769		11,769		59,731				1,524	12/25/2034	3.C FM
..45660N-6S-9	INDX 2004-AR11 B6 INDX 2004-AR11 2A 3.913% 12/25/34		09/01/2023	Paydown		13,775	13,775	12,567	13,059		716		716		13,775				357	12/25/2034	1.A FM
..45660N-S2-2	INDX 2004-AR5 B6 INDX 2004-AR5 1A1 6.254% 08/25/34		08/25/2023	Paydown		20,926	20,926	14,780	13,988		6,939		6,939		20,926				518	08/25/2034	3.C FM
..45660N-S4-8	INDX 2004-AR5 B6 INDX 2004-AR5 2A1B 6.234% 08/25/34		08/25/2023	Paydown		227	227	172			54		54		227				5	08/25/2034	1.A FM
..45660N-T8-8	INDX 2004-AR7 B4 INDX 2004-AR7 A1 6.314% 09/25/34		07/25/2023	Paydown		1,779	1,779	1,516			263		263		1,779				7	09/25/2034	1. FM
..45660N-T8-8	INDX 2004-AR7 B4 INDX 2004-AR7 A1 6.314% 09/25/34		09/25/2023	Paydown		3,741	3,741	3,188			552		552		3,741				36	09/25/2034	1.A FM
..45660N-T9-6	INDX 2004-AR7 B4 INDX 2004-AR7 A2 6.294% 09/25/34		09/25/2023	Paydown		10,585	10,585	9,537	9,536		1,048		1,048		10,585				306	09/25/2034	1.A FM
..45661E-AA-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR2 1A1A 5.874% 04/25/46		09/25/2023	Paydown		134,879	134,879	115,821	118,950		15,929		15,929		134,879				3,293	04/25/2046	1.A FM
..45661E-AX-2	INDX 2006-AR4 A1C INDX 2006-AR4 A1C 6.114% 05/25/46		09/25/2023	Paydown		43,707	(79,057)	(1,703)			45,410		45,410		43,707				1,978	05/25/2046	6. *
..45661E-QM-4	INDX 2006-AR5 2A1 INDX 2006-AR5 2A1 3.425% 05/25/36		09/01/2023	Paydown		16,911	9,183	8,515	8,574		8,337		8,337		16,911				587	05/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45661E-DB-7	INDX 2006-AR7 3A2 INDX 2006-AR7 3A2 3.533% 05/25/36		09/01/2023	Paydown		1,445	(15,532)				1,445		1,445		1,445				(129)	05/25/2036	6. *
..45661E-GC-2	INDX 2006-AR9 2A1 INDX 2006-AR9 1A1 3.729% 06/25/36		09/01/2023	Paydown		103	103	68	71		35	2	33		103				2	06/25/2036	5.B FM
..45661E-GH-1	INDX 2006-AR9 2A1 INDX 2006-AR9 3A2 5.784% 06/25/36		09/25/2023	Paydown		908	908	853	854		55		55		908				38	06/25/2036	1.A FM
..45662D-AC-9	INDX 2006-AR29 A3 INDX 2006-AR29 A3 5.774% 11/25/36		07/25/2023	Paydown		8,926	8,926	8,484			442		442		8,926				26	11/25/2036	1. FM
..45662D-AC-9	INDX 2006-AR29 A3 INDX 2006-AR29 A3 5.774% 11/25/36		09/25/2023	Paydown		7,413	7,413	7,046			367		367		7,413				48	11/25/2036	1.A FM
..45662F-AB-6	INDA 2006-AR3 1A2 INDA 2006-AR3 1A2 3.732% 12/25/36		09/01/2023	Paydown		734	779				734		734		734				(4)	12/25/2036	6. *
..456654-AB-8	IMJA 2007-A2 2A2 IMJA 2007-A2 1A2 6.000% 10/25/37		07/01/2023	Paydown		4,574	(23,185)				4,574		4,574		4,574				668	10/25/2037	6. *
..456654-AD-4	IMJA 2007-A2 2A2 IMJA 2007-A2 2A2 6.500% 10/25/37		09/01/2023	Paydown			(27,873)												617	10/25/2037	6. *
..456672-AD-6	IMSC 2007-AR1 2A2 IMSC 2007-AR1 2A2 3.840% 06/25/37		09/01/2023	Paydown		844	(13,687)				844		844		844				197	06/25/2037	6. *
..456673-AA-0	INDA 2007-AR3 1A1 INDA 2007-AR3 1A1 4.717% 07/25/37		09/01/2023	Paydown		62,677	62,677	53,614			9,062		9,062		62,677				478	07/25/2037	1.A FM
..456674-AA-8	INDA 2007-AR4 1A1 INDA 2007-AR4 1A1 4.672% 08/25/37		09/01/2023	Paydown		316,180	300,430	260,662			55,519		55,519		316,180				2,304	08/25/2037	1.A FM
..456674-AD-2	INDA 2007-AR4 1A1 INDA 2007-AR4 2A2 3.671% 08/25/37		09/01/2023	Paydown		419	419	21			398		398		419				43	08/25/2037	6. *
..45667Q-AB-7	INDX 2006-AR31 A2 INDX 2006-AR31 A2 3.812% 11/25/36		09/01/2023	Paydown		226	(11,524)	(576)			802		802		226				169	11/25/2036	1.A Z
..45667S-AM-9	INDX 2006-AR35 2A1B INDX 2006-AR35 2A1B 5.894% 01/25/37		09/25/2023	Paydown		849	135				849		849		849				578	01/25/2037	6. *
..45667W-AA-6	INDX 2006-R1 A3 INDX 2006-FLX1 A1 5.854% 11/25/36		09/25/2023	Paydown		8,174	8,174	6,959	7,473		701		701		8,174				195	11/25/2036	1.A FM
..456681-AE-5	INDX 2007-AR13 4A1 INDX 2007-AR13 4A1 3.350% 07/25/37		09/01/2023	Paydown		25,676	25,660	17,604	17,642		8,122	88	8,034		25,676				603	07/25/2037	1.A FM
..45668L-AA-9	INDX 2006-AR37 1B6 INDX 2006-AR37 1A1 3.713% 02/25/37		09/01/2023	Paydown		888,328	888,328	867,364	858,079		30,249		30,249		888,328				23,025	02/25/2037	3.A FM
..45669N-AT-3	INDX 2007-AR19 3A1 INDX 2007-AR19 3A1 3.688% 09/25/37		09/01/2023	Paydown		3,802	3,802	2,597			1,205		1,205		3,802				17	09/25/2037	1.A Z
..45669Y-AT-9	INDX 2007-AR9 3A2 INDX 2007-AR9 3A2 3.342% 04/25/37		09/01/2023	Paydown		3,056	(33,763)				3,056		3,056		3,056				255	04/25/2037	6. *
..45670C-AC-1	INDX 2007-AR7 2A1 INDX 2007-AR7 2A1 3.085% 06/25/37		09/01/2023	Paydown		2,023	1,332	1,040			984		984		2,023				8	06/25/2037	1.A FM
..45670E-AA-1	INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1 5.584% 03/25/47		09/25/2023	Paydown		9,129	8,507	5,593	5,757		3,372		3,372		9,129				227	03/25/2047	1.A FM
..45670N-AA-1	INDA 2007-AR7 1A1 INDA 2007-AR7 1A1 3.308% 11/25/37		09/01/2023	Paydown		5,929	5,929	4,958	4,888		1,041		1,041		5,929				121	11/25/2037	1.A FM
..45670R-AC-8	INDA 2007-AR6 2A1 INDA 2007-AR6 2A1 4.212% 10/25/37		09/01/2023	Paydown		86,710	86,710	77,119	79,383		7,327		7,327		86,710				2,176	10/25/2037	1.A FM
..45886*-AA-2	UNITED STATES OF AMERICA P/T CERTS SER A 4.549% 09/15/42		09/15/2023	Redemption 100.0000		96,337	96,337	96,674	96,669		(332)		(332)		96,337				2,922	09/15/2042	1.E
..46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08 6.250% 10/01/34		09/01/2023	Redemption 100.0000		215,089	215,089	215,089	215,089						215,089				8,966	10/01/2034	3.A
..46124H-AH-9	INTUIT INC Senior Unsecured 5.500% 09/15/53		09/12/2023	Royal Bank of Canada ...		1,492,140	1,500,000	1,487,580							1,487,580		4,560	4,560		09/15/2053	1.G FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1			Redemption 100.0000																	
46433@-AA-6	3.410% 06/15/39		09/15/2023			193,439	193,439	193,439	193,439						193,439				4,410	06/15/2039	1.E PL
	JPMDB 2017-C5 XA JPMDB 2017-C5 XA 1.035%																				
46590T-AG-0	03/15/50		09/01/2023	Paydown				9,027	7,027		(7,027)		(7,027)						1,351	03/15/2050	1.B FE
	HENDR 2018-2A B HENDR 2018-2A A 3.960%																				
46590U-AA-0	10/15/75		09/15/2023	Paydown		81,187	81,187	81,144	81,144		43		43		81,187				2,138	10/15/2075	1.A FE
	HENDR 2012-2A B HENDR 2012-2A B 6.770%																				
46616Y-AC-8	10/17/61		09/15/2023	Paydown		36,879	36,879	40,305	40,267		(3,388)		(3,388)		36,879				1,621	10/17/2061	2.A FE
	HENDR 2017-1A A HENDR 2017-1A A 3.990%																				
46620J-AA-9	08/16/60		09/15/2023	Paydown		71,591	71,591	71,536	71,536		55		55		71,591				1,911	08/16/2060	1.A FE
	HENDR 2017-2A A HENDR 2017-2A A 3.530%																				
46620V-AA-2	09/15/72		09/15/2023	Paydown		159,479	159,479	159,407	159,407		72		72		159,479				3,709	09/15/2072	1.A FE
	HENDR 2017-3A B HENDR 2017-3A A 3.800%																				
46621R-AA-0	02/15/67		09/15/2023	Paydown		148,183	148,183	147,871	147,904		279		279		148,183				3,803	02/15/2067	1.A FE
	JPMMT 2006-A1 3A4 JPMMT 2006-A1 3A2 4.137%																				
466247-F5-7	02/25/36		09/01/2023	Paydown		61,951	61,951	53,462	45,399		16,552		16,552		61,951				1,681	02/25/2036	1.A FM
	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A1 4.165%																				
466247-J4-6	04/25/36		09/01/2023	Paydown		24,033	24,033	21,299			2,734		2,734		24,033				131	04/25/2036	1.A FM
	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A4 4.165%																				
466247-J7-9	04/25/36		09/01/2023	Paydown		69,562	69,554	60,897			8,665		8,665		69,562				1,380	04/25/2036	1.A FM
	JPMMT 2006-A2 2A2 JPMMT 2006-A2 3A2 4.255%																				
466247-K2-8	04/25/36		09/01/2023	Paydown		14,331	14,274	13,164	13,400		931		931		14,331				381	04/25/2036	3.C FM
	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 1B2 4.385%																				
466247-RD-7	06/25/35		08/01/2023	Paydown			1													06/25/2035	6. FE
	JPMMT 2005-A7 B1 JPMMT 2005-A7 B1 5.152%																				
466247-WV-1	10/25/35		09/01/2023	Paydown			5,102	498			(498)		(498)							10/25/2035	6. FE
	JPMMT 2005-ALT1 3A1 JPMMT 2005-ALT1 3A1																				
466247-XK-4	4.571% 10/25/35		09/01/2023	Paydown			8,407	8,408	6,051		2,356		2,356		8,407				47	10/25/2035	6. Z
	JPMMT 2005-A8 1A2 JPMMT 2005-A8 1A1 4.336%																				
466247-YH-0	11/25/35		09/01/2023	Paydown		15,451	14,626	11,550	11,577		3,874		3,874		15,451				435	11/25/2035	1.A FM
	JPMMT 2005-S3 B4 JPMMT 2005-S3 1A11 6.000%																				
466247-ZY-2	01/25/36		08/01/2023	Paydown			(5,921)	(4,860)	(3,585)		3,585		3,585						156	01/25/2036	3.B FM
	JPMAC 2005-FRE1 M3 JPMAC 2005-FRE1 M3																				
46626L-CE-8	6.109% 10/25/35		09/25/2023	Paydown			(7,258)	(925)			925		925							10/25/2035	6. FE
	JPALT 2007-A2 11A2 JPALT 2007-A2 4A1 4.255%																				
466278-BR-8	05/25/37		09/01/2023	Paydown		81,833	81,833	67,685	69,465		14,585	2,217	12,368		81,833				1,959	05/25/2037	1.A FM
	JPALT 2006-A1 4A4 JPALT 2005-S1 2A4 5.500%																				
46627M-AP-2	12/25/35		09/01/2023	Paydown		1,046	1,046	980	896		150		150		1,046				43	12/25/2035	3.A FM
	JPALT 2006-A1 4A4 JPALT 2005-S1 2A4 5.500%																				
46627M-AP-2	12/25/35		08/01/2023	Paydown		485	485	454	415		70		70		485				16	12/25/2035	3.B FM
	JPALT 2006-A1 4A4 JPALT 2005-S1 2A7 5.500%																				
46627M-AS-6	12/25/35		09/01/2023	Paydown		2,698	2,698	2,526	2,310		388		388		2,698				111	12/25/2035	3.A FM
	JPALT 2006-A1 4A4 JPALT 2005-S1 2A7 5.500%																				
46627M-AS-6	12/25/35		08/01/2023	Paydown		1,251	1,251	1,171	1,071		180		180		1,251				43	12/25/2035	3.B FM
	JPALT 2006-A1 4A4 JPALT 2006-A1 1A1 5.894%																				
46627M-CS-4	03/25/36		09/25/2023	Paydown		16,829	16,829	15,959	15,682		1,147		1,147		16,829				467	03/25/2036	1.A FM
	JPALT 2006-A1 4A4 JPALT 2006-A1 2A1 4.188%																				
46627M-CU-9	03/25/36		09/01/2023	Paydown		31,492	30,176	28,428	28,475		3,017		3,017		31,492				628	03/25/2036	1.A FM
	JPALT 2006-A1 4A4 JPALT 2006-A1 3A2 4.007%																				
46627M-CZ-8	03/25/36		09/01/2023	Paydown		16,012	13,829	4,149			11,864		11,864		16,012				109	03/25/2036	1.A FM
	JPALT 2006-S1 1A12 JPALT 2006-S1 1A2 5.500%																				
46627M-DY-0	03/25/36		09/01/2023	Paydown		296	188	135	130		166		166		296				16	03/25/2036	4.B FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46627M-DY-0	JPALT 2006-S1 1A12 JPALT 2006-S1 1A2 5.500% 03/25/36		08/01/2023	Paydown		3,511	3,511	2,514	2,430		1,081		1,081		3,511				115	03/25/2036	4.C FM
..46627M-ER-4	JPALT 2006-S1 1A12 JPALT 2006-S1 1A19 6.500% 03/25/36		09/01/2023	Paydown		1,827	1,827	1,483	1,109		718		718		1,827				72	03/25/2036	1.A FM
..46627M-FU-6	JPALT 2006-S1 1A12 JPALT 2006-S1 3A3 6.030% 03/25/36		09/01/2023	Paydown		19,761	20,057	18,177	20,007		(246)		(246)		19,761				645	03/25/2036	2.C FM
..46627M-FV-4	JPALT 2006-S1 1A12 JPALT 2006-S1 3A4 6.180% 03/25/36		09/01/2023	Paydown			5,846	4,978	1,732		(4,978)		(4,978)						110	03/25/2036	1.A FM
..466287-AR-0	JPALT 2007-A1 3A1 JPALT 2007-A1 3A1 3.970% 03/25/37		09/01/2023	Paydown		32,810	32,810	29,150	38,445		(5,635)		(5,635)		32,810				776	03/25/2037	1.A FM
..46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 4.407% 10/25/36		09/01/2023	Paydown		33,827	33,827	20,973			12,854		12,854		33,827				(323)	10/25/2036	1.A FM
..46628B-CC-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 4A1 4.764% 10/25/36		09/01/2023	Paydown		26,020	26,020	21,995	22,529		4,317	826	3,491		26,020				786	10/25/2036	2.B FM
..46628G-AL-3	JPALT 2006-A1 4A4 JPALT 2006-A2 3A1 3.718% 05/25/36		09/01/2023	Paydown		4,927	4,927	3,963	3,295		1,632		1,632		4,927				112	05/25/2036	1.A FM
..46628G-AL-3	JPALT 2006-A1 4A4 JPALT 2006-A2 3A1 3.718% 05/25/36		07/01/2023	Paydown		339	339	283	234		105		105		339				7	05/25/2036	1.B FM
..46628G-AL-3	JPALT 2006-A1 4A4 JPALT 2006-A2 3A1 3.718% 05/25/36		09/01/2023	Paydown		15,330	15,330	12,037	11,012		4,318		4,318		15,330				394	05/25/2036	3.A FM
..46628G-AL-3	JPALT 2006-A1 4A4 JPALT 2006-A2 3A1 3.718% 05/25/36		07/01/2023	Paydown		19,142	19,142	15,031	13,750		5,392		5,392		19,142				387	05/25/2036	3.B FM
..46628K-AE-0	JPMMT 2006-A3 4A2 JPMMT 2006-A3 2A3 3.850% 05/25/36		09/01/2023	Paydown		15,140	15,140	13,138	13,138		2,002		2,002		15,140				380	05/25/2036	1.A FM
..46628K-AH-3	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A2 3.932% 05/25/36		09/01/2023	Paydown		141,642	210,324	188,370	188,952		(47,310)		(47,310)		141,642				5,369	05/25/2036	1.A FM
..46628K-AH-3	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A2 3.932% 05/25/36		09/01/2023	Paydown		28,084	41,702	39,320	39,422		(11,338)		(11,338)		28,084				1,065	05/25/2036	3.B FM
..46628K-AJ-9	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A3 3.932% 05/25/36		09/01/2023	Paydown		128,116	190,239	157,633	157,633		(29,517)		(29,517)		128,116				4,856	05/25/2036	1.A FM
..46628L-AF-5	JPMMT 2006-A4 2A1 JPMMT 2006-A4 2A1 4.331% 06/25/36		09/01/2023	Paydown		56,914	56,914	42,687			14,227		14,227		56,914				1,067	06/25/2036	1.A FM
..46629A-AK-7	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A10 6.500% 08/25/36		08/01/2023	Paydown			38,050	31,174	16,507		(16,507)		(16,507)						1,012	08/25/2036	1.A FM
..46629A-AL-5	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A11 6.500% 08/25/36		08/01/2023	Paydown			21,580	9,944	9,515		(9,515)		(9,515)						574	08/25/2036	1.A FM
..46629C-AA-5	JPMMT 2006-A5 3A4 JPMMT 2006-A5 1A1 4.534% 08/25/36		09/01/2023	Paydown		6,331	6,331	3,850	3,740		2,591		2,591		6,331				154	08/25/2036	1.A FM
..46629C-AE-7	JPMMT 2006-A5 3A4 JPMMT 2006-A5 2A4 4.802% 08/25/36		09/01/2023	Paydown		43,947	58,287	46,222	46,384		(2,437)		(2,437)		43,947				1,440	08/25/2036	1.A FM
..46629C-AR-8	JPMMT 2006-A5 3A4 JPMMT 2006-A5 5A1 4.594% 08/25/36		09/01/2023	Paydown		160,411	160,411	143,247	143,247		17,164		17,164		160,411				3,916	08/25/2036	3.A FM
..46629D-AH-8	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A1R 3.941% 01/25/37		09/01/2023	Paydown		36,339	36,339	35,420	35,420		919		919		36,339				1,018	01/25/2037	4.B FM
..46629D-AR-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A4 3.941% 01/25/37		09/01/2023	Paydown		52,998	52,998	45,765	45,765		7,233		7,233		52,998				1,484	01/25/2037	1.A FM
..46629D-AR-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A4 3.941% 01/25/37		09/01/2023	Paydown		34,084	34,084	33,225	33,225		859		859		34,084				954	01/25/2037	4.B FM
..46629D-BJ-3	JPMMT 2006-A7 4A1 JPMMT 2006-A7 3A3M 4.363% 01/25/37		09/01/2023	Paydown		19,185	19,185	16,398	16,552		2,632		2,632		19,185				568	01/25/2037	1.A FM
..46629D-BM-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 4A1 3.849% 01/25/37		09/01/2023	Paydown		30,615	30,615	24,514			6,101		6,101		30,615				556	01/25/2037	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466290-AE-6	JPMAC 2006-CH2 AF4 JPMAC 2006-CH2 AF4 5.763% 10/25/36		09/01/2023	Paydown		81,005	81,005	51,949	51,143		29,862		29,862		81,005				1,724	10/25/2036	1.A FM
..466309-AC-5	JPALT 2006-A1 4A4 JPALT 2008-R4 2A1 5.934% 06/27/37		09/25/2023	Paydown		30,385	30,385	22,562			7,823		7,823		30,385				878	06/27/2037	1.A FM
..46630G-AT-2	JPMMT 2007-A1 5A6 JPMMT 2007-A1 5A3 4.190% 07/25/35		09/01/2023	Paydown		12,086	12,086	11,285	11,920		166		166		12,086				325	07/25/2035	1.A FM
..46630G-BB-0	JPMMT 2007-A1 5A6 JPMMT 2007-A1 7A1 4.524% 07/25/35		09/01/2023	Paydown		10,857	10,857	9,627	9,810		1,047		1,047		10,857				295	07/25/2035	1.A FM
..46630G-BD-6	JPMMT 2007-A1 5A6 JPMMT 2007-A1 7A3 4.524% 07/25/35		09/01/2023	Paydown		10,195	10,195	9,039	9,212		983		983		10,195				277	07/25/2035	1.A FM
..46630K-AC-0	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF3 6.174% 05/25/35		09/01/2023	Paydown		41,480	41,480	28,609			12,870		12,870		41,480				670	05/25/2035	1.A FM
..46630K-AF-3	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF6 4.285% 03/25/47		09/01/2023	Paydown		9,759	9,759	7,344	6,219		3,541		3,541		9,759				205	03/25/2047	1.A FM
..46630L-AG-9	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 AF6 4.581% 11/25/36		09/01/2023	Paydown		2,420	2,420	2,414	2,413		7		7		2,420				72	11/25/2036	1.A FM
..46630L-AJ-3	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 MF2 4.581% 11/25/36		09/01/2023	Paydown			29,061	15,838			(15,838)		(15,838)						447	11/25/2036	1.A FM
..46630M-AG-7	JPMAC 2007-CH2 AF4 JPMAC 2007-CH2 AF6 4.456% 01/25/37		09/01/2023	Paydown		4,926	4,926	2,383			2,543		2,543		4,926				56	01/25/2037	1.A FM
..46630P-AG-0	JPMMT 2007-A2 4A2 JPMMT 2007-A2 2A3 4.495% 04/25/37		09/01/2023	Paydown		61,084	61,084	47,064	46,914		14,169		14,169		61,084				1,824	04/25/2037	1.A FM
..46630U-AC-8	JPMMT 2007-A3 B2 JPMMT 2007-A3 2A1 4.339% 05/25/37		09/01/2023	Paydown		5,799	5,802	4,848	4,917		883		883		5,799				140	05/25/2037	1.A FM
..46630W-AC-4	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A3 6.000% 06/25/37		09/01/2023	Paydown		22,587	22,626	10,231			12,356		12,356		22,587				226	06/25/2037	1.A FM
..46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 6.000% 06/25/37		09/25/2023	Paydown		35,816	34,792	6,872			28,945		28,945		35,816				698	06/25/2037	1.A FM
..46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 4.144% 06/25/37		09/01/2023	Paydown		62,632	62,632	58,797	58,778		4,553	698	3,855		62,632				1,648	06/25/2037	3.A FM
..46631N-AT-6	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A18 5.934% 08/25/37		07/25/2023	Paydown			8	3			(3)		(3)							08/25/2037	1.A
..46631N-AT-6	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A18 5.934% 08/25/37		09/25/2023	Paydown		54,365	49,352	18,659			35,707		35,707		54,365				730	08/25/2037	1.A Z
..46631N-DT-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A90 7.000% 08/25/37		09/01/2023	Paydown		5,340	4,811	2,698			2,642		2,642		5,340				196	08/25/2037	1.A FM
..46631N-EA-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A97 6.000% 08/25/37		09/01/2023	Paydown		45,584	43,101	23,558			22,025		22,025		45,584				1,232	08/25/2037	1.A FM
..46632B-AE-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1 2.837% 10/25/37		09/01/2023	Paydown		18,116	18,116	13,784	13,949		4,484	316	4,168		18,116				253	10/25/2037	1.A FM
..46634D-CC-0	JPMRR 2010-1 6A9 JPMRR 2010-1 5A11 6.000% 03/26/38		09/01/2023	Paydown			(3)	(1)	(1)		1		1							03/26/2038	3.B FM
..46634D-CC-0	JPMRR 2010-1 6A9 JPMRR 2010-1 5A11 6.000% 03/26/38		08/01/2023	Paydown			29	13	12		(12)		(12)						1	03/26/2038	3.C FM
..46634D-CC-0	JPMRR 2010-1 6A9 JPMRR 2010-1 5A11 6.000% 03/26/38		07/01/2023	Paydown			10	4	4		(4)		(4)							03/26/2038	4.A FM
..46634D-CP-1	JPMRR 2010-1 6A9 JPMRR 2010-1 6A9 6.943% 09/26/35		09/01/2023	Paydown		54,281	54,284	50,430	50,283		4,048	50	3,998		54,281				1,647	09/26/2035	1.A FM
..46634F-AJ-2	JPMRR 2010-2 1A9 JPMRR 2010-2 1A9 4.000% 06/26/37		09/01/2023	Paydown		43,619	43,293	30,767	14,765		28,853		28,853		43,619				943	06/26/2037	1.A FM
..46634J-CR-4	JPMRR 2010-4 6A4 JPMRR 2010-4 6A4 3.946% 10/26/36		09/01/2023	Paydown		76,395	70,680	62,355	70,941		5,454		5,454		76,395				2,114	10/26/2036	3.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	JPMRR 2010-8 1A4 JPMRR 2010-8 1A4 4.159%																				
..46635F-AD-4	06/26/45		09/01/2023	Paydown		268,566	268,566	257,655	267,935		631		631		268,566				6,033	06/26/2045	1.A FM
	JACK 2019-1A A23 JACK 2019-1A A23 4.970%																				
..466365-AC-7	08/25/49		08/25/2023	Paydown		32,500	32,500	32,664	32,633		(133)		(133)		32,500				1,211	08/25/2049	2.B FE
	JP MORGAN REREMIC JPMRR_11-2 JPMRR 2011-2																				
..46636K-BL-3	3A11 4.670% 03/26/36		09/01/2023	Paydown		47,803	47,311	39,072	39,894		7,909		7,909		47,803				1,829	03/26/2036	1.A FM
	JPMRR 2012-1 1A2 JPMRR 2012-1 1A2 3.921%																				
..46637D-AB-1	06/26/35		09/01/2023	Paydown		24,362	24,362	22,218	22,464		1,898		1,898		24,362				561	06/26/2035	1.A FM
	JPMRR 2012-1 1A2 JPMRR 2012-1 2A2 3.881%																				
..46637D-AD-7	05/26/47		09/01/2023	Paydown		24,353	24,013	20,717	21,252		3,101		3,101		24,353				606	05/26/2047	1.A FM
	JPMRR 2012-2 6A6 JPMRR 2012-2 3A8 3.945%																				
..46637J-BD-3	10/26/36		09/01/2023	Paydown		263,929	244,183	237,484	237,484		26,445		26,445		263,929				7,335	10/26/2036	1.A FM
	JPMRR 2012-2 6A6 JPMRR 2012-2 5A8 4.671%																				
..46637J-BZ-4	11/21/35		09/01/2023	Paydown		65,343	65,602	50,669	62,877		2,466		2,466		65,343				1,890	11/21/2035	1.A FM
	JPMRR 2012-2 6A6 JPMRR 2012-2 6A6 5.649%																				
..46637J-CH-3	06/21/36		09/20/2023	Paydown		244,569	244,569	195,731	241,496		3,073		3,073		244,569				3,367	06/21/2036	1.A FM
	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-																				
..46639Y-AU-1	LC11 AS 3.216% 04/15/46		09/01/2023	Paydown		1,022,152	1,022,152	1,052,813	1,022,152						1,022,152				24,339	04/15/2046	1.A
	JPMCC 2013-C13 E JPMCC 2013-C13 C 4.036%																				
..46640J-AX-5	01/15/46		07/01/2023	Paydown		18,590	18,590	18,397			193		193		18,590				325	01/15/2046	1.A
	JP MORGAN REREMIC JPMRR_14-1 JPMRR 2014-1 9A9																				
..46641T-CA-0	4.594% 12/26/35		09/25/2023	Paydown		55,609	55,609	42,182	41,330		14,279		14,279		55,609				1,634	12/26/2035	1.A FM
	JPMBB 2015-C27 XA JPMBB 2015-C27 XA 1.276%																				
..46644A-BH-4	02/15/48		09/01/2023	Paydown				8,118	5,215		(5,215)		(5,215)						1,957	02/15/2048	1.A FE
	HENDR 2018-1A A HENDR 2018-1A A 3.740%																				
..46651T-AA-9	10/17/72		09/15/2023	Paydown		358,016	358,016	357,729	357,773		243		243		358,016				8,907	10/17/2072	1.A FE
	HENDR 2018-1A A HENDR 2018-1A B 4.700%																				
..46651T-AB-7	10/15/74		09/15/2023	Paydown		23,696	23,696	23,696	23,696						23,696				741	10/15/2074	2.B FE
	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS			Redemption 100.0000																	
..46658#-AA-2	4.433% 12/15/45		09/15/2023			173,016	173,016	177,558	176,841		(3,825)		(3,825)		173,016				5,115	12/15/2045	1.E
	HENDR 2013-1A A J.G. Wentworth XLVIII, LLC																				
..46670*-AA-0	3.125% 10/15/77		09/15/2023	Paydown		105,210	105,210	105,210	105,210						105,210				2,049	10/15/2077	1.F PL
	RWJ BARNABAS HEALTH INC P/T CERTS 3.641%																				
..46672@-AA-6	02/15/53		09/15/2023	Various		107,360	107,360	110,581	110,414		(3,054)		(3,054)		107,360				1,784	02/15/2053	1.D
	RWJ BARNABAS HEALTH INC PT CERTS 3.056%			Redemption 100.0000																	
..46673#-AA-3	12/15/46		09/15/2023			68,971	68,971	71,040	70,952		(1,982)		(1,982)		68,971				1,406	12/15/2046	1.D
	JRD HOLDINGS SECD TR 2021-2 P/T CERTS			Redemption 100.0000																	
..46673*-AA-7	3.214% 12/15/41		09/15/2023			33,928	33,928	33,928	33,928						33,928				727	12/15/2041	2.B
	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50																				
..46675*-AA-5	3.980% 01/15/50		09/15/2023	Various		130,329	130,329	130,989	118,366		(634)		(634)		130,329				3,298	01/15/2050	1.G
	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2 4.954%																				
..47233A-AP-2	11/26/35		09/01/2023	Paydown		19,042	19,441	16,941	15,364		3,679		3,679		19,042				813	11/26/2035	1.A FM
	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2 4.954%																				
..47233A-AP-2	11/26/35		08/01/2023	Paydown			6,964	6,069	5,504		(5,504)		(5,504)						241	11/26/2035	1.C FM
	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2 4.954%																				
..47233A-AP-2	11/26/35		07/01/2023	Paydown		44,590	45,450	39,605	35,917		8,673		8,673		44,590				1,527	11/26/2035	1.G FM
	JEFFERIES GROUP Senior Unsecured 5.875%																				
..47233W-BM-0	07/21/28		07/18/2023	UBS		3,486,840	3,500,000	3,480,295							3,480,295		6,545	6,545		07/21/2028	2.B FE
	JELD-WEN INC SECURED 6.250% 05/15/25		08/03/2023	Call 101.5630		3,046,890	3,000,000	2,963,438			6,750		6,750		2,970,188		29,812	29,812	181,265	05/15/2025	3.B FE
	JERSEY CITY NJ II CTL PT TR P/T CERTS			Redemption 100.0000																	
..47659@-AA-1	4.850% 10/15/45		08/15/2023			23,330	23,330	23,553	23,521		(191)		(191)		23,330				707	10/15/2045	1.D

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..476598-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		09/15/2023	Redemption 100.0000		11,736	11,736	11,848	11,832		(96)		(96)		11,736				427	10/15/2045	1.E
..476658-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42		08/15/2023	Redemption 100.0000		40,298	40,298	40,702	40,595		(298)		(298)		40,298				1,111	09/15/2042	1.D
..476658-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42		09/15/2023	Redemption 100.0000		20,260	20,260	20,463	20,410		(150)		(150)		20,260				670	09/15/2042	1.E
..477600-AB-9	JIMMY 2017-1A A2II JIMMY 2017-1A A2II 4.846% 07/30/47		07/30/2023	Paydown		97,500	97,500	97,500	97,500						97,500				3,544	07/30/2047	2.B FE
..478045-AA-5	JOHN SEVIER COMB SECD NTS 2012 SER A 4.626% 01/15/42		07/15/2023	Redemption 100.0000		72,456	72,456	72,456	72,456						72,456				3,352	01/15/2042	1.C FE
..48239@-AD-2	WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32		09/15/2023	Redemption 100.0000		31,975	31,975	31,975	31,975						31,975				1,344	06/15/2032	2.B
..48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		09/15/2023	Redemption 100.0000		126,816	126,816	126,816	126,816						126,816				5,346	10/15/2032	1.F
..48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		09/15/2023	Redemption 100.0000		156,237	156,237	156,237	156,237						156,237				7,263	06/15/2034	1.F
..48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		09/10/2023	Redemption 100.0000		92,379	92,379	92,379	92,379						92,379				5,084	03/10/2034	1.F
..48239@-AL-4	WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33		09/15/2023	Redemption 100.0000		31,015	31,015	31,015	31,015						31,015				1,369	08/15/2033	2.B
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		09/15/2023	Redemption 100.0000		29,546	29,546	29,546	29,546						29,546				1,478	06/15/2034	1.F
..48244@-AB-9	KCPL TRUST 2005-A NT SER B 5.100% 09/30/25		09/30/2023	Redemption 100.0000		73,667	73,667	73,667	73,667						73,667				3,244	09/30/2025	2.A
..48248@-AG-5	KLA CORP Senior Unsecured 4.100% 03/15/29		08/30/2023	ALRE - DFL Trust AAM		6,037,077	6,300,000	6,220,849			4,328		4,328		6,225,177		(188,100)	(188,100)	118,388	03/15/2029	1.G FE
..48248@-AL-4	KLA CORP Senior Unsecured 4.650% 07/15/32		08/30/2023	ALRE - DFL Trust AAM		2,649,399	2,700,000	2,639,034	2,640,574		3,341		3,341		2,643,915		5,484	5,484	148,916	07/15/2032	1.G FE
..48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		09/15/2023	Redemption 100.0000		4,087	4,087	4,087	4,087						4,087				85	12/31/2035	2.B PL
..501044-BZ-3	KROGER CO Senior Unsecured 7.500% 04/01/31		08/30/2023	ALRE - DFL Trust AAM		3,474,756	3,100,000	3,468,761	3,295,224		(12,171)		(12,171)		3,283,053		191,703	191,703	212,479	04/01/2031	2.A FE
..501044-DL-2	KROGER CO Senior Unsecured 4.500% 01/15/29		08/30/2023	ALRE - DFL Trust AAM		3,379,259	3,500,000	3,497,401			323		323		3,497,724		(118,465)	(118,465)	98,438	01/15/2029	2.A FE
..50200X-AA-8	LCSS 2018-A A LCSS 2018-A A 4.700% 12/15/62		09/15/2023	Paydown		108,275	108,275	110,029	110,001		(1,726)		(1,726)		108,275				3,397	12/15/2062	1.A FE
..50540R-AY-8	LABORATORY CORP Senior Unsecured 2.700% 06/01/31		08/30/2023	ALRE - DFL Trust AAM		15,029,143	18,000,000	15,299,260	15,378,647		170,802		170,802		15,549,449		(520,306)	(520,306)	363,150	06/01/2031	2.B FE
..50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		09/15/2023	Redemption 100.0000		217,692	217,692	217,692	217,692						217,692				5,444	11/15/2035	1.G
..52475M-AA-6	Lgmt 2019-p1 Lgmt 2019-p1 0.072% 09/25/59		08/31/2023	Apollo Internal		3	325,297,416	3							3				153,122	09/25/2059	6. *
..52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		09/25/2023	Paydown		23,865	23,865	10,501			13,364		13,364		23,865				698	12/25/2035	1.A FM
..52520M-CB-7	LMT 2005-2 3A1 LMT 2005-2 3A4 5.500% 12/25/35		09/01/2023	Paydown		67,421	67,421	55,640	39,929		27,492		27,492		67,421				2,530	12/25/2035	1.A FM
..52520M-DS-9	LMT 2005-3 4A1 LMT 2005-3 1A6 5.500% 01/25/36		09/25/2023	Paydown		1,151	1,151	403			748		748		1,151				41	01/25/2036	1.A Z
..52520M-EK-5	LMT 2005-3 4A1 LMT 2005-3 4A1 5.036% 01/25/36		09/01/2023	Paydown		527	527	374			153		153		527				13	01/25/2036	1.A Z
..52520M-FE-8	LMT 2006-1 2A1 LMT 2006-1 2A1 5.243% 02/25/36		09/01/2023	Paydown		17,884	12,767	10,893			6,991		6,991		17,884				119	02/25/2036	1.A Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
525200-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 6.000% 11/25/36		09/25/2023	Paydown		1,169	1,263	568			600		600		1,169				40	11/25/2036	1.A FM
52520T-AS-7	LMT 2006-5 1A1 LMT 2006-5 2A1 5.784% 09/25/36		09/25/2023	Paydown			(2,495)	(175)			175		175						43	09/25/2036	1.A FM
52521F-AT-4	LMT 2007-1 3A1 LMT 2007-1 3A1 5.684% 02/25/37		09/25/2023	Paydown			(720)	(29)			29		29						10	02/25/2037	1.A FM
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		09/25/2023	Paydown				215			(215)		(215)						17	01/25/2037	6. FE
525221-DJ-3	LXS 2005-6 M2 LXS 2005-6 3A3A 5.760% 11/25/35		09/01/2023	Paydown		143,901	143,901	87,129	71,420		72,481		72,481		143,901				2,784	11/25/2035	1.A FM
525221-EE-3	LXS 2005-8 2A4A LXS 2005-8 2A4A 6.190% 12/25/35		09/01/2023	Paydown		3,375	3,274	2,423			952		952		3,375				92	12/25/2035	1.A FM
525221-EN-3	LXS 2005-7N 1A1B LXS 2005-7N 1A1B 6.034% 12/25/35		09/25/2023	Paydown		244,276	243,774	159,672	222,795		21,481		21,481		244,276				5,941	12/25/2035	4.C FM
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.043% 01/25/36		08/01/2023	Paydown		62,343	62,825	47,747			14,596		14,596		62,343				1,202	01/25/2036	1.A FM
525221-HA-8	LXS 2006-2N 1A1 LXS 2006-2N 1A1 5.954% 02/25/46		09/25/2023	Paydown		184,962	184,962	179,598	180,691		4,271		4,271		184,962				4,743	02/25/2046	1.A FM
525221-JH-1	LXS 2006-3 A4 LXS 2006-3 A2 5.814% 03/25/36		07/25/2023	Paydown		8					8		8		8					03/25/2036	6. *
52522C-AB-9	LXS 2006-14N 1A1B LXS 2006-14N 1A1B 5.854% 09/25/46		07/25/2023	Paydown		24,042	24,042	23,986			56		56		24,042				285	09/25/2046	1.E FM
52522C-AB-9	LXS 2006-14N 1A1B LXS 2006-14N 1A1B 5.854% 09/25/46		08/25/2023	Paydown		22,735	22,735	22,682			53		53		22,735				339	09/25/2046	1.G FM
52522C-AB-9	LXS 2006-14N 1A1B LXS 2006-14N 1A1B 5.854% 09/25/46		09/25/2023	Paydown		22,964	22,964	22,911			53		53		22,964				413	09/25/2046	2.A FM
52522C-AG-8	LXS 2006-14N 1A1B LXS 2006-14N 3A2 5.674% 08/25/36		09/25/2023	Paydown		3,318	3,318	2,713	3,265		53		53		3,318				101	08/25/2036	1.A FM
52522Q-AU-6	LMT 2007-10 3A8 LMT 2007-10 3A8 6.500% 12/25/37		09/01/2023	Paydown				232			(232)		(232)						14	12/25/2037	1.A Z
525237-AR-4	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.754% 07/25/37		09/25/2023	Paydown		74,317	74,317	51,279			23,038		23,038		74,317				1,379	07/25/2037	1.A FM
525237-AS-2	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500% 07/25/37		09/01/2023	Paydown		23,951	23,951	19,041			4,910		4,910		23,951				711	07/25/2037	1.A FM
52523D-AB-6	LXS 2006-9 A1B LXS 2006-9 A1B 5.754% 05/25/46		07/25/2023	Paydown		3	3	2			1		1		3				6	05/25/2046	1.A Z
52523K-AL-8	LXS 2006-17 WF62 LXS 2006-17 WF62 6.080% 11/25/36		09/01/2023	Paydown		16,493	15,015	10,435			6,058		6,058		16,493				406	11/25/2036	1.A FM
52523Q-AB-7	LXS 2006-20 A5 LXS 2006-20 A2 5.774% 01/25/37		09/25/2023	Paydown		153	(1,719)	(28)			181		181		153				6,549	01/25/2037	6. *
525245-AA-4	LXS 2007-3 1AA1 LXS 2007-3 1AA1 5.754% 03/25/37		09/25/2023	Paydown		1,424	1,303	1,228	1,245		179		179		1,424				25	03/25/2037	4.B FM
525245-AG-1	LXS 2007-3 1AA1 LXS 2007-3 2A2 5.754% 03/25/37		09/25/2023	Paydown		1	(2,444)	(1,091)			1,092		1,092		1				675	03/25/2037	1.A Z
52524M-AX-7	LXS 2007-9 WF5 LXS 2007-9 WF5 6.490% 04/25/37		09/01/2023	Paydown		32,173	(76,948)	(64,636)			96,809		96,809		32,173				2,943	04/25/2037	1.A FM
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N LXS 2007-15N 4A1 6.334% 08/25/47		09/25/2023	Paydown		173,553	172,240	115,347	136,822		36,730		36,730		173,553				4,885	08/25/2047	1.A FM
52525B-AD-4	LXS 2007-16N AF3 LXS 2007-16N 2A2 7.134% 09/25/47		09/25/2023	Paydown		168,087	168,087	149,343	154,555		13,532		13,532		168,087				4,352	09/25/2047	1.A FM
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.434% 10/25/37		09/25/2023	Paydown		40,017	40,005	38,005			2,012		2,012		40,017				1,120	10/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11 6.054% 07/25/47		09/25/2023	Paydown		13,493	13,493	9,377			4,115		4,115		13,493				382	07/25/2047	1.A FM
..52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 6.234% 07/25/47		09/25/2023	Paydown		50,377	50,377	42,820			7,557		7,557		50,377				1,303	07/25/2047	1.A FM
..52678@-AA-8	LERADO INVESTMENTS LLC SR SECD NTS 3.860% 03/31/36		09/30/2023	Redemption 100.0000		27,134	27,134	27,134	27,134						27,134				813	03/31/2036	2.B PL
..53227J-AD-6	LIFE STORAGE Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		4,465,400	4,500,000	4,458,735	4,464,305		1,094		1,094		4,465,400				84,000	10/15/2031	2.B FE
..54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SR SECD NTS 6.880% 12/31/47		07/01/2023	Redemption 100.0000		375,177	375,177	375,177	375,177						375,177				12,906	12/31/2047	1.E
..542514-BZ-6	LBMLT 2002-1 M2 LBMLT 2002-1 M2 7.497% 05/25/32		09/25/2023	Paydown		500,854	500,854	430,378	488,073		12,781		12,781		500,854				11,854	05/25/2032	1.A FM
..542514-DK-7	LBMLT 2003-1 M2 LBMLT 2003-1 M2 8.509% 03/25/33		09/25/2023	Paydown		32,645	32,645	31,707	26,950		62		62		32,645				863	03/25/2033	1.A FM
..542514-DU-5	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-2 M1 6.664% 06/25/33		09/25/2023	Paydown		142,467	142,467	127,050	135,855		6,611		6,611		142,467				5,232	06/25/2033	1.A FM
..542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 6.409% 10/25/34		09/25/2023	Paydown		5,924	5,924	5,692	5,884		40		40		5,924				176	10/25/2034	1.A FM
..542514-RM-8	LBMLT 2006-1 2A4 LBMLT 2006-1 2A4 6.034% 02/25/36		07/25/2023	Paydown		221	221	176			46		46		221				1	02/25/2036	6. FE
..542514-RM-8	LBMLT 2006-1 2A4 LBMLT 2006-1 2A4 6.034% 02/25/36		09/25/2023	Paydown		2,397	2,397	1,905			493		493		2,397				16	02/25/2036	6. FE
..542514-SE-5	LBMLT 2006-WL2 M1 LBMLT 2006-WL2 M1 6.019% 01/25/36		09/25/2023	Paydown			(1,748)	(448)			448		448						4	01/25/2036	1.A FM
..542514-SX-3	LBMLT 2006-WL3 M1 LBMLT 2006-WL3 M1 6.019% 01/25/36		08/25/2023	Paydown			(6)	(7)			7		7							01/25/2036	6. FM
..54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SR SECD NTS 4.490% 06/30/51		07/01/2023	Redemption 100.0000		72,191	72,191	72,191	72,191						72,191				1,621	06/30/2051	2.C PL
..550279-AA-1	LUM 2005-1 M1 LUM 2005-1 A1 5.954% 11/25/35		09/25/2023	Paydown		11,767	11,767	11,342	11,239		527		527		11,767				350	11/25/2035	1.A FM
..55027A-AV-2	LUM 2006-3 12A2 LUM 2006-3 12A2 5.954% 05/25/36		09/25/2023	Paydown		3,120	3,120	537			2,583		2,583		3,120				12	05/25/2036	1.A Z
..55027B-AA-6	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-4 A1A 5.814% 05/25/46		09/25/2023	Paydown		506,150	506,150	427,755	433,205		78,482	5,537	72,945		506,150				13,172	05/25/2046	1.A FM
..55027X-AA-8	LUM 2006-5 A1A LUM 2006-5 A1A 5.814% 07/25/36		09/25/2023	Paydown		5,408	7,719	4,279			1,129		1,129		5,408				64	07/25/2036	1.A FM
..55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.774% 10/25/46		09/25/2023	Paydown		16,984	16,984	15,965			1,019		1,019		16,984				516	10/25/2046	3.A FM
..55027Y-AD-0	LUM 2006-6 A2A LUM 2006-6 A1 5.834% 10/25/46		09/25/2023	Paydown		19,857	19,857	17,527	18,499		1,359		1,359		19,857				501	10/25/2046	1.A FM
..55037L-AA-2	LUNRR 2020-1A A LUNRR 2020-1A A 3.376% 02/15/45		09/15/2023	Paydown		33,982	33,982	33,982	34,079		(97)		(97)		33,982				860	02/15/2045	2.A FE
..55037L-AA-2	LUNRR 2020-1A A LUNRR 2020-1A A 3.376% 02/15/45		08/15/2023	Paydown		45,636	45,636	45,635	45,766		(130)		(130)		45,636				966	02/15/2045	2.B FE
..55037L-AB-0	LUNRR 2020-1A A LUNRR 2020-1A B 4.335% 02/15/45		09/15/2023	Paydown		23,356	23,356	23,355	23,335		21		21		23,356				638	02/15/2045	3.B FE
..55265K-6X-2	MASTR 2004-1 30PO MASTR 2004-1 30PO 0.000% 02/25/34		09/01/2023	Paydown		100	100	60			39		39		100					02/25/2034	1.A FM
..552754-AA-1	MFRA 2020-NQM1 A1 MFRA 2020-NQM1 A1 1.479% 03/25/65		09/01/2023	Paydown		2,425	2,425	2,158	2,176		249		249		2,425				15	03/25/2065	1.A FE
..55275B-AA-5	MABS 2006-NC2 A1 MABS 2006-NC2 A1 5.694% 08/25/36		09/25/2023	Paydown		65,206	65,206	34,589	36,037		30,410	1,240	29,170		65,206				1,030	08/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				Redemption 100.0000																	
55360#-AA-2	WALGREEN CO SECURED 5.760% 03/15/31		09/15/2023			50,007	50,007	50,007	50,007						50,007				1,921	03/15/2031	2.B
	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER			Redemption 100.0000																	
56540#-AA-3	A 4.560% 09/30/25		07/05/2023			371,624	371,624	371,624	371,624						371,624				16,946	09/30/2025	3.B PL
	MARM 2007-1 2B6 MARM 2007-1 IX2 5.500%																				
576431-AG-5	01/25/47		07/11/2023	Paydown																01/25/2047	6. *
	MALT 2006-2 2A1 MALT 2006-2 2A1 5.834%																				
576434-2H-6	03/25/36		09/25/2023	Paydown		196	202	16					180		196				7	03/25/2036	6. FE
	MALT 2004-6 7A1 MALT 2004-6 7A1 6.000%																				
576434-SK-1	07/25/34		09/01/2023	Paydown		69,431	69,431	70,386	70,275		(844)		(844)		69,431				2,603	07/25/2034	1.A FM
	MALT 2006-1 A2 MALT 2006-1 A2 6.000%																				
576434-Y4-0	02/25/36		09/25/2023	Paydown		35,445	35,611	12,108			23,337		23,337		35,445				953	02/25/2036	1.A FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		08/01/2023	Paydown		3,427	3,428	3,042	2,748		679		679		3,427				144	08/25/2034	1.A FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		08/01/2023	Paydown		6,045	6,045	5,944	4,996		1,050		1,050		6,045				262	08/25/2034	2.C FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		07/01/2023	Paydown		2,059	2,060	2,026	1,703		356		356		2,059				78	08/25/2034	3.A FM
	MARM 2006-2 1A1 MARM 2006-2 3A1 4.408%																				
576438-AD-7	01/25/36		09/01/2023	Paydown		5,473	5,490	5,044	5,071		403		403		5,473				137	01/25/2036	1.A FM
	MABS 2006-NC1 M3 MABS 2006-NC1 M1 6.004%																				
57643L-NG-7	01/25/36		09/25/2023	Paydown		302,842	302,842	256,659	293,000		9,843		9,843		302,842				8,674	01/25/2036	1.A FM
	MASTR 2004-6 B1 MASTR 2004-6 B1 5.326%																				
57643M-DQ-4	07/25/34		09/01/2023	Paydown		1,393	3,922	1,035			359		359		1,393				117	07/25/2034	1.A FM
	MARM 2007-3 1A3 MARM 2007-3 1A3 6.294%																				
57645N-AL-4	05/25/47		09/25/2023	Paydown			1,288,458													05/25/2047	6. *
	MARM 2007-HF1 A2 MARM 2007-HF1 A1 5.914%																				
57645R-AA-9	05/25/37		09/25/2023	Paydown		18,927	18,927	10,686	8,004		10,923		10,923		18,927				290	05/25/2037	1.A FM
	MCDONALD'S CORP Senior Unsecured 4.600%																				
58013M-FS-8	09/09/32		08/30/2023	ALRE - DFL Trust AAM		5,852,485	6,000,000	5,973,360	5,974,020		1,432		1,432		5,975,453		(122,968)	(122,968)	269,100	09/09/2032	2.A FE
	MERCK & CO INC Senior Unsecured 5.150%																				
58933Y-BN-4	05/17/63		07/31/2023	Goldman Sachs		3,542,420	3,500,000	3,484,705			25		25		3,484,730		57,690	57,690	37,552	05/17/2063	1.E FE
	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36			Redemption 100.0000																	
589438-AA-4			09/15/2023			47,285	47,285	47,752	47,638		(354)		(354)		47,285				1,300	10/15/2036	1.E
	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-D B1																				
589929-V6-2	6.379% 08/25/28		09/25/2023	Paydown		11,119	11,119	10,116	10,535		584		584		11,119				455	08/25/2028	1.A FM
	MERITAGE HOMES Senior Unsecured 6.000%																				
59001A-AY-8	06/01/25		09/15/2023	Call 100.5848		158,924	158,000	157,841			49		49		157,890		110	110	8,403	06/01/2025	3.A FE
	MRLN 2016-1 A MRLN 2016-1 A 4.500% 12/15/32																				
59010R-AA-2			09/15/2023	Paydown		153,470	153,470	148,151	152,039		1,431		1,431		153,470				4,433	12/15/2032	3.A FE
	MLMI 2005-A9 3A1 MLMI 2005-A9 2A1E 4.938%																				
59020U-2H-7	12/25/35		09/01/2023	Paydown		145,890	145,921	133,454			12,435		12,435		145,890				952	12/25/2035	1.A FM
	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 6.019%																				
59020U-3Z-6	01/25/37		09/25/2023	Paydown			(438)	(297)			297		297						3	01/25/2037	1.A FM
	MLMI 2006-A1 2A1 MLMI 2006-A1 1A1 4.079%																				
59020U-5U-5	03/25/36		09/01/2023	Paydown		8,072	8,081	6,585	5,738		2,334		2,334		8,072				204	03/25/2036	1.A FM
	MLMI 2006-A1 2A1 MLMI 2006-A1 2A1 3.716%																				
59020U-5W-1	03/25/36		08/01/2023	Paydown		1,365	1,365	755	683		610		610		1,365				28	03/25/2036	1.A FM
	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2 6.439%																				
59020U-K5-3	07/25/36		08/25/2023	Paydown		8,022	6,463	6,552			1,470		1,470		8,022				11,974	07/25/2036	1.A Z
	MLCC 2005-3 2A MLCC 2005-3 1A 4.261%																				
59020U-L3-7	11/25/35		09/25/2023	Paydown		9,733	9,733	9,689	9,856		(122)		(122)		9,733				278	11/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..59020U-NN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.423% 12/25/34		09/01/2023	Paydown		1,102	1,102	1,080	1,118		(16)		(16)		1,102				31	12/25/2034	2.B FM
..59020U-NN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.423% 12/25/34		09/01/2023	Paydown		30,276	30,276	30,011	31,110		(833)		(833)		30,276				844	12/25/2034	3.A FM
..59020U-TC-9	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-A A2 6.401% 03/25/30		09/25/2023	Paydown		3,061	3,061	2,960	2,994		67		67		3,061				99	03/25/2030	1.A FM
..59020U-UJ-2	MLCC 2005-1 B2 MLCC 2005-1 1A 4.684% 04/25/35		09/01/2023	Paydown		40,904	40,904	38,840	39,067		1,837		1,837		40,904				985	04/25/2035	1.A FM
..59020U-XA-8	MLCC 2005-B A1 MLCC 2005-B B2 6.364% 07/25/30		09/25/2023	Paydown		12,183	25,178	4,406			7,777		7,777		12,183				704	07/25/2030	6. FE
..590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.934% 05/25/37		09/25/2023	Paydown		13,362	13,362	1,036			12,326		12,326		13,362				223	05/25/2037	1.A FM
..59021U-AB-0	MLCC 2001-A M1 MLCC 2001-A M1 6.116% 04/15/26		09/15/2023	Paydown		47,260	47,260	46,939	47,043		217		217		47,260				1,894	04/15/2026	1.A FM
..59023C-AH-5	MLMI 2006-A3 3A2 MLMI 2006-A3 5A1 4.750% 05/25/36		09/01/2023	Paydown		3,034	3,034	2,825	2,895		139		139		3,034				81	05/25/2036	1.A FM
..59023Y-AH-7	MANA 2007-F1 2A7 MANA 2007-F1 2A7 6.000% 03/25/37		09/01/2023	Paydown			26	8			(8)		(8)						1	03/25/2037	1.A FM
..59024B-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2 5.854% 04/25/37		09/25/2023	Paydown		69,454	69,454	53,999	57,401		12,053		12,053		69,454				721	04/25/2037	1.A FM
..59024F-AD-6	MANA 2007-A2 A3B MANA 2007-A2 A3A 5.654% 03/25/37		09/25/2023	Paydown		6,989	6,989	2,046	2,319		4,897	227	4,670		6,989				36	03/25/2037	1.A FM
..59024F-AE-4	MANA 2007-A2 A3B MANA 2007-A2 A3B 5.834% 03/25/37		09/25/2023	Paydown		10,881	10,881	3,201	3,571		7,662	352	7,310		10,881				22	03/25/2037	1.A FM
..59024K-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF2 5.750% 05/25/37		09/01/2023	Paydown		3,116	3,116	2,852	3,116						3,116				129	05/25/2037	4.C FM
..59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.914% 05/25/37		09/25/2023	Paydown		43,276	43,276	25,533			17,743		17,743		43,276				751	05/25/2037	2.C FM
..59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.914% 05/25/37		07/25/2023	Paydown		23,822	23,822	14,055			9,767		9,767		23,822				343	05/25/2037	3.A FM
..59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.934% 06/25/37		09/25/2023	Paydown		86,354	86,354	60,448			25,906		25,906		86,354				1,567	06/25/2037	1.A FM
..59156R-AE-8	METLIFE INC Senior Unsecured 6.500% 12/15/32		08/30/2023	ALRE - DFL Trust AAM		16,890,603	15,545,000	17,174,051	16,433,178		(45,071)		(45,071)		16,388,107		502,496	502,496	715,718	12/15/2032	1.G FE
..592688-A#-2	METTLER-TOLEDO INTERNATIONAL I SR NTS SER 13-A 4.100% 09/19/23		09/19/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,025,000	09/19/2023	2.B
..595620-AY-1	MIDAMERICAN ENER Secured 5.850% 09/15/54		09/06/2023	Various		3,531,871	3,500,000	3,495,940							3,495,940		35,931	35,931	341	09/15/2054	1.C FE
..59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		09/15/2023	Redemption 100.0000		119,709	119,709	120,906	120,756		(1,046)		(1,046)		119,709				3,270	08/15/2051	1.E
..59748T-AA-7	MIDLAND COGEN SR SECD NTS 6.000% 03/15/25		09/15/2023	Various		738,400	738,400	738,400	738,400						738,400				39,192	03/15/2025	3.A FE
..599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		09/20/2023	Various		10,293,129	10,293,129	10,847,328	7,687,893		77,129		77,129		10,293,129				481,896	06/20/2027	2.C FE
..60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL SR SECD NTS SER B 6.000% 06/30/32		07/01/2023	Redemption 100.0000		418,929	418,929	418,929	418,929						418,929				12,568	06/30/2032	1.G PL
..61690P-AK-7	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R7 5B 5.769% 12/20/46		09/20/2023	Paydown		193,517	193,517	147,325	143,516		50,000		50,000		193,517				5,211	12/20/2046	1.A FM
..61690T-AA-1	MSRR 2015-R3 3A MSRR 2015-R3 1A 7.500% 04/26/47		08/01/2023	Paydown		39,299	39,299	44,182	41,979		(2,681)		(2,681)		39,299				1,901	04/26/2047	1.A FM
..61690T-AC-7	MSRR 2015-R3 3A MSRR 2015-R3 2A 8.000% 04/26/47		09/01/2023	Paydown		27,616	27,616	31,484	29,641		(2,025)		(2,025)		27,616				1,394	04/26/2047	1.A FM
..61690T-AE-3	MSRR 2015-R3 3A MSRR 2015-R3 3A 7.500% 04/26/47		09/01/2023	Paydown		61,486	61,486	69,048	64,973		(3,486)		(3,486)		61,486				2,821	04/26/2047	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..61690T-AF-0	MSRR 2015-R3 3A MSRR 2015-R3 3B 7.500% 04/26/47		09/01/2023	Paydown			(26,856)	(22,311)	(24,241)		24,241		24,241						1,338	04/26/2047	1.A FM
..61690T-AG-8	MSRR 2015-R3 3A MSRR 2015-R3 4A 8.000% 04/26/47		09/01/2023	Paydown		64,145	64,145	73,374	69,418		(5,272)		(5,272)		64,145				3,518	04/26/2047	1.A FM
..61690T-AH-6	MSRR 2015-R3 3A MSRR 2015-R3 4B 8.000% 04/26/47		09/01/2023	Paydown			(20,413)	(17,171)	(17,754)		17,754		17,754						1,089	04/26/2047	1.A FM
..61690T-AJ-2	MSRR 2015-R3 3A MSRR 2015-R3 5A 8.500% 04/26/47		09/01/2023	Paydown		9,202	9,202	10,530	9,822		(620)		(620)		9,202				494	04/26/2047	1.A FM
..61690T-AK-9	MSRR 2015-R3 3A MSRR 2015-R3 5B 8.500% 04/26/47		09/01/2023	Paydown			41	37	37		(37)		(37)						3	04/26/2047	2.B FM
..61690T-AK-9	MSRR 2015-R3 3A MSRR 2015-R3 5B 8.500% 04/26/47		07/01/2023	Paydown			1	1	1		(1)		(1)							04/26/2047	2.C FM
..61690U-7U-8	MORGAN STANLEY B Senior Unsecured 5.479% 07/16/25		08/01/2023	ROYAL BANK OF SCOTLAND		2,001,660	2,000,000	2,000,000							2,000,000		1,660	1,660	3,653	07/16/2025	1.D FE
..61692C-BK-3	MSC 2021-L6 XA MSC 2021-L6 XA 1.327% 06/15/54		09/01/2023	Paydown				9,222	7,839		(7,839)		(7,839)						877	06/15/2054	1.A FE
..61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 6.454% 09/25/34		09/25/2023	Paydown		2,783	2,783	2,710	2,749		34		34		2,783				68	09/25/2034	1.A FM
..61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.319% 07/25/35		09/25/2023	Paydown			(292)	(185)			185		185						1	07/25/2035	1.A FM
..617451-EF-2	MSAC 2006-NC2 M2 MSAC 2006-NC2 A2D 6.014% 02/25/36		09/25/2023	Paydown		225,066	225,066	194,696	217,545		7,521		7,521		225,066				7,239	02/25/2036	1.A FM
..61745M-4M-2	MSM 2005-3AR 1A MSM 2005-3AR 1A 3.995% 07/25/35		09/01/2023	Paydown		3,621	3,621	1,929			1,692		1,692		3,621				15	07/25/2035	1.A FM
..61746R-AB-7	MSAC 2002-HE3 M1 MSAC 2002-HE3 M1 7.084% 03/25/33		09/25/2023	Paydown		27,598	27,598	25,497	26,341		1,257		1,257		27,598				952	03/25/2033	1.A FM
..61746R-CE-9	MSAC 2003-SD1 A1 MSAC 2003-SD1 A1 6.434% 03/25/33		09/25/2023	Paydown		3,700	3,700	3,071			629		629		3,700				104	03/25/2033	1.C FE
..61746W-LM-0	MSDWC 2001-NC4 M2 MSDWC 2001-NC4 M2 7.909% 01/25/32		07/25/2023	Paydown		4,833	4,833	7,438			(2,605)		(2,605)		4,833				31	01/25/2032	1. FM
..61746W-LM-0	MSDWC 2001-NC4 M2 MSDWC 2001-NC4 M2 7.909% 01/25/32		09/25/2023	Paydown		16,424	16,424	25,276			(8,852)		(8,852)		16,424				299	01/25/2032	1.A FM
..61747Y-EV-3	MORGAN STANLEY Senior Unsecured 6.296% 10/18/28		08/30/2023	ALRE - DFL Trust AAM ...		18,432,898	18,000,000	18,000,000	18,000,000						18,000,000		432,898	432,898	982,176	10/18/2028	1.E FE
..617487-AB-9	MSM 2006-16AX 2A1 MSM 2006-16AX 2A1 5.594% 11/25/36		07/25/2023	Paydown		2,993	2,993	854			2,140		2,140		2,993				2	11/25/2036	1. FM
..617487-AB-9	MSM 2006-16AX 2A1 MSM 2006-16AX 2A1 5.594% 11/25/36		09/25/2023	Paydown		18,981	18,981	5,412			13,569		13,569		18,981				42	11/25/2036	1.A FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 5.532% 02/25/34		09/01/2023	Paydown		7,884	7,884	7,305	7,471		413		413		7,884				267	02/25/2034	1.E FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 5.532% 02/25/34		09/01/2023	Paydown		308	308	287	293		15		15		308				10	02/25/2034	1.G FM
..61748H-KA-8	MSM 2005-4 3A1 MSM 2005-4 3A1 4.629% 08/25/35		09/01/2023	Paydown		2,692	2,692	2,427	2,429		263		263		2,692				83	08/25/2035	1.A FM
..61748H-KG-5	MSM 2005-4 3A1 MSM 2005-4 5A4 5.500% 08/25/35		09/01/2023	Paydown		13,960	14,508	14,017	13,524		436		436		13,960				529	08/25/2035	1.A FM
..61748H-KM-2	MSM 2005-4 3A1 MSM 2005-4 6A2 7.200% 08/25/35		09/25/2023	Paydown				3,708			(3,708)		(3,708)						346	08/25/2035	1.A Z
..61748H-MK-4	MSM 2005-6AR 3A1 MSM 2005-6AR 3A1 4.858% 11/25/35		08/01/2023	Paydown		22,152	25,426	21,493	22,210		(58)		(58)		22,152				589	11/25/2035	1.A FM
..61748H-NW-7	MSM 2005-7 3A1 MSM 2005-7 3A1 4.689% 11/25/35		09/01/2023	Paydown		335,299	335,299	201,599	201,939		133,360		133,360		335,299				10,212	11/25/2035	1.A FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61748H-NY-3	MSM 2005-7 3A1 MSM 2005-7 4A1 5.500% 11/25/35		09/01/2023	Paydown		28,696	28,696	22,992	20,497		8,199		8,199		28,696				1,167	11/25/2035	1.A FM
..61748H-NY-3	MSM 2005-7 3A1 MSM 2005-7 4A1 5.500% 11/25/35		07/01/2023	Paydown		1,717	1,717	1,376	1,226		491		491		1,717				55	11/25/2035	1.C FM
..61748H-QW-4	MSM 2005-9AR 1A MSM 2005-9AR 1A 5.724% 12/25/35		09/25/2023	Paydown		70,266	70,269	56,923	57,045		14,036	815	13,221		70,266				2,062	12/25/2035	1.A FM
..61748H-UF-6	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-1AR 1A1 5.714% 02/25/36		09/25/2023	Paydown		92,771	92,771	58,845	60,809		33,233	1,271	31,962		92,771				2,096	02/25/2036	1.A FM
..61748H-VH-1	MSM 2006-2 5A3 MSM 2006-2 2A1 5.750% 02/25/36		09/25/2023	Paydown		8,952	11,520	10,655	11,305		(2,352)		(2,352)		8,952				434	02/25/2036	1.A FM
..61748H-VU-2	MSM 2006-2 5A3 MSM 2006-2 5A3 5.500% 02/25/36		09/01/2023	Paydown		57,306	56,637	37,001	36,296		21,010		21,010		57,306				1,997	02/25/2036	1.A FM
..61748H-WT-4	MSM 2006-3AR 1A3 MSM 2006-3AR 2A3 4.300% 03/25/36		09/01/2023	Paydown		197,323	197,331	148,354	146,440		50,884		50,884		197,323				5,741	03/25/2036	1.A FM
..61749L-AF-8	MSM 2006-8AR 3B2 MSM 2006-8AR 2A1 3.680% 06/25/36		09/01/2023	Paydown		2,263	2,263	1,854	1,854		409		409		2,263				59	06/25/2036	1.A FM
..61749M-AT-4	MSM 2006-11 3A1 MSM 2006-11 3A1 6.000% 08/25/36		09/01/2023	Paydown		31,700	31,725	25,158	24,759		6,940		6,940		31,700				1,058	08/25/2036	3.B FM
..61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		09/01/2023	Paydown		18,529	18,529	4,447			14,082		14,082		18,529				198	11/25/2036	1.A FM
..61750Y-AE-9	MSM 2006-15XS A2A MSM 2006-15XS A4A 6.700% 11/25/36		09/01/2023	Paydown		4,573	4,573	1,006			3,567		3,567		4,573				30	11/25/2036	1.A FM
..61752R-AH-5	MSM 2007-3XS 2A3S MSM 2007-3XS 2A2S 6.204% 01/25/47		09/01/2023	Paydown		36,909	36,909	14,864			22,045		22,045		36,909				82	01/25/2047	1.A FM
..61752R-AJ-1	MSM 2007-3XS 2A3S MSM 2007-3XS 2A3S 6.358% 01/25/47		09/01/2023	Paydown		53,846	53,846	22,886	22,194		31,652		31,652		53,846				449	01/25/2047	1.A FM
..61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.564% 01/25/37		09/25/2023	Paydown		6,146	6,146	2,489			3,657		3,657		6,146				89	01/25/2037	1.A FM
..61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1 5.714% 06/25/37		09/25/2023	Paydown			(4,316)	(1,985)			1,985		1,985						13	06/25/2037	1.A FM
..61756V-BE-8	MSM 2007-14AR 3A2 MSM 2007-14AR 6A1 3.212% 11/25/37		09/01/2023	Paydown		9,489	9,489	7,084	7,164		2,391	66	2,325		9,489				188	11/25/2037	4.B FM
..61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.434% 07/25/37		09/25/2023	Paydown			(166,863)	(110,914)	(107,467)		107,467		107,467						909	07/25/2037	5.B FM
..61758L-AD-1	MSRR 2009-R1A 2A1B MSRR 2009-R1A 2A1B 4.198% 02/26/36		09/01/2023	Paydown		163,006	163,006	125,429			37,094	567	36,527		163,006				3,446	02/26/2036	1.A FM
..61758V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.909% 05/26/36		09/26/2023	Paydown		104,793	183,054	129,186	46,534		(17,001)		(17,001)		104,793				3,514	05/26/2036	1.A FM
..61759D-AF-3	MSRR 2010-R3 3C MSRR 2010-R3 1B 4.528% 07/26/35		09/01/2023	Paydown		45,565	45,565	42,773	44,594		971		971		45,565				1,117	07/26/2035	1.A FM
..61759F-AE-1	MSRR 2010-R4 1C MSRR 2010-R4 1C 5.762% 01/26/36		09/26/2023	Paydown		218,422	218,422	158,385	154,530		63,892		63,892		218,422				3,558	01/26/2036	1.A FM
..61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B 9.989% 07/26/36		09/26/2023	Paydown		2,781	14,763	11,973			(9,192)		(9,192)		2,781				657	07/26/2036	1.A FM
..61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B 9.989% 07/26/36		08/28/2023	Paydown			47,306	38,367			(38,367)		(38,367)						1,289	07/26/2036	1. FM
..61759H-AZ-0	MSRR 2010-R5 4B MSRR 2010-R5 3B 2.950% 03/26/37		09/28/2023	Paydown		115,260	127,449	95,119	98,742		16,518		16,518		115,260				2,591	03/26/2037	1.A FM
..61759H-BA-4	MSRR 2010-R5 4B MSRR 2010-R5 4B 3.466% 06/26/36		09/28/2023	Paydown		62,187	62,602	54,428			7,759		7,759		62,187				605	06/26/2036	1.A FM
..61759N-AT-1	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R6 2B 5.015% 06/21/36		09/01/2023	Paydown		44,135	44,135	41,873	43,628		507		507		44,135				1,268	06/21/2036	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..617590-AN-7	MSRR 2010-R7 2C MSRR 2010-R7 2C 5.500% 01/26/37		09/01/2023	Paydown		1,606	1,790	1,360			246		246		1,606				48	01/26/2037	1.A Z
..61761P-AG-0	MSRR 2013-R3 1B2 MSRR 2013-R1 2B2 4.388% 07/26/37		08/01/2023	Paydown		19,844	23,335	22,248	22,493		(2,650)		(2,650)		19,844				574	07/26/2037	2.C FM
..61761P-AG-0	MSRR 2013-R3 1B2 MSRR 2013-R1 2B2 4.388% 07/26/37		09/01/2023	Paydown		8,873	10,491	10,002	10,112		(1,239)		(1,239)		8,873				316	07/26/2037	3.A FM
..61761P-AL-9	MSRR 2013-R3 1B2 MSRR 2013-R1 3B2 4.737% 04/26/36		09/01/2023	Paydown		136,940	122,199	95,643	86,194		50,745		50,745		136,940				4,117	04/26/2036	1.A FM
..61761P-AQ-8	MSRR 2013-R3 1B2 MSRR 2013-R1 4B2 3.527% 12/26/36		09/01/2023	Paydown		47,482	53,431	45,156			2,326		2,326		47,482				783	12/26/2036	1.A FM
..61762B-CZ-6	MSRR 2013-R3 1B2 MSRR 2013-R3 10B2 5.208% 10/26/35		09/01/2023	Paydown		26,999	26,999	25,952	26,943		56		56		26,999				758	10/26/2035	1.C FM
..61762L-AN-3	MSRR 2013-R6 2B2 MSRR 2013-R6 2B2 5.689% 04/26/53		09/25/2023	Paydown		29,000	29,000	22,511	27,424		1,576		1,576		29,000				715	04/26/2053	1.A FM
..61762L-BB-8	MSRR 2013-R6 2B2 MSRR 2013-R6 4B2 4.383% 04/26/53		09/01/2023	Paydown		175,705	177,880	153,945	160,880		14,825		14,825		175,705				4,450	04/26/2053	1.A FM
..61762U-AW-3	MSRR 2013-R8 4B2 MSRR 2013-R8 4B2 4.411% 09/26/36		09/01/2023	Paydown		34,466	34,508	28,964			5,502		5,502		34,466				560	09/26/2036	1.A FM
..61762U-BD-4	MSRR 2013-R8 4B2 MSRR 2013-R8 5B2 5.208% 09/26/36		07/01/2023	Paydown		26,121	26,121	25,118	26,084		37		37		26,121				651	09/26/2036	1.C FM
..61762U-BD-4	MSRR 2013-R8 4B2 MSRR 2013-R8 5B2 5.208% 09/26/36		09/01/2023	Paydown		33,142	33,142	31,868	33,094		47		47		33,142				1,032	09/26/2036	1.D FM
..61762U-BL-6	MSRR 2013-R8 4B2 MSRR 2013-R8 6B2 4.719% 09/26/36		09/01/2023	Paydown		26,137	26,405	18,807	22,402		3,736		3,736		26,137				682	09/26/2036	1.A FM
..61762U-CA-9	MSRR 2013-R8 4B2 MSRR 2013-R8 8B2 5.010% 09/26/36		09/01/2023	Paydown		19,900	19,900	16,164			3,736		3,736		19,900				403	09/26/2036	1.A FM
..61762U-CH-4	MSRR 2013-R8 4B2 MSRR 2013-R8 9B2 5.445% 09/26/36		09/28/2023	Paydown		163,126	161,036	130,565	137,907		25,219		25,219		163,126				4,838	09/26/2036	1.A FM
..61762U-CQ-4	MSRR 2013-R8 4B2 MSRR 2013-R8 10B2 6.182% 09/26/36		09/01/2023	Paydown		218,763	220,591	203,131	210,241		8,522		8,522		218,763				6,748	09/26/2036	1.A FM
..61763D-AN-0	MSRR 2013-R9 5B MSRR 2013-R9 2B2 4.245% 06/26/46		09/01/2023	Paydown		43,414	35,762	25,493	24,575		18,840		18,840		43,414				1,303	06/26/2046	1.A FM
..61763D-BC-3	MSRR 2013-R9 5B MSRR 2013-R9 4B2 4.360% 06/26/46		09/01/2023	Paydown		44,849	45,157	33,251	47,175		(2,327)		(2,327)		44,849				1,160	06/26/2046	1.A FM
..61763D-BJ-8	MSRR 2013-R9 5B MSRR 2013-R9 5B 6.029% 06/26/46		09/20/2023	Paydown		437,382	437,382	381,301			56,081		56,081		437,382				10,037	06/26/2046	1.A FM
..61763T-AR-6	MSRR 2014-R4 2B MSRR 2014-R4 2B 4.749% 08/26/34		09/01/2023	Paydown		66,446	66,446	56,728	62,637		3,809		3,809		66,446				1,781	08/26/2034	1.A FM
..61763T-AY-1	MSRR 2014-R4 2B MSRR 2014-R4 3B2 4.304% 08/26/34		09/01/2023	Paydown		132,974	132,974	127,559	131,017		1,957		1,957		132,974				3,593	08/26/2034	1.A FM
..61764W-AD-9	MSRR 2015-R1 2B MSRR 2015-R1 2B 3.951% 11/20/36		09/01/2023	Paydown		87,145	87,145	66,884	75,173		11,972		11,972		87,145				4,295	11/20/2036	1.A FM
..61768H-AX-4	MSC 2019-L2 XA MSC 2019-L2 XA 1.168% 03/15/52		09/01/2023	Paydown				3,053	2,597		(2,597)		(2,597)						374	03/15/2052	1.A FE
..61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51		09/30/2023	Redemption 100.0000		59,149	59,149	59,149	59,149						59,149				1,473	07/12/2051	1.G PL
..61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51		09/30/2023	Redemption 100.0000		51,115	51,115	51,115	51,115						51,115				1,319	07/12/2051	1.G PL
..61913P-AQ-5	MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2 6.214% 02/25/35		09/25/2023	Paydown		10,413	10,413	9,411	9,973		441		441		10,413				377	02/25/2035	1.A FM
..61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.994% 06/25/47		09/25/2023	Paydown		69,298	97,824	70,433			(1,136)		(1,136)		69,298				1,398	06/25/2047	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS 0.500% 05/25/56		09/01/2023	Paydown				12,560			(12,560)		(12,560)						1,503	05/25/2056	6. *
..62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		08/15/2023	Various		28,199	28,199	28,199	28,199						28,199				647	09/15/2037	1.D
..62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		09/15/2023	Various		14,333	14,333	14,333	14,333						14,333				394	09/15/2037	1.E
..62951M-AM-2	NAA 2004-R2 A1 NAA 2004-R2 A1 6.500% 10/25/34		09/01/2023	Paydown		17,999	17,022	15,436	15,026		2,973		2,973		17,999				730	10/25/2034	1.A FM
..62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35		07/02/2023	Redemption 100.0000		236,557	236,557	236,557	236,557						236,557				13,555	07/02/2035	1.E PL
..63943B-AA-1	NAVTR 2021-1 A NAVTR 2021-1 A 2.771% 11/15/46		09/15/2023	Paydown		332,144	332,144	332,129	331,977		167		167		332,144				6,136	11/15/2046	1.F FE
..64035G-AB-5	NSLT 2021-CA AFX NSLT 2021-CA AFX 1.320% 04/20/62		09/20/2023	Paydown		471,163	471,163	423,753			47,411		47,411		471,163				2,603	04/20/2062	1.A FE
..641062-AD-6	NESTLE HOLDINGS Senior Unsecured 3.350% 09/24/23		09/24/2023	Maturity		7,000,000	7,000,000	6,955,270	6,992,861		7,139		7,139		7,000,000				234,500	09/24/2023	1.D FE
..643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA NCAMT 2006-ALT1 AF6 6.667% 07/25/36		09/01/2023	Paydown		44,279	44,279	29,888	11,312		32,967		32,967		44,279				379	07/25/2036	1.A FM
..64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 6.004% 01/25/54		09/01/2023	Paydown		16,715	16,715	11,700			5,014		5,014		16,715				496	01/25/2054	2.B FE
..64829C-AA-6	NRZT 2015-1A A1 NRZT 2015-1A A1 3.750% 05/28/52		09/01/2023	Paydown		6,692	6,692	5,688			1,004		1,004		6,692				126	05/28/2052	1.A
..64829N-AD-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B1 4.500% 05/25/57		09/01/2023	Paydown		32,489	32,489	35,085	34,031		(1,543)		(1,543)		32,489				979	05/25/2057	1.A
..64829N-AF-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B2 4.750% 05/25/57		09/01/2023	Paydown		22,893	22,893	24,703	23,801		(908)		(908)		22,893				728	05/25/2057	1.A
..64831V-AA-0	NRZT 2022-NQM5 A1 NRZT 2022-NQM5 A1 6.296% 11/25/52		09/01/2023	Paydown		137,434	137,434	136,139	135,496		1,938		1,938		137,434				6,259	11/25/2052	1.A FE
..649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2 4.044% 05/25/36		09/01/2023	Paydown		746	746	667	685		61		61		746				19	05/25/2036	1.A FM
..649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2 4.044% 05/25/36		09/01/2023	Paydown		990	990	928	971		20		20		990				29	05/25/2036	2.B FM
..649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2 4.044% 05/25/36		08/01/2023	Paydown		1,935	1,935	1,813	1,896		39		39		1,935				46	05/25/2036	2.C FM
..649840-CV-5	NY STATE ELECTRI Senior Unsecured 5.850% 08/15/33		08/03/2023	HSBC		3,505,460	3,500,000	3,494,435							3,494,435	11,025	11,025			08/15/2033	1.G FE
..651639-AZ-9	NEWMONT CORP Senior Unsecured 2.600% 07/15/32		08/30/2023	ALRE - DFL Trust AAM		9,642,686	12,000,000	9,439,552	9,493,696		136,205		136,205		9,629,901	12,785	12,785		351,000	07/15/2032	2.A FE
..65535V-EW-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.544% 10/25/34		09/25/2023	Paydown		17,500	17,500	16,976	17,030		470		470		17,500				545	10/25/2034	1.A FM
..65535V-FM-5	NAA 2004-AR3 M1 NAA 2004-AR3 M1 6.574% 11/25/34		09/25/2023	Paydown		109,399	109,399	89,844	101,029		8,370		8,370		109,399				2,834	11/25/2034	1.A FM
..65537D-AA-4	NAA 2006-S4 A1 NAA 2006-S4 A1 5.774% 08/25/36		09/25/2023	Paydown			5,190	3,867			(3,867)		(3,867)						26	08/25/2036	1.A FM
..65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.914% 10/25/36		09/25/2023	Paydown		120	117	1			119		119		120				3	10/25/2036	6. *
..65537K-AB-6	NHELI 2007-1 1A4 NHELI 2007-1 2A1A 5.754% 02/25/37		09/25/2023	Paydown		4,329	4,329	2,833	4,004		324		324		4,329				118	02/25/2037	1.A FM
..65537K-AB-6	NHELI 2007-1 1A4 NHELI 2007-1 2A1A 5.754% 02/25/37		09/25/2023	Paydown		839	839	828	850		(10)		(10)		839				23	02/25/2037	2.B FM
..65537K-AD-2	NHELI 2007-1 1A4 NHELI 2007-1 2A2 5.594% 02/25/37		09/25/2023	Paydown		15,302	15,302	9,809	14,168		1,134		1,134		15,302				418	02/25/2037	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..65537K-AD-2	NHELI 2007-1 1A4 NHELI 2007-1 2A2 5.594% 02/25/37		08/25/2023	Paydown		2,948	2,948	2,918	3,007		(59)		(59)		2,948				75	02/25/2037	2.C FM
..65537K-AD-2	NHELI 2007-1 1A4 NHELI 2007-1 2A2 5.594% 02/25/37		09/25/2023	Paydown		1,460	1,460	1,445	1,489		(29)		(29)		1,460				45	02/25/2037	3.A FM
..65537K-AY-6	NHELI 2007-1 1A4 NHELI 2007-1 1A4 6.234% 02/25/37		09/25/2023	Paydown		2,100	2,100	630			1,470		1,470		2,100				11	02/25/2037	1.A FM
..65537K-AZ-3	NHELI 2007-1 1A4 NHELI 2007-1 1M1 6.935% 02/25/37		08/01/2023	Paydown			(1,459)	(486)			486		486							02/25/2037	6. *
..65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.774% 12/25/36		09/25/2023	Paydown		33,271	33,271	25,286			7,985		7,985		33,271				678	12/25/2036	1.A FM
..65539C-BA-3	NMRR 2011-4RA 1A10 NMRR 2011-4RA 3A3 4.033% 12/26/35		09/01/2023	Paydown		152,651	152,651	121,482	141,673		10,978		10,978		152,651				3,861	12/26/2035	1.A FM
..65539K-AF-5	NMRR 2010-6RA 1A6 NMRR 2010-6RA 1A6 4.096% 03/26/36		09/01/2023	Paydown		81,227	85,789	82,968	83,287		(1,134)	926	(2,060)		81,227				2,379	03/26/2036	1.A FM
..65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 4.096% 03/26/36		09/01/2023	Paydown		55,924	59,065	57,745	57,932		(1,406)	602	(2,008)		55,924				1,638	03/26/2036	1.A FM
..65540C-AB-9	NOMURA RESECURITIZATION TRUST NMRR 2013-1R 1A2 3.922% 01/26/36		09/01/2023	Paydown		249,450	247,568	198,681	234,178		15,272		15,272		249,450				6,556	01/26/2036	1.A FM
..65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4 3.922% 01/26/36		09/01/2023	Paydown		164,338	163,098	135,040	156,796		7,542		7,542		164,338				4,319	01/26/2036	1.A FM
..655663-D*-0	NORDSON CORPORATION SR NTS SER 12-B 3.130% 07/26/24		07/26/2023	Redemption 100.0000		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				59,470	07/26/2024	2.C
..670346-AP-0	NUCOR CORP Senior Unsecured 3.950% 05/01/28		08/30/2023	ALRE - DFL Trust AAM		17,115,304	18,000,000	16,628,400	16,674,641		144,675		144,675		16,819,317		295,987	295,987	590,525	05/01/2028	1.G FE
..67103H-AF-4	O'REILLY AUTOMOT Senior Unsecured 3.600% 09/01/27		08/30/2023	ALRE - DFL Trust AAM		3,783,187	4,000,000	3,878,352			8,136		8,136		3,886,488		(103,301)	(103,301)	71,600	09/01/2027	2.A FE
..67103H-AL-1	O'REILLY AUTOMOT Senior Unsecured 4.700% 06/15/32		08/30/2023	ALRE - DFL Trust AAM Redemption 100.0000		4,784,041	5,000,000	4,862,600	4,866,029		7,494		7,494		4,873,523		(89,482)	(89,482)	166,458	06/15/2032	2.B FE
..67112@-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33		09/15/2023			77,916	77,916	77,916	77,916						77,916				2,962	09/15/2033	1.C
..68269C-AA-4	OMFIT 2018-2A D OMFIT 2018-2A A 3.570% 03/14/33		09/14/2023	Paydown		9,388,840	9,388,840	9,403,572	9,397,717		(8,878)		(8,878)		9,388,840				222,124	03/14/2033	1.A FE
..68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		09/14/2023	Paydown Redemption 100.0000		1,481,850	1,481,850	1,477,187	1,477,830		4,020		4,020		1,481,850				37,714	05/14/2032	1.A FE
..68278A-AA-7	ONESKY CLASS A Secured 3.875% 07/15/29		07/15/2023			2,400,000	2,400,000	2,409,158	2,408,329		(8,329)		(8,329)		2,400,000				93,034	07/15/2029	1.F PL
..68389F-EX-8	OOMLT 2004-1 M6 OOMLT 2004-1 M6 10.684% 01/25/34		09/25/2023	Paydown			(1,357)	(526)			526		526						9	01/25/2034	6. FM
..68389F-HW-7	OOMLT 2005-3 M5 OOMLT 2005-3 M5 6.439% 08/25/35		09/25/2023	Paydown			(28,743)	(5,174)			5,174		5,174						134	08/25/2035	6. FM
..68403K-AD-7	OOMLT 2007-6 2A4 OOMLT 2007-6 2A4 5.684% 07/25/37		07/25/2023	Paydown		2,727	2,727	1,654			1,073		1,073		2,727				2	07/25/2037	6. FE
..68403K-AD-7	OOMLT 2007-6 2A4 OOMLT 2007-6 2A4 5.684% 07/25/37		09/25/2023	Paydown		5,838	5,838	3,540			2,297		2,297		5,838				21	07/25/2037	6. FE
..69047Q-AA-0	OVINTIV INC Senior Unsecured 5.650% 05/15/25		08/03/2023	Scotia Capital		1,996,320	2,000,000	1,999,880							1,999,880		(3,560)	(3,560)	21,031	05/15/2025	2.C FE
..69121P-CH-4	OWNIT 2006-1 AF2 OWNIT 2006-1 AF2 3.170% 10/25/35		09/01/2023	Paydown		86,405	86,405	49,051	49,095		37,471	160	37,311		86,405				1,254	10/25/2035	1.A FM
..69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.809% 10/25/37		09/25/2023	Paydown			(4,328)	(433)			433		433							10/25/2037	1.A FM
..69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		09/15/2023	Paydown		114,594	114,594	114,012			582		582		114,594				2,243	02/15/2027	1.F FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69346M-AA-7	PNMSR 2018-FT1 A PNMSR 2018-FT1 A 8.784% 04/25/25		08/30/2023	Paydown		72,000,000	72,000,000	72,209,209	72,335,007		(335,007)		(335,007)		72,000,000				3,820,361	04/25/2025	2.C FE
..69349L-AM-0	PNC BANK NA Subordinated 3.800% 07/25/23		07/25/2023	Maturity		15,000,000	15,000,000	15,546,210	15,185,644		(185,644)		(185,644)		15,000,000				570,000	07/25/2023	1.G FE
..69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1 2.487% 07/25/51		09/25/2023	Paydown		77,023	77,023	63,929			13,094		13,094		77,023				1,109	07/25/2051	1.A Z
..694308-KM-8	PACIFIC GAS&ELEC Secured 6.400% 06/15/33		07/19/2023	Citigroup		1,509,570	1,500,000	1,498,635			19		19		1,498,654		10,916	10,916	12,267	06/15/2033	2.C FE
..69548J-AA-0	PAID 2023-1 A PAID 2023-1 A 7.556% 07/15/30		09/15/2023	Paydown		1,004,565	1,004,565	1,004,565							1,004,565				37,769	07/15/2030	1.G FE
..70213B-AA-2			09/15/2023	Redemption 100.0000		10,681	10,681	10,681	10,681						10,681				230	03/15/2051	1.D
..70338E-10-5	TV-MOB LLC P/T CERTS 3.230% 03/15/51		08/23/2023	Paydown		162,005	162,005	162,005	162,005						162,005				6,078	11/23/2064	1.F FE
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29		09/15/2023	Redemption 100.0000		197,270	197,270	197,270	197,270						197,270				10,880	03/15/2029	1.B
..724060-AA-6	PIPELINE FUNDING SR SECD BDS 7.500% 01/15/30		07/15/2023	Redemption 100.0000		224,400	224,400	224,400	224,400						224,400				16,830	01/15/2030	2.B FE
..72703P-AB-9	PLNT 2019-1A A2 PLNT 2018-1A A2II 4.666% 09/05/48		09/05/2023	Paydown		20,000	20,000	20,014	20,008		(8)		(8)		20,000				700	09/05/2048	2.B FE
..72703P-AC-7	PLNT 2019-1A A2 PLNT 2019-1A A2 3.858% 12/05/49		09/05/2023	Paydown		12,500	12,500	12,500	12,500						12,500				241	12/05/2049	2.B FE
..73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27		09/13/2023	Redemption 100.0000		100,484	100,484	100,484	100,484						100,484				3,015	09/13/2027	1.D
..73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27		09/13/2023	Redemption 100.0000		104,266	104,266	104,266	104,266						104,266				3,128	09/13/2027	1.D
..73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27		09/13/2023	Redemption 100.0000		95,244	95,244	95,244	95,244						95,244				2,857	09/13/2027	1.D
..73020#-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		09/15/2023	Redemption 100.0000		97,484	97,484	97,484	97,480		3		3		97,484				4,226	11/15/2034	1.D FE
..73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS 6.000% 06/15/33		09/15/2023	Redemption 100.0000		133,464	133,464	133,464	133,464						133,464				5,341	06/15/2033	1.F
..741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1 2.240% 09/27/60		09/27/2023	Paydown		57,747	57,747	46,775			10,972		10,972		57,747				(677)	09/27/2060	6. *
..74161B-AL-9	PRIME 2006-1 B2 PRIME 2006-1 3A1 5.784% 06/25/36		09/25/2023	Paydown			32,894	16,364	18,955		(18,955)		(18,955)						1,025	06/25/2036	1.A FM
..74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		09/01/2023	Paydown		484	525	397	504		(20)		(20)		484				13	11/25/2036	1.A FM
..74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		07/01/2023	Paydown		5,805	6,108	4,947	5,955		(151)		(151)		5,805				127	11/25/2036	1.C FM
..74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		08/01/2023	Paydown		5,235	5,536	4,483	5,397		(163)		(163)		5,235				144	11/25/2036	1.D FM
..74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		09/01/2023	Paydown		3,593	4,242	3,436	4,136		(543)		(543)		3,593				133	11/25/2036	1.E FM
..74340X-CF-6	PROLOGIS LP Senior Unsecured 5.250% 06/15/53		07/19/2023	Goldman Sachs		1,489,395	1,500,000	1,460,220			39		39		1,460,259		29,136	29,136	7,875	06/15/2053	1.G FE
..744320-AQ-8	PRUDENTIAL FIN Senior Unsecured 5.700% 12/14/36		08/30/2023	ALRE - DFL Trust AAM		12,001,449	11,750,000	10,873,163	11,123,261		16,469		16,469		11,139,730		861,719	861,719	476,267	12/14/2036	1.G FE
..74460W-AF-4	PUBLIC STORAGE Senior Unsecured 5.125% 01/15/29		07/28/2023	Goldman Sachs		4,210,122	4,200,000	4,196,514			6		6		4,196,520		13,602	13,602	2,990	01/15/2029	1.F FE
..74762E-AH-5	QUANTA SERVICES Senior Unsecured 2.350% 01/15/32		09/20/2023	Santander US Capital Markets L		928,824	1,200,000	1,199,268	1,199,422		42		42		1,199,464		(270,640)	(270,640)	33,448	01/15/2032	2.C FE
..74842#-AA-1	QUIKTRIP CTL PT TRUST P/T CERTS 11-A 5.050% 10/05/31		09/05/2023	Redemption 100.0000		505,330	505,330	505,330	505,330						505,330				17,019	10/05/2031	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..749228-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A1 6.000% 04/25/36		09/01/2023	Paydown		24,548	30,977	26,072	26,072		(1,523)		(1,523)		24,548				1,288	04/25/2036	3.B FM
..749228-AD-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A4 6.000% 04/25/36		09/01/2023	Paydown		21,821	27,535	23,420	23,420		(1,599)		(1,599)		21,821				1,145	04/25/2036	3.B FM
..74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH6 A1 5.814% 07/25/37		09/25/2023	Paydown		192,546	192,546	155,242	178,170		14,375		14,375		192,546				4,956	07/25/2037	1.A FM
..74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH1 A1 5.754% 02/25/37		09/25/2023	Paydown		175,223	175,223	144,693	163,321		11,902		11,902		175,223				5,174	02/25/2037	1.A FM
..74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2 A1 5.714% 03/25/37		09/25/2023	Paydown		19,189	19,189	15,988	17,172		2,016		2,016		19,189				437	03/25/2037	1.A FM
..74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2 5.450% 01/25/37		09/25/2023	Paydown				98			(98)		(98)						5	01/25/2037	5.C FE
..74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2 5.794% 09/25/36		09/25/2023	Paydown		833,899	833,899	714,147	779,926		53,972		53,972		833,899				21,590	09/25/2036	1.A FM
..74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2 5.794% 09/25/36		08/25/2023	Paydown		40,157	40,157	35,069	38,191		1,966		1,966		40,157				1,040	09/25/2036	2.A FM
..74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2 5.794% 09/25/36		09/25/2023	Paydown		5,046	5,046	4,406	4,799		247		247		5,046				130	09/25/2036	2.B FM
..74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH4 A1 5.814% 05/25/37		09/25/2023	Paydown		137,863	137,863	115,036	124,383		13,480		13,480		137,863				3,900	05/25/2037	1.A FM
..74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH3 A1 5.754% 04/25/37		09/25/2023	Paydown		63,394	63,394	51,278	57,651		5,743		5,743		63,394				1,604	04/25/2037	1.A FM
..74923H-AE-1	RALI 2007-QS4 2A1 RALI 2007-QS4 2A1 5.764% 03/25/37		09/25/2023	Paydown			274	40			(40)		(40)						6	03/25/2037	1.A Z
..74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.954% 03/25/37		09/25/2023	Paydown		40,644	60,452	38,689			1,954		1,954		40,644				1,767	03/25/2037	1.A FM
..74923J-AE-7	RALI 2007-QS5 A2 RALI 2007-QS5 A5 5.734% 03/25/37		09/25/2023	Paydown		25,655	38,159	28,742	28,494		(2,838)		(2,838)		25,655				1,346	03/25/2037	1.A FM
..74923J-AH-0	RALI 2007-QS5 A2 RALI 2007-QS5 A8 1.494% 03/25/37		09/25/2023	Paydown				19,761	9,960	9,442	(19,402)		(9,960)						1,463	03/25/2037	6. FE
..74923J-AJ-6	RALI 2007-QS5 A2 RALI 2007-QS5 A9 5.984% 03/25/37		09/25/2023	Paydown		42,200	62,767	48,007	47,628		(5,428)		(5,428)		42,200				2,320	03/25/2037	1.A FM
..74923L-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO4 A1 5.834% 05/25/47		09/25/2023	Paydown		30,320	30,320	24,983	27,152		3,167		3,167		30,320				1,200	05/25/2047	1.A FM
..74923T-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO3 A1 5.754% 03/25/47		09/25/2023	Paydown		53,774	53,774	45,617	49,276		4,498		4,498		53,774				1,641	03/25/2047	1.A FM
..749241-AA-3	RALI 2007-QH9 A1 RALI 2007-QH9 A1 5.937% 11/25/37		08/01/2023	Paydown		12,596	24,609	21,845	22,006		(9,410)		(9,410)		12,596				665	11/25/2037	1.A FM
..749241-AA-3	RALI 2007-QH9 A1 RALI 2007-QH9 A1 5.937% 11/25/37		09/01/2023	Paydown		3,040	6,118	5,431	5,470		(2,431)		(2,431)		3,040				223	11/25/2037	1.B FM
..74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5 6.000% 01/25/37		09/01/2023	Paydown		29,864	29,872	15,584	5,722		13,904	1,471	12,433		29,864				950	01/25/2037	1.A FM
..74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		09/01/2023	Paydown		3,114	2,729	2,537	998		2,117		2,117		3,114				160	10/26/2035	1.G FM
..74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		08/01/2023	Paydown		5,545	7,293	6,780	2,666		2,879		2,879		5,545				304	10/26/2035	2.A FM
..74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		07/01/2023	Paydown		2,005	2,053	1,908	750		1,254		1,254		2,005				76	10/26/2035	2.B FM
..74928U-BT-3	RBSSP 2009-12 15A2 RBSSP 2009-12 15A2 5.193% 10/26/35		09/29/2023	Paydown		995,032	995,032	874,494	940,204		54,828		54,828		995,032				29,442	10/26/2035	1.A FM
..74928W-BQ-5	RBSSP 2009-5 12A3 RBSSP 2009-5 12A3 4.661% 09/21/46		09/01/2023	Paydown		3,142	3,405	2,877	2,888		254		254		3,142				90	09/21/2046	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..74928X-CS-8	RBSSP 2009-6 13A3 RBSSP 2009-6 13A3 4.271% 08/26/35		09/01/2023	Paydown		54,367	54,367	45,397	46,152		8,215		8,215		54,367				1,508	08/26/2035	1.A FM
..74931W-AE-8	RBSSP RESECURITIZATION TRUST R RBSSP 2012-10 1A2B 4.757% 06/26/35		09/01/2023	Paydown		68,140	68,140	69,944	71,017		(2,877)		(2,877)		68,140				1,930	06/26/2035	4.B FM
..749583-AD-2	RFMSI 2007-S2 B2 RFMSI 2007-S2 A4 6.000% 02/25/37		09/01/2023	Paydown			2,856	2,157			(2,157)		(2,157)						75	02/25/2037	1.A FM
..749583-AD-2	RFMSI 2007-S2 B2 RFMSI 2007-S2 A4 6.000% 02/25/37		09/01/2023	Paydown			8,569	7,657	7,434		(7,434)		(7,434)						309	02/25/2037	4.C FM
..74958X-AB-0	RFMSI 2007-SA2 M3 RFMSI 2007-SA2 2A1 4.572% 04/25/37		09/01/2023	Paydown			3,607	3,174	3,174		(3,174)		(3,174)						59	04/25/2037	1.A FM
..749691-BN-0	RPMLT 2014-1 B3V RPMLT 2014-1 B3K 4.199% 10/25/54		09/25/2023	Paydown		1,340,051	1,340,051	1,336,701	1,336,701		3,350		3,350		1,340,051				45,492	10/25/2054	1.A
..749691-BP-5	RPMLT 2014-1 B3V RPMLT 2014-1 B3L 3.699% 10/25/54		09/25/2023	Paydown		1,340,051	1,340,051	1,333,350	1,333,351		6,700		6,700		1,340,051				40,101	10/25/2054	1.A
..749691-BU-4	RPMLT 2014-1 B3V RPMLT 2014-1 B3Q 4.199% 10/25/54		08/30/2023	ALRE - DFL Trust AAM		10,926,381	11,876,000	10,566,449	10,566,584		104,029		104,029		10,670,613		255,767	255,767	339,314	10/25/2054	1.A
..749691-C4-1	RPMLT 2014-1 B3V RPMLT 2014-1 B3Z 3.699% 10/25/54		09/25/2023	Paydown			(38,931)	(13,637)	(14,165)		13,490	(675)	14,165						1,013	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 B3V RPMLT 2014-1 GRP2 7.833% 10/25/54		09/25/2023	Paydown		29,252	29,252	16,420	18,084		11,168		11,168		29,252				1,060	10/25/2054	4.B
..749691-F7-1	RPMLT 2014-1 B3V RPMLT 2014-1 B3Y 4.199% 10/25/54		09/25/2023	Paydown			(38,931)	(14,630)	(14,723)		14,474	(249)	14,723						1,148	10/25/2054	6.
..74979U-AA-3	RS 2018 PRIVATE LLC GTD SR NTS 4.040% 06/20/26		09/20/2023	Redemption 100.0000		531,250	531,250	531,250	531,250						531,250				16,097	06/20/2026	1.G PL
..750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		09/10/2023	Redemption 100.0000		23,685	23,685	23,685	23,676		9		9		23,685				651	02/10/2049	2.A
..75086#-AA-3	RAINIER GSA PORTFOLIO I LLC LSE REV BDS 15-A 4.820% 06/15/36		09/15/2023	Redemption 100.0000		118,339	118,339	118,339	118,339						118,339				3,804	06/15/2036	1.F
..75114H-AD-9	RALI 2006-Q05 2A1 RALI 2006-Q05 2A1 5.814% 05/25/46		09/25/2023	Paydown		276,627	276,627	254,765	256,953		19,674		19,674		276,627				8,791	05/25/2046	1.A FM
..75114H-AL-1	RALI 2006-Q05 2A1 RALI 2006-Q05 3A5 5.994% 05/25/46		09/25/2023	Paydown		369	(153)	(153)			522		522		369				1	05/25/2046	6. *
..75114P-AD-1	RALI 2006-Q09 1A3B RALI 2006-Q09 1A3B 6.034% 12/25/46		09/25/2023	Paydown		575	(8,284)	(8,284)			8,859		8,859		575				8,432	12/25/2046	6. *
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 5.426% 09/25/46		09/01/2023	Paydown		18,049	60,844	47,282	54,529		(36,480)		(36,480)		18,049				1,567	09/25/2046	1.A FM
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 5.426% 09/25/46		09/01/2023	Paydown		2,260	26,206	23,502	23,753		(21,492)		(21,492)		2,260				817	09/25/2046	1.G FM
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 5.426% 09/25/46		08/01/2023	Paydown		32,077	89,546	80,305	81,162		(49,085)		(49,085)		32,077				2,165	09/25/2046	2.A FM
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 5.426% 09/25/46		09/01/2023	Paydown		7,812	26,334	23,981	25,587		(17,775)		(17,775)		7,812				678	09/25/2046	4.A FM
..751153-AA-5	RALI 2006-Q10 M7 RALI 2006-Q10 A1 5.754% 01/25/37		09/25/2023	Paydown		26,524	26,524	21,398	23,182		3,342		3,342		26,524				894	01/25/2037	1.A FM
..75115F-AD-2	RALI 2006-Q08 1A1B RALI 2006-Q08 1A3A 5.834% 10/25/46		09/25/2023	Paydown		212,102	198,126	160,564	192,483		19,619		19,619		212,102				7,917	10/25/2046	1.A FM
..75115F-AR-1	RALI 2006-Q08 1A1B RALI 2006-Q08 1A4B 6.194% 10/25/46		09/25/2023	Paydown			(8,179)	(2,045)			2,045		2,045						12	10/25/2046	6. *
..75115L-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH7 1A1 5.934% 08/25/37		09/25/2023	Paydown		46,626	46,626	39,331	41,842		4,785		4,785		46,626				1,203	08/25/2037	1.A FM
..75116A-AA-8	RALI 2007-Q02 A1 RALI 2007-Q02 A1 5.584% 02/25/47		07/25/2023	Paydown		8,861	8,861	4,770	3,158		5,703		5,703		8,861				224	02/25/2047	1.A FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	RALI 2007-QO2 A1 RALI 2007-QO2 A1 5.584%																				
75116A-AA-8	02/25/47		08/30/2023	ALRE - DFL Trust AAM		1,735,505	5,016,043	2,700,142	1,787,493		(68,237)		(68,237)		1,719,256		16,249	16,249	141,545	02/25/2047	1.A FM
	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.834%																				
75116C-AM-8	04/25/37		09/25/2023	Paydown		56,723	66,769	41,397			15,326		15,326		56,723				2,137	04/25/2037	1.A FM
	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.734%																				
75406V-AF-0	07/25/36		09/25/2023	Paydown			(2,986)	(2,127)			2,127		2,127						69	07/25/2036	1.A FM
	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000%																				
75524M-BL-3	09/26/36		09/01/2023	Paydown		15,475	24,185	14,269			1,206		1,206		15,475				708	09/26/2036	1.A FM
	REALTY INCOME Senior Unsecured 3.650%																				
756109-AU-8	01/15/28		08/30/2023	ALRE - DFL Trust AAM		14,024,280	15,000,000	13,758,750	13,803,502		139,983		139,983		13,943,485		80,795	80,795	615,938	01/15/2028	1.G FE
	REALTY INCOME Senior Unsecured 5.625%																				
756109-BP-8	10/13/32		08/30/2023	ALRE - DFL Trust AAM		12,013,788	12,000,000	11,985,480	11,985,718		743		743		11,986,461		27,327	27,327	594,375	10/13/2032	1.G FE
	RED ROCK HARNETT LLC SECD NT 4.990%			Redemption 100.0000																	
75702B-AA-9	06/10/38		09/10/2023			78,399	78,399	78,399	78,399						78,399				2,609	06/10/2038	1.D
	REINSURANCE GRP Senior Unsecured 4.700%																				
759351-AL-3	09/15/23		09/15/2023	Maturity		2,000,000	2,000,000	2,160,663	2,028,614		(28,614)		(28,614)		2,000,000				94,000	09/15/2023	2.A FE
	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1																				
759950-CA-4	AV1 6.194% 05/25/34		09/25/2023	Paydown		33,762	33,762	30,631	32,161		1,601		1,601		33,762				724	05/25/2034	1.A FM
	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1																				
759950-CC-0	AV3 6.374% 05/25/34		09/25/2023	Paydown		49,953	49,953	46,409	48,205		1,747		1,747		49,953				1,071	05/25/2034	1.A FM
	RAMP 2003-RS10 MII1 RAMP 2003-RS10 MII1																				
760985-D7-3	6.084% 11/25/33		08/25/2023	Paydown		78,311	78,311	77,489	77,491		820		820		78,311				2,429	11/25/2033	1.A FM
	RALI 2005-QA7 A1 RALI 2005-QA7 A1 4.398%																				
76110H-7A-1	07/25/35		09/01/2023	Paydown		5,586	7,518	6,010			(424)		(424)		5,586				39	07/25/2035	1.A FM
	RASC 2005-AHL3 M2 RASC 2005-AHL3 M2 5.874%																				
76110W-6P-6	11/25/35		09/25/2023	Paydown			1,397	741			(740)		(740)						38	11/25/2035	1.A FM
	RALI 2005-QS12 A10 RALI 2005-QS12 A1 5.500%																				
761118-DN-5	08/25/35		09/25/2023	Paydown		50,544	50,057	42,098	42,167		8,377		8,377		50,544				2,430	08/25/2035	1.A FM
	RALI 2005-QA9 B3 RALI 2005-QA9 CB3 4.667%																				
761118-FL-7	08/25/35		07/01/2023	Paydown		65,036	66,558	66,558	67,503		(2,467)		(2,467)		65,036				1,649	08/25/2035	3.B FM
	RALI 2005-QA9 B3 RALI 2005-QA9 CB3 4.667%																				
761118-FL-7	08/25/35		09/01/2023	Paydown		59,503	61,118	61,118	61,986		(2,482)		(2,482)		59,503				1,940	08/25/2035	3.C FM
	RALI 2005-QA10 M2 RALI 2005-QA10 A31 4.950%																				
761118-GD-4	09/25/35		09/01/2023	Paydown		14,912	16,691	11,846	11,838		3,074		3,074		14,912				554	09/25/2035	1.A FM
	RALI 2005-QS14 2A1 RALI 2005-QS14 3A1																				
761118-JJ-8	6.000% 09/25/35		09/01/2023	Paydown		28,698	29,135	26,896	26,877		1,821		1,821		28,698				1,248	09/25/2035	4.A FM
	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3																				
761118-KU-1	A1 6.234% 10/25/45		09/25/2023	Paydown		3,853	3,853	2,783	2,886		967		967		3,853				137	10/25/2045	2.A FM
	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3																				
761118-KU-1	A1 6.234% 10/25/45		09/25/2023	Paydown		223,087	223,087	173,940	177,789		45,298		45,298		223,087				7,925	10/25/2045	4.A FM
	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3																				
761118-KU-1	A1 6.234% 10/25/45		09/25/2023	Paydown		8,828	8,828	7,055	7,177		1,650		1,650		8,828				314	10/25/2045	4.B FM
	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3																				
761118-KU-1	A1 6.234% 10/25/45		09/25/2023	Paydown		14,125	14,125	13,101	12,966		1,159		1,159		14,125				502	10/25/2045	5.A FM
	RALI 2005-QO5 A1 RALI 2005-QO5 A1 5.626%																				
761118-QM-3	01/25/46		09/01/2023	Paydown		23,721	24,991	18,612	20,514		3,207		3,207		23,721				802	01/25/2046	1.A FM
	RALI 2005-QO5 A1 RALI 2005-QO5 A1 5.626%																				
761118-QM-3	01/25/46		09/01/2023	Paydown		510	537	493	510						510				17	01/25/2046	4.A FM
	RALI 2005-QO5 A1 RALI 2005-QO5 A1 5.626%																				
761118-QM-3	01/25/46		09/01/2023	Paydown		1,529	1,611	1,494	1,544		(14)		(14)		1,529				52	01/25/2046	4.B FM
	RALI 2006-QA1 A11 RALI 2006-QA1 A11 5.023%																				
761118-SZ-2	01/25/36		08/01/2023	Paydown		48,113	50,038	36,340			11,773		11,773		48,113				214	01/25/2036	1.A Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..761119-AQ-9	RAST 2006-A8 3A2 RAST 2006-A8 3A2 6.000% 08/25/36		09/01/2023	Paydown		8,261	8,294	4,137			4,124		4,124		8,261				126	08/25/2036	1.A Z
..76111X-VG-5	RFMSI 2005-SA2 2A2 RFMSI 2005-SA2 2A2 4.995% 06/25/35		09/01/2023	Paydown		14,170	14,533	13,452	13,535		636		636		14,170				411	06/25/2035	1.A FM
..76111X-WA-7	RFMSI 2005-SA3 2A1 RFMSI 2005-SA3 2A1 4.887% 08/25/35		09/01/2023	Paydown		2,481	2,481	2,271	2,359		123		123		2,481				71	08/25/2035	1.A FM
..76111X-YH-0	RFMSI 2005-SA4 2A2 RFMSI 2005-SA4 2A1 5.126% 09/25/35		09/01/2023	Paydown		1,194	1,375	1,187	915		279		279		1,194				40	09/25/2035	1.A FM
..761128-BL-0	RAST 2007-A8 1A4 RAST 2007-A8 1A4 6.000% 08/25/37		09/01/2023	Paydown		83,876	73,282						83,876		83,876				(22,642)	08/25/2037	6. *
..76113F-AZ-3	RAST 2006-A6 2A10 RAST 2006-A6 2A10 6.000% 07/25/36		09/01/2023	Paydown		12,157	10,162						12,157		12,157				149	07/25/2036	6. *
..76113N-AA-1	RAST 2006-A7CB 2A1 RAST 2006-A7CB 1A1 5.934% 07/25/36		09/25/2023	Paydown		60,077	48,264	31,613	28,927		31,150		31,150		60,077				2,647	07/25/2036	1.A FM
..76113N-AQ-6	RAST 2006-A7CB 2A1 RAST 2006-A7CB 3A2 6.500% 07/25/36		09/01/2023	Paydown			(10,474)												80	07/25/2036	6. *
..76114A-AB-6	RAST 2006-R2 A2 RAST 2006-R2 A2 6.000% 04/25/36		09/01/2023	Paydown			(230)	(101)			101		101						1	04/25/2036	1.A FM
..76114B-AJ-7	RAST 2006-A14C 2A5 RAST 2006-A14C 2A5 6.000% 12/25/36		08/01/2023	Paydown			(5,144)												88	12/25/2036	6. FE
..76114T-AA-7	RAST 2007-R1 A2 RAST 2007-R1 A1 5.750% 04/25/37		09/01/2023	Paydown			(1,332)	(320)			320		320						2	04/25/2037	1.A Z
..76114T-AB-5	RAST 2007-R1 A2 RAST 2007-R1 A2 6.250% 04/25/37		09/01/2023	Paydown			(1,663)	(433)			433		433						3	04/25/2037	1.A Z
..762009-AL-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 1A11 6.000% 06/25/37		09/01/2023	Paydown		5,326	6,232	5,484	5,400		(73)		(73)		5,326				207	06/25/2037	4.B FM
..769138-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021 3.310% 07/01/51		07/01/2023	Redemption 100.0000		361,040	361,040	361,040	361,040						361,040				11,950	07/01/2051	1.G PL
..78396Y-AA-1	SESAC 2019-1 A2 SESAC 2019-1 A2 5.216% 07/25/49		07/25/2023	Paydown		38,750	38,750	38,750	38,750						38,750				1,108	07/25/2049	2.C FE
..78434K-AA-5	SGR 2022-2 A1 SGR 2022-2 A1 5.353% 08/25/62		09/01/2023	Paydown		1,236,289	1,236,289	1,235,517	1,236,113		177		177		1,236,289				43,526	08/25/2062	1.A FE
..78434K-AB-3	SGR 2022-2 A1 SGR 2022-2 A2 5.353% 08/25/62		09/01/2023	Paydown		103,024	103,024	101,136	101,246		1,779		1,779		103,024				3,627	08/25/2062	1.C FE
..78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		09/15/2023	Redemption 100.0000		56,384	56,384	56,384	56,384						56,384				1,632	03/15/2038	1.G
..78449A-AA-0	SLAM 2021-1A B SLAM 2021-1A A 2.434% 06/15/46		09/15/2023	Paydown		46,800	46,800	46,798	46,812		(12)		(12)		46,800				759	06/15/2046	1.F FE
..78449A-AC-6	SLAM 2021-1A B SLAM 2021-1A B 3.422% 06/15/46		09/15/2023	Paydown		66,300	66,300	66,298	66,474		(174)		(174)		66,300				1,512	06/15/2046	2.B FE
..78473N-AA-1	STARM 2007-1 2A1 STARM 2007-1 1A1 4.167% 02/25/37		09/01/2023	Paydown		56,999	56,943	29,326			27,673		27,673		56,999				1,575	02/25/2037	1.A FM
..78473N-AC-7	STARM 2007-1 2A1 STARM 2007-1 2A1 4.061% 02/25/37		07/01/2023	Paydown		7,701	6,097	5,092			2,609		2,609		7,701				183	02/25/2037	1.A FM
..78512*-AA-5	S&E REPLACEMENT POWER LLC SR SECD NTS 4.120% 05/31/29		09/29/2023	Redemption 100.0000		262,886	262,886	262,886	262,886						262,886				7,213	05/31/2029	1.D PL
..785778-EH-0	SACO 2005-2 M4 SACO 2005-2 M4 6.454% 04/25/35		09/25/2023	Paydown		4,381	4,381	3,330			1,052		1,052		4,381				139	04/25/2035	1.A Z
..785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.934% 06/25/36		08/25/2023	Paydown			(236)	(9)			9		9							06/25/2036	6. *
..797440-BR-4	SAN DIEGO G & E Secured 3.600% 09/01/23		09/01/2023	Maturity		1,207,000	1,207,000	1,209,680	1,207,324		(324)		(324)		1,207,000				43,452	09/01/2023	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	CHARLES SCHWAB Senior Unsecured 6.136%																				
808513-CH-6	08/24/34		08/22/2023	HSBC		3,503,640	3,500,000	3,500,000							3,500,000		3,640	3,640		08/24/2034	1.F FE
	SABR 2006-NC1 M1 SABR 2006-NC1 M1 5.884%																				
81375H-AD-1	03/25/36		08/25/2023	Paydown			(645)													03/25/2036	6. *
	SABR 2004-OP2 M2 SABR 2004-OP2 M2 7.009%																				
81375W-BP-0	08/25/34		09/25/2023	Paydown		45,651	45,651	41,004			4,647		4,647		45,651				737	08/25/2034	1.A FM
	SABR 2007-HE1 A2A SABR 2007-HE1 A2A 5.554%																				
81377J-AB-9	12/25/36		09/25/2023	Paydown		2,081	2,081	463			1,618		1,618		2,081				8	12/25/2036	1.A FM
	SEMT 2003-1 1A SEMT 2003-1 B1 6.759%																				
81743P-AH-9	04/20/33		08/20/2023	Paydown		2,722	2,722	1,878			844		844		2,722				74	04/20/2033	1.A FM
	SEMT 2003-1 1A SEMT 2003-1 B1 6.759%																				
81743P-AH-9	04/20/33		09/20/2023	Paydown		2,917	2,917	2,013			904		904		2,917				100	04/20/2033	1.B FM
	SEMT 2003-5 A1 SEMT 2003-5 A1 6.059%																				
81743P-CJ-3	09/20/33		09/20/2023	Paydown		1,008	1,008	882			126		126		1,008				34	09/20/2033	1.A FM
	SEMT 2004-6 A1 SEMT 2004-6 A1 5.764%																				
81744F-CG-0	07/20/34		09/01/2023	Paydown		3,097	3,097	2,801			296		296		3,097				22	07/20/2034	2.C FE
	SEMT 2004-9 B2 SEMT 2004-9 B2 6.759%																				
81744F-EB-9	10/20/34		08/20/2023	Paydown			14	2			(2)		(2)							10/20/2034	6. FE
	SEMT 2004-10 A4 SEMT 2004-10 A4 6.153%																				
81744F-EY-9	11/20/34		09/20/2023	Paydown		4,874	4,874	4,722	4,731		143		143		4,874				141	11/20/2034	4.A FM
	SEMT 2004-10 A4 SEMT 2004-10 A4 6.153%																				
81744F-EY-9	11/20/34		09/20/2023	Paydown		4,053	4,053	3,923	3,976		78		78		4,053				117	11/20/2034	4.B FM
	SEMT 2007-2 2B5 SEMT 2007-2 2BA1 4.025%																				
81744L-AN-4	06/20/37		09/01/2023	Paydown		29,329	29,337	26,377	26,377		2,952		2,952		29,329				652	06/20/2037	1.A FM
	SERV 2021-1 A2I SERV 2020-1 A2II 3.337%																				
81761T-AC-9	01/30/51		07/30/2023	Paydown		37,500	37,500	37,500	37,500						37,500				967	01/30/2051	2.C FE
	SERV 2021-1 A2I SERV 2021-1 A2II 3.113%																				
81761T-AG-0	07/30/51		07/01/2023	Paydown		103,500	103,500	103,566	103,501		(1)		(1)		103,500				2,416	07/30/2051	2.C FE
	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS			Redemption 100.0000																	
82436#-AA-6	4.373% 03/15/37		09/15/2023			56,614	56,614	57,180	57,047		(433)		(433)		56,614				1,651	03/15/2037	2.B
	DELTA/SKYMILES Senior Secured 4.500%																				
830867-AA-5	10/20/25		07/20/2023	Call 100.0000		1,866,000	1,866,000	1,831,544			3,313		3,313		1,834,857		31,143	31,143	20,993	10/20/2025	2.B FE
	SOFI 2017-C B SOFI 2017-C A2B 2.630%																				
83405D-AC-2	07/25/40		09/25/2023	Paydown		11,226	11,226	11,122	11,162		64		64		11,226				194	07/25/2040	1.A FE
	SVHE 2007-OPT4 M4 SVHE 2007-OPT4 2A2 6.384%																				
83613A-AQ-5	09/25/37		09/25/2023	Paydown		92,133	92,133	70,503	76,447		15,686		15,686		92,133				1,225	09/25/2037	1.A FM
	SVHE 2008-1 A1 SVHE 2008-1 A1 6.934%																				
83613G-AA-7	02/25/38		09/25/2023	Paydown		3,023	3,023	2,222			801		801		3,023				64	02/25/2038	1.A FM
	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A			Redemption 100.0000																	
84055*-AE-8	4.160% 08/15/48		08/15/2023			116,667	116,667	116,667	116,667						116,667				4,853	08/15/2048	1.F
	SOUTHERN GAS Senior Unsecured 5.150%																				
8426EP-AF-5	09/15/32		08/30/2023	ALRE - DFL Trust AAM		9,759,170	10,000,000	9,972,000	9,973,818		425		425		9,974,243		(215,073)	(215,073)	236,042	09/15/2032	2.A FE
	LIFESTORAGE LP Senior Unsecured 3.500%																				
84610W-AB-1	07/01/26		07/25/2023	Tax Free Exchange		5,013,800	4,698,000	5,311,183	5,079,467		(65,667)		(65,667)		5,013,800				180,090	07/01/2026	2.B FE
	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090%																				
85045#-AA-4	12/21/26		09/06/2023	Call 100.9042		3,945,020	3,909,670	3,909,670	3,909,670						3,909,670				197,910	12/21/2026	3.A
	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090%			Redemption 100.0000																	
85045#-AA-4	12/21/26		08/21/2023			204,493	204,493	204,493	204,493						204,493				8,881	12/21/2026	3.A
	SPRINT SPECTRUM SPRNTS 2018-1 A2 5.152%																				
85208N-AE-0	09/20/29		09/20/2023	Paydown		3,010,000	3,010,000	3,010,716	2,760,988		(55)		(55)		3,010,000				113,086	09/20/2029	1.F FE
	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540%																				
85236K-AA-0	02/25/44		09/25/2023	Paydown		3,318,793	3,318,793	3,306,232	3,311,312		7,481		7,481		3,318,793				88,054	02/25/2044	1.G FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42		09/15/2023	Redemption 100.0000		69,850	69,850	69,850	69,850						69,850				1,709	09/15/2042	1.C
..857477-BV-4	STATE STREET CRP Senior Unsecured 4.164% 08/04/33		08/30/2023	ALRE - DFL Trust AAM		9,058,023	10,000,000	9,409,600	9,421,715		28,344		28,344		9,450,059		(392,036)	(392,036)	446,473	08/04/2033	1.F FE
..85855C-AD-2	STELLANTIS FIN Senior Unsecured 5.625% 01/12/28		08/30/2023	ALRE - DFL Trust AAM		2,492,043	2,500,000	2,487,500	2,487,927		1,388		1,388		2,489,316		2,727	2,727	135,938	01/12/2028	2.B FE
..85855C-AE-0	STELLANTIS FIN Senior Unsecured 6.375% 09/12/32		08/30/2023	ALRE - DFL Trust AAM		8,522,182	8,500,000	8,492,520	8,492,685		371		371		8,493,056		29,127	29,127	523,813	09/12/2032	2.B FE
..86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29		07/17/2023	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				15,450	07/17/2029	2.C PL
..86212V-AE-4	STR 2018-1A A4 STR 2018-1A A2 4.290% 10/20/48		09/20/2023	Paydown		11,250	11,250	11,144	11,153		97		97		11,250				285	10/20/2048	1.A FE
..86212V-AF-1	STR 2018-1A A4 STR 2018-1A A3 4.400% 10/20/48		09/20/2023	Paydown		7,500	7,500	7,497	7,499		1		1		7,500				138	10/20/2048	1.E FE
..86212V-AG-9	STR 2018-1A A4 STR 2018-1A A4 4.740% 10/20/48		09/20/2023	Paydown		38,750	38,750	38,918	38,895		(145)		(145)		38,750				1,224	10/20/2048	1.E FE
..86212X-AB-6	STR 2019-1 A2 STR 2019-1 A2 3.650% 11/20/49		09/20/2023	Paydown		5,000	5,000	5,000	5,000						5,000				122	11/20/2049	1.A FE
..86212X-AG-5	STR 2021-1A A4 STR 2023-1A A2 6.920% 05/20/53		09/20/2023	Paydown		51,250	51,250	51,243			7		7		51,250				788	05/20/2053	1.E FE
..86213C-AB-1	STR 2015-1A A2 STR 2015-1A A2 4.170% 04/20/45		09/20/2023	Paydown		5,816	5,816	5,845	5,800		16		16		5,816				162	04/20/2045	1.E FE
..863576-AF-1	SASC 2005-5 2A2 SASC 2005-5 2A2 5.500% 04/25/35		09/01/2023	Paydown		11,223	8,243	7,738			3,485		3,485		11,223				90	04/25/2035	1.A Z
..863579-FQ-6	SARM 2004-18 B2 SARM 2004-18 1A1 4.854% 12/25/34		09/01/2023	Paydown		80,425	80,425	70,717	71,223		9,202		9,202		80,425				2,359	12/25/2034	1.A FM
..863579-KH-0	SARM 2005-11 3A SARM 2005-2 A2 5.684% 02/25/35		09/25/2023	Paydown		5,084	5,084	4,379	4,772		312		312		5,084				32	02/25/2035	1.A FM
..863579-P9-3	SARM 2006-1 5A2 SARM 2006-1 5A2 4.311% 02/25/36		09/01/2023	Paydown		430	444	390	444		(13)		(13)		430				13	02/25/2036	2.A FM
..863579-PU-6	SARM 2005-11 3A SARM 2005-7 B11 5.200% 04/25/35		08/01/2023	Paydown			612												14	04/25/2035	6. *
..863579-VP-0	SARM 2005-17 4A1 SARM 2005-17 4A1 4.571% 08/25/35		09/01/2023	Paydown		24,524	23,747	19,859			4,666		4,666		24,524				146	08/25/2035	1.A Z
..863579-XC-7	SARM 2005-18 3A1 SARM 2005-18 3A1 4.768% 09/25/35		09/01/2023	Paydown		363,904	364,899	255,085	260,575		104,731	1,402	103,329		363,904				9,534	09/25/2035	1.A FM
..863579-XK-9	SARM 2005-18 3A1 SARM 2005-18 6A1 5.170% 09/25/35		09/01/2023	Paydown		9,866	6,496	6,089	6,159		3,707		3,707		9,866				316	09/25/2035	1.A FM
..86358E-KY-1	STRUCTURED ASSET INVESTMENT LO SAIL 2004-BNC1 A5 6.674% 09/25/34		09/25/2023	Paydown		194,804	194,804	176,267	191,701		3,103		3,103		194,804				4,369	09/25/2034	1.A FM
..86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1 5.654% 02/25/36		09/25/2023	Paydown		7,802	7,802	88			7,714		7,714		7,802				7	02/25/2036	1.A FM
..86359A-ZF-3	SASC 2003-22A B2 SASC 2003-22A B2 6.705% 06/25/33		07/01/2023	Paydown			35	9			(9)		(9)							06/25/2033	1.A FM
..86359B-HT-1	SASC 2005-RF5 1A SASC 2004-4XS 1M2 4.919% 02/25/34		09/01/2023	Paydown			63,443	95			(95)		(95)							02/25/2034	6. FE
..86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.784% 03/25/35		09/25/2023	Paydown		30,120	30,120	25,443	26,010		4,110		4,110		30,120				923	03/25/2035	1.A FM
..86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.784% 03/25/35		09/25/2023	Paydown		15,288	15,288	13,407			1,881		1,881		15,288				61	03/25/2035	1. FM
..86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.784% 04/25/35		09/25/2023	Paydown		58,325	58,325	49,850	46,688		7,815		7,815		58,325				2,056	04/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A 5.610% 07/25/35		09/01/2023	Paydown		13,985	13,999	12,284	12,397		1,588		1,588		13,985				364	07/25/2035	1.A FM
..86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A 5.610% 07/25/35		09/01/2023	Paydown		1,478	1,482	1,224	1,351		127		127		1,478				42	07/25/2035	1.F FM
..86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A 5.610% 07/25/35		07/01/2023	Paydown		2,738	2,739	2,263	2,498		241		241		2,738				68	07/25/2035	1.G FM
..86359D-MC-8	SASC 2005-RF5 1A SASC 2005-RF3 1A 5.784% 06/25/35		09/25/2023	Paydown		9,787	9,787	8,067	8,153		1,634		1,634		9,787				310	06/25/2035	1.A FM
..86359D-ME-4	SASC 2005-RF5 1A SASC 2005-RF3 2A 3.864% 06/25/35		09/01/2023	Paydown		5,138	5,138	4,778	4,539		599		599		5,138				140	06/25/2035	1.A FM
..86359D-RS-8	SASC 2005-RF5 1A SASC 2005-RF5 1A 5.684% 07/25/35		09/25/2023	Paydown		77,605	77,605	67,797	67,994		9,611		9,611		77,605				2,581	07/25/2035	1.A FM
..86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1 5.704% 05/25/31		09/25/2023	Paydown		16,520	16,287	8,795			7,725		7,725		16,520				592	05/25/2031	1.A FM
..86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1 6.566% 01/19/34		09/19/2023	Paydown		6,166	8,323	4,203			1,963		1,963		6,166				183	01/19/2034	6. FM
..86359L-EA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 2A2 5.040% 10/19/34		09/01/2023	Paydown		7,676	9,550	8,070	7,762		(86)		(86)		7,676				285	10/19/2034	1.A FM
..86359L-HX-0	SAMI 2005-AR2 MX SAMI 2005-AR2 1A1 5.894% 05/25/45		09/25/2023	Paydown		1,350	1,350	987	1,027		324		324		1,350				50	05/25/2045	1.A FM
..86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1 6.054% 09/25/45		09/25/2023	Paydown		3,546	3,546	2,959	3,031		515		515		3,546				104	09/25/2045	1.A FM
..86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1 6.054% 09/25/45		09/25/2023	Paydown		7,887	7,887	7,174	7,346		541		541		7,887				231	09/25/2045	2.C FM
..86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1 6.054% 09/25/45		09/25/2023	Paydown		10,887	10,887	10,164	10,405		482		482		10,887				319	09/25/2045	3.B FM
..86359L-PN-3	SAMI 2005-AR5 B3 SAMI 2005-AR5 B3 7.466% 07/19/35		09/19/2023	Paydown			6,841	14			(14)		(14)							07/19/2035	1.A Z
..86359L-QS-1	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A1 5.890% 03/25/46		09/01/2023	Paydown		17,728	17,728	17,015	16,718		1,010		1,010		17,728				506	03/25/2046	1.A FM
..86359L-QU-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 6A1 6.030% 03/25/46		09/01/2023	Paydown		6,475	6,475	4,918	5,913		561		561		6,475				204	03/25/2046	1.A FM
..86359L-RG-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 B1 6.409% 03/25/46		09/25/2023	Paydown		388,308	(7,762,926)	(1)			388,309		388,309		388,308				8,005	03/25/2046	6. *
..86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 6.054% 02/25/36		09/25/2023	Paydown		115,952	115,918	63,755			52,197		52,197		115,952				3,047	02/25/2036	1.A FM
..86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1 5.874% 02/25/36		09/25/2023	Paydown		662	662	661	663		(1)		(1)		662				10	02/25/2036	1.A Z
..86359L-TH-2	SAMI 2006-AR1 3A2A SAMI 2006-AR1 3A2A 6.054% 02/25/36		09/25/2023	Paydown		8,457	8,470	1,124			7,333		7,333		8,457				12	02/25/2036	1.A FM
..86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.774% 12/25/36		09/25/2023	Paydown		7,670	7,670	6,903	6,952		719		719		7,670				134	12/25/2036	1.A FM
..86360J-AP-6	SAMI 2006-AR5 4A2 SAMI 2006-AR5 4A2 5.974% 05/25/46		08/25/2023	Paydown			94	7			(7)		(7)							05/25/2046	1.A Z
..86361G-AC-0	STRUCTURED ASSET SECURITIES CO SASC 2006-BC2 A3 5.584% 09/25/36		09/25/2023	Paydown		63,644	63,644	54,602	59,659		3,984		3,984		63,644				971	09/25/2036	1.A FM
..86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5 5.894% 08/25/36		09/25/2023	Paydown		65,108	109,344	65,606			(498)		(498)		65,108				1,755	08/25/2036	1.A Z
..86361P-AN-6	SARM 2006-9 B6II SARM 2006-9 4A1 4.088% 10/25/36		09/01/2023	Paydown		298,831	233,785	202,007	204,113		94,718		94,718		298,831				8,524	10/25/2036	1.A FM
..86361W-AA-9	SAMI 2006-AR8 A1A SAMI 2006-AR8 A1A 5.834% 10/25/36		09/25/2023	Paydown		42,508	42,508	37,010			5,498		5,498		42,508				383	10/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86361W-AE-1	SAMI 2006-AR8 A1A SAMI 2006-AR8 A4A 5.934% 10/25/36		09/25/2023	Paydown		13,018	12,148	7,046			5,972		5,972		13,018				260	10/25/2036	1.A FM
..86361X-AA-7	SAMI 2006-AR8 A1A SAMI 2006-AR8 A1BG 5.554% 10/25/36		09/25/2023	Paydown		209,892	209,892	182,677	16,964		26,568		26,568		209,892				5,018	10/25/2036	1.A FM
..86361Y-AA-5	SFS 2006-B B SFS 2006-B A 5.189% 03/15/38		09/15/2023	Paydown		133,061	133,061	134,760	134,283		(1,222)		(1,222)		133,061				2,574	03/15/2038	1.A FE
..86363D-AA-9	SAMI 2007-AR2 1B3 SAMI 2007-AR2 1A1 5.734% 02/25/37		09/25/2023	Paydown		20,971	20,971	17,090	18,290		2,681		2,681		20,971				535	02/25/2037	1.A FM
..86363G-AF-1	SARM 2007-3 3A1 SARM 2007-3 3A1 4.196% 04/25/47		08/01/2023	Paydown			7	3	4		(3)		(3)							04/25/2047	1.A FM
..86364C-AF-9	SARM 2007-6 3A1 SARM 2007-6 3A1 4.407% 07/25/37		09/01/2023	Paydown		264,002	266,794	198,447	179,305		84,697		84,697		264,002				7,479	07/25/2037	1.A FM
..86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1 6.034% 08/25/37		09/25/2023	Paydown		4,127	4,127	3,549			578		578		4,127				108	08/25/2037	1.A FM
..86787E-AY-3	TRUIST BANK Senior Unsecured 3.689% 08/02/24		08/02/2023	Call 100.0000		6,000,000	6,000,000	5,979,910	5,983,386		6,037		6,037		5,989,423		10,577	10,577	221,340	08/02/2024	1.F FE
..86789M-AL-1	STALT 2005-1F 2A1 STALT 2005-1F 2A1 5.750% 12/25/35		09/25/2023	Paydown		22,474	23,822	19,767			2,707		2,707		22,474				427	12/25/2035	1.A FM
..86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36		09/23/2023	Redemption 100.0000		152,930	152,930	152,930	152,930						152,930				5,885	12/23/2036	1.G
..869507-AA-1	SPSS 2017-1A A SPSS 2017-1A A 4.190% 01/15/71		09/15/2023	Paydown		204,979	204,979	204,876	204,897		82		82		204,979				5,734	01/15/2071	1.A FE
..872227-AE-3	TBW 2007-2 M3 TBW 2007-2 A3A 5.734% 07/25/37		09/25/2023	Paydown		18,936	18,936	10,147	6,814		12,121		12,121		18,936				163	07/25/2037	1.A FM
..87222P-AB-9	TBW 2006-6 M4 TBW 2006-6 A2A 5.794% 01/25/37		09/25/2023	Paydown		21,475	21,475	5,453	5,664		15,914	103	15,811		21,475				180	01/25/2037	1.A FM
..87244B-AA-6	TGIF 2017-1A A2 TGIF 2017-1A A2 6.202% 04/30/47		07/30/2023	Paydown		494,119	494,119	493,222	493,948		172		172		494,119				22,984	04/30/2047	4.B FE
..87342R-AC-8	BELL 2021-1A A23 BELL 2016-1A A23 4.970% 05/25/46		08/25/2023	Paydown		24,750	24,750	24,750	24,750						24,750				923	05/25/2046	2.B FE
..87342R-AE-4	BELL 2021-1A A23 BELL 2018-1A A2II 4.940% 11/25/48		08/25/2023	Paydown		57,500	57,500	57,017	25,000		483		483		57,500				1,729	11/25/2048	2.B FE
..878048-AH-0	TBW 2006-2 7A1 TBW 2006-2 4A1 6.000% 07/25/36		09/01/2023	Paydown			1	1	1		(1)		(1)							07/25/2036	3.A FM
..881561-FQ-2	TERWIN MORTGAGE TRUST TMTS_04- TMTS 2004-5HE M2 7.309% 06/25/35		09/25/2023	Paydown		27,150	27,150	22,930	21,510		5,640		5,640		27,150				845	06/25/2035	1.A FM
..881561-M3-5	TMTS 2006-1 1X TMTS 2006-1 1M1 6.139% 01/25/37		09/25/2023	Paydown		147,167	147,167	105,960	140,326		6,841		6,841		147,167				4,267	01/25/2037	1.A FM
..881561-Z6-4	TMTS 2006-5 2M2 TMTS 2006-5 2A3 6.054% 06/25/37		09/25/2023	Paydown		98,193	98,193	56,530	55,565		42,628		42,628		98,193				1,987	06/25/2037	1.A FM
..88156U-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.396% 08/25/37		09/01/2023	Paydown		151,897	151,897	10,633			141,265		141,265		151,897				41	08/25/2037	1.A FM
..883556-CX-8	THERMO FISHER Senior Unsecured 5.086% 08/10/33		08/07/2023	Citigroup		3,507,350	3,500,000	3,500,000							3,500,000		7,350	7,350		08/10/2033	1.G FE
..885220-DS-9	THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1 4.658% 06/25/43		09/01/2023	Paydown		15,037	15,049	12,316	13,619		1,419		1,419		15,037				396	06/25/2043	1.A FM
..89147L-E8-5	TORTOISE ENERGY INFRASTRUCTURE SR NTS SER P 4.390% 09/27/23		09/27/2023	Maturity		806,667	806,667	806,667	806,667						806,667				35,413	09/27/2023	1.A FE
..89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1 2.750% 07/25/57		09/01/2023	Paydown		4,256	4,256	3,958			298		298		4,256				61	07/25/2057	1.A
..89177L-AM-5	TPMT 2019-3 A1 TPMT 2019-3 A1 3.750% 02/25/59		09/01/2023	Paydown		16,730	16,730	14,889			1,840		1,840		16,730				315	02/25/2059	1.A
..89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		09/01/2023	Paydown		11,747	11,747	11,747	11,747						11,747				401	07/01/2048	1.F PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/41		07/25/2023	Redemption 100.0000		112,768	112,768	112,768	112,768						112,768				3,723	01/25/2041	1.E PL
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50		09/15/2023	Redemption 100.0000		74,238	74,238	74,238	74,238						74,238				2,042	03/31/2050	1.F
89854D-A*-2	Tsg Entertainment Finance Llc TSGE 2017-1 NOTE 6.250% 09/25/31		08/25/2023	Paydown		266,050	266,050	266,050	266,050						266,050				14,257	09/25/2031	2.A PL
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29		09/15/2023	Redemption 100.0000		267,393	267,393	267,393	267,393						267,393				15,990	09/15/2029	2.C FE
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		09/15/2023	Redemption 100.0000		681,099	681,099	681,099	681,099						681,099				19,398	05/15/2043	1.B
90226#-AA-3	2014 REPLACEMENT POWER STATUTO SR SECD NTS 3.850% 05/31/29		08/31/2023	Redemption 100.0000		302,298	302,298	302,298	302,298						302,298				7,275	05/31/2029	1.D PL
90226#-AA-3	2014 REPLACEMENT POWER STATUTO SR SECD NTS 3.850% 05/31/29		09/30/2023	Redemption 100.0000		151,877	151,877	151,877	151,877						151,877				4,385	05/31/2029	1.D Z
902494-BG-7	TYSON FOODS INC Senior Unsecured 3.900% 09/28/23		09/28/2023	Maturity		6,000,000	6,000,000	5,964,840	5,994,101		5,899		5,899		6,000,000				234,000	09/28/2023	2.B FE
90274-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38		09/01/2023	Redemption 100.0000		262,900	262,900	262,900	262,900						262,900				7,217	03/01/2038	1.G
90279-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38		09/01/2023	Redemption 100.0000		268,536	268,536	268,536	268,536						268,536				8,358	03/01/2038	1.D
90362-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		09/01/2023	Redemption 100.0000		90,990	90,990	90,990	90,990						90,990				2,973	11/01/2027	1.G
907818-GB-8	Union Pacific Corporation Senior Unsecured 4.500% 01/20/33		08/30/2023	ALRE - DFL Trust AAM		14,510,322	15,000,000	14,949,150	14,949,744		2,566		2,566		14,952,310		(441,988)	(441,988)	658,125	01/20/2033	1.G FE
909318-AA-5	UNTD AIR 18-1 AA Secured 3.500% 09/01/31		09/01/2023	Various		230,478	230,478	230,478	230,478						230,478				8,067	09/01/2031	1.F FE
90931C-AA-6	UNTD AIR 19-1 AA Secured 4.150% 02/25/33		08/25/2023	Redemption 100.0000		115,624	115,624	115,624	115,624						115,624				4,727	02/25/2033	1.F FE
90931G-AA-7	UNTD AIR 20-1 A Secured 5.875% 10/15/27		07/18/2023	Redemption 100.0000		717,000	717,000	717,000	717,000						717,000				31,593	10/15/2027	1.G FE
91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50		09/30/2023	Redemption 100.0000		138,810	138,810	138,810	138,810						138,810				3,769	06/30/2050	1.G PL
91679R-AA-7	UPSPT 2020-ST3 A UPSPT 2020-ST3 A 3.350% 04/20/28		09/20/2023	Paydown		75,221	75,221	74,325			896		896		75,221				840	04/20/2028	2.A FE
91679R-AA-7	UPSPT 2020-ST3 A UPSPT 2020-ST3 A 3.350% 04/20/28		08/20/2023	Paydown		178,803	178,803	176,673			2,130		2,130		178,803				1,233	04/20/2028	2.B FE
91680B-AA-9	UPSPT 2020-ST2 A UPSPT 2020-ST2 A 3.500% 03/20/28		09/20/2023	Paydown		568,706	568,706	564,667	295,523		3,817		3,817		568,706				10,111	03/20/2028	2.B FE
91823D-AA-3	VCAT 2021-NPL4 A1 VCAT 2021-NPL4 A1 1.868% 08/25/51		09/25/2023	Paydown		12,522	12,522	10,831			1,690		1,690		12,522				136	08/25/2051	1.A Z
91863*-AA-3	VPC Synthesis LP VPC Synthesis 6.500% 06/11/28		08/16/2023	Paydown		1,949,749	1,949,749	1,949,749							1,949,749				31,276	06/11/2028	2.A PL
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		09/15/2023	Redemption 100.0000		20,278	20,278	20,278	20,278						20,278				541	01/15/2043	1.E
92243R-AA-2	VCRRL 2021-1A A VCRRL 2021-1A A 2.152% 10/20/31		07/20/2023	Paydown		85,351	85,351	83,741	83,679		1,672		1,672		85,351				1,378	10/20/2031	1.F FE
924922-AA-5	VERUS 2022-8 A1 VERUS 22-8 A1 6.127% 09/25/67		09/01/2023	Paydown		2,074,111	2,074,111	2,045,162	2,045,635		28,476		28,476		2,074,111				79,463	09/25/2067	1.A FE
92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		08/15/2023	Paydown		28,833	28,833	28,996	20,571		7		7		28,833				605	11/15/2048	1.D FE
92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		09/15/2023	Paydown		21,240,750	21,240,750	21,289,358	11,756,595		48,367		48,367		21,240,750				467,725	11/15/2048	1.D Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92535V-AD-4	VBTOW 2018-2A A VBTOW 2018-2A B 5.218% 11/15/48		09/15/2023	Paydown		1,100,000	1,100,000	1,099,953	1,099,635		365		365		1,100,000				43,208	11/15/2048	1.F FE
..92535V-AE-2	VBTOW 2018-2A A VBTOW 2018-2A C 6.195% 11/15/48		09/15/2023	Paydown		3,800,000	3,800,000	3,799,909	3,798,509		1,491		1,491		3,800,000				177,211	11/15/2048	2.B FE
..92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1 0.820% 10/25/63		09/01/2023	Paydown		2,029	2,029	1,684			345		345		2,029				7	10/25/2063	1.A FE
..92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		09/30/2023	Various		192,323	192,323	192,323	192,323						192,323				2,883	10/14/2049	1.F PL
..929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 4.825% 06/25/33		09/01/2023	Paydown		1,106	1,106	442			664		664		1,106				19	06/25/2033	1.A FM
..92922F-4D-7	WAMU 2005-AR14 B5 WAMU 2005-AR14 1A4 4.069% 12/25/35		09/01/2023	Paydown		16,709	16,709	15,449	15,481		1,228		1,228		16,709				433	12/25/2035	1.A FM
..92922F-7P-7	WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1 5.974% 12/25/45		09/25/2023	Paydown		29,969	29,969	27,563	28,432		1,537		1,537		29,969				737	12/25/2045	1.A FM
..92922F-L4-8	WAMU 2005-AR6 B12 WAMU 2005-AR6 2AB3 5.974% 04/25/45		09/25/2023	Paydown		79,053	79,053	70,984	75,576		3,477		3,477		79,053				2,256	04/25/2045	1.A FM
..92922F-QV-3	WAMU 2004-S2 B3 WAMU 2004-S2 B3 5.463% 06/25/34		09/01/2023	Paydown			11,042	124			(124)		(124)						826	06/25/2034	1.A Z
..92922F-S5-8	WAMU 2005-AR8 2AC3 WAMU 2005-AR8 2AC3 6.214% 07/25/45		09/25/2023	Paydown		63,496	63,496	54,071	56,290		7,206		7,206		63,496				1,804	07/25/2045	1.A FM
..92922F-TJ-7	WAMU 2004-AR8 A1 WAMU 2004-AR8 A1 6.274% 06/25/44		09/25/2023	Paydown		9,512	9,512	8,396	8,844		668		668		9,512				296	06/25/2044	1.A FM
..92922F-X8-6	WMALT 2005-6 1CB WMALT 2005-6 1CB 6.500% 08/25/35		09/01/2023	Paydown		8,913	10,087	8,253			661		661		8,913				96	08/25/2035	1.A FM
..92925G-AA-1	WAMU 2006-AR16 2A1 WAMU 2006-AR16 1A1 3.527% 12/25/36		09/01/2023	Paydown		35,841	40,332	35,785	37,657		(1,816)		(1,816)		35,841				946	12/25/2036	1.A FM
..92925G-AA-1	WAMU 2006-AR16 2A1 WAMU 2006-AR16 1A1 3.527% 12/25/36		09/01/2023	Paydown		816	918	846	886		(70)		(70)		816				22	12/25/2036	3.A FM
..92925G-AA-1	WAMU 2006-AR16 2A1 WAMU 2006-AR16 1A1 3.527% 12/25/36		09/01/2023	Paydown		161	182	170	178		(17)		(17)		161				4	12/25/2036	3.B FM
..92925G-AC-7	WAMU 2006-AR16 2A1 WAMU 2006-AR16 2A1 3.444% 12/25/36		09/01/2023	Paydown		56,743	50,279	42,657	45,182		11,562		11,562		56,743				3,639	12/25/2036	1.A FM
..92925G-AC-7	WAMU 2006-AR16 2A1 WAMU 2006-AR16 2A1 3.444% 12/25/36		09/01/2023	Paydown		5,250	4,652	4,326	4,483		767		767		5,250				334	12/25/2036	2.B FM
..92926U-AD-3	WAMU 2007-HY2 3B5 WAMU 2007-HY2 2A2 4.572% 11/25/36		09/01/2023	Paydown		59,356	59,356	55,713			3,643		3,643		59,356				1,292	11/25/2036	1.A FM
..92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO 1ST MTG 6.140% 01/31/28		07/31/2023	Redemption 100.0000		179,472	179,472	179,472	179,472						179,472				8,265	01/31/2028	1.F
..92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS 2.750% 12/31/32		07/01/2023	Various		2,005,136	2,005,136	2,005,136	1,902,262		102,874		102,874		2,005,136				29,744	12/31/2032	2.B PL
..93362F-AD-5	WAMU 2006-AR8 LB5 WAMU 2006-AR8 1A4 4.435% 08/25/46		09/01/2023	Paydown		290,349	278,751	266,901	284,752		5,597		5,597		290,349				8,534	08/25/2046	3.A FM
..93362F-AD-5	WAMU 2006-AR8 LB5 WAMU 2006-AR8 1A4 4.435% 08/25/46		09/01/2023	Paydown		4,221	4,053	3,962	4,218		3		3		4,221				124	08/25/2046	3.B FM
..933634-AJ-6	WAMU 2007-HY3 3B4 WAMU 2007-HY3 4A1 4.306% 03/25/37		09/01/2023	Paydown		118,400	116,617	100,246	102,518		15,883		15,883		118,400				3,417	03/25/2037	1.A FM
..933636-AA-0	WAMU 2007-HY4 3B3 WAMU 2007-HY4 1A1 3.309% 04/25/37		09/01/2023	Paydown		201,706	206,181	179,644	195,792		5,914		5,914		201,706				4,028	04/25/2037	1.A FM
..933636-AC-6	WAMU 2007-HY4 3B3 WAMU 2007-HY4 2A1 3.472% 04/25/37		09/01/2023	Paydown		25,678	25,988	23,582	25,700		(21)		(21)		25,678				546	04/25/2037	4.B FM
..933636-AJ-1	WAMU 2007-HY4 3B3 WAMU 2007-HY4 4A1 3.995% 09/25/36		09/01/2023	Paydown		1,663	1,891	1,615	1,727		(64)		(64)		1,663				46	09/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..93637-AA-8	WAMU 2006-AR18 LB4 WAMU 2006-AR18 1A1 3.169% 01/25/37		09/01/2023	Paydown		26,642	27,557	22,736	24,431		2,211		2,211		26,642				469	01/25/2037	1.A FM
..93363C-AC-3	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 3A 5.478% 07/25/46		09/01/2023	Paydown		138,023	138,023	122,029	124,209		13,814		13,814		138,023				4,301	07/25/2046	1.A FM
..93363N-AB-1	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A2 3.946% 10/25/36		09/01/2023	Paydown		105,715	97,806	85,170	91,853		13,862		13,862		105,715				2,926	10/25/2036	1.A FM
..93363N-AC-9	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A3 3.946% 10/25/36		09/01/2023	Paydown		22,619	20,927	18,223	19,690		2,930		2,930		22,619				626	10/25/2036	1.A FM
..93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.347% 11/25/36		07/01/2023	Paydown		30,398	30,234	28,586	29,788		611		611		30,398				591	11/25/2036	1.D FM
..93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.347% 11/25/36		08/01/2023	Paydown		14,363	14,660	13,861	14,444		(81)		(81)		14,363				325	11/25/2036	1.E FM
..93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.347% 11/25/36		09/01/2023	Paydown		7,202	7,217	6,823	7,110		92		92		7,202				180	11/25/2036	1.F FM
..93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.347% 11/25/36		09/01/2023	Paydown		12,161	12,196	11,723	12,974		(813)		(813)		12,161				256	11/25/2036	4.A FM
..93363P-AD-2	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A4 3.347% 11/25/36		09/01/2023	Paydown		74,906	75,119	66,887	71,330		3,576		3,576		74,906				1,580	11/25/2036	1.A FM
..93363P-AH-3	WAMU 2006-AR14 1B4 WAMU 2006-AR14 2A1 3.346% 11/25/36		09/01/2023	Paydown		28,275	29,779	25,999	17,391		439		439		28,275				503	11/25/2036	1.A FM
..93363Q-AA-6	WAMU 2006-AR15 1A WAMU 2006-AR15 1A 5.466% 11/25/46		07/01/2023	Paydown		104,213	104,807	96,469	100,897		3,316		3,316		104,213				2,089	11/25/2046	2.B FM
..93363Q-AA-6	WAMU 2006-AR15 1A WAMU 2006-AR15 1A 5.466% 11/25/46		09/01/2023	Paydown		45,020	47,661	43,870	45,883		(863)		(863)		45,020				1,200	11/25/2046	2.C FM
..93363R-AB-2	WAMU 2006-AR13 2A1B WAMU 2006-AR13 2A 6.126% 10/25/46		09/01/2023	Paydown		6,234	6,234	5,622	5,883		351		351		6,234				166	10/25/2046	1.A FM
..93363T-AB-8	WAMU 2006-AR11 3A1A WAMU 2006-AR11 2A 6.126% 09/25/46		09/01/2023	Paydown		39,904	39,904	36,466	37,695		2,208		2,208		39,904				1,140	09/25/2046	1.A FM
..93363T-AD-4	WAMU 2006-AR11 3A1A WAMU 2006-AR11 3A1A 5.546% 09/25/46		09/01/2023	Paydown		265,036	267,394	213,034	246,499		18,537		18,537		265,036				6,730	09/25/2046	1.A FM
..93363T-AD-4	WAMU 2006-AR11 3A1A WAMU 2006-AR11 3A1A 5.546% 09/25/46		09/01/2023	Paydown		12,292	12,402	11,937	12,919		(627)		(627)		12,292				312	09/25/2046	4.A FM
..93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.724% 05/25/37		09/25/2023	Paydown		7,111	7,111	5,689			1,422		1,422		7,111				194	05/25/2037	1.A FM
..93364F-AG-6	WAMU 2007-HY7 3B6 WAMU 2007-HY7 3A1 4.109% 07/25/37		09/01/2023	Paydown		404,918	354,037	306,983	317,469		87,450		87,450		404,918				11,252	07/25/2037	1.A FM
..93364F-AG-6	WAMU 2007-HY7 3B6 WAMU 2007-HY7 3A1 4.109% 07/25/37		07/01/2023	Paydown		53,654	54,927	48,088	50,447		3,207		3,207		53,654				1,174	07/25/2037	1.B FM
..93364F-AG-6	WAMU 2007-HY7 3B6 WAMU 2007-HY7 3A1 4.109% 07/25/37		08/01/2023	Paydown		92,906	68,399	59,882	62,820		30,086		30,086		92,906				2,812	07/25/2037	1.C FM
..93364F-AG-6	WAMU 2007-HY7 3B6 WAMU 2007-HY7 3A1 4.109% 07/25/37		09/01/2023	Paydown		14,839	17,792	15,577	16,341		(1,502)		(1,502)		14,839				499	07/25/2037	1.F FM
..93364F-AG-6	WAMU 2007-HY7 3B6 WAMU 2007-HY7 3A1 4.109% 07/25/37		08/01/2023	Paydown		37,223	31,322	28,680	29,730		7,493		7,493		37,223				1,012	07/25/2037	3.A FM
..93364F-AG-6	WAMU 2007-HY7 3B6 WAMU 2007-HY7 3A1 4.109% 07/25/37		09/01/2023	Paydown		3,769	4,519	4,138	4,289		(520)		(520)		3,769				127	07/25/2037	3.B FM
..93364F-AG-6	WAMU 2007-HY7 3B6 WAMU 2007-HY7 3A1 4.109% 07/25/37		09/01/2023	Paydown		153,476	134,190	129,085	133,350		20,125		20,125		153,476				4,265	07/25/2037	4.A FM
..939336-6H-1	WMALT 2005-4 5A8 WMALT 2005-4 CB13 5.500% 06/25/35		09/25/2023	Paydown		24,756	28,749	22,279	21,696		3,060		3,060		24,756				1,002	06/25/2035	1.A FM
..939336-6Y-4	WMALT 2005-4 5A8 WMALT 2005-4 5A8 5.500% 06/25/35		09/01/2023	Paydown		2,485	4,036	3,283			(798)		(798)		2,485				27	06/25/2035	1.A Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 4.599% 08/25/33		09/01/2023	Paydown		154,519	154,519	143,597	152,370		2,149		2,149		154,519				3,819	08/25/2033	2.C FM
..939336-PC-1	WAMU 2003-AR1 A6 WAMU 2003-AR1 A6 4.014% 03/25/33		09/01/2023	Paydown		3,683	3,683	2,762			921		921		3,683				81	03/25/2033	1.A FM
..93934F-JQ-6	WMALT 2006-AR1 A1C WMALT 2006-AR1 A1A 5.934% 02/25/36		09/25/2023	Paydown		26,479	30,286	26,027	28,865		(2,386)		(2,386)		26,479				1,038	02/25/2036	4.B FM
..93934F-LT-7	WMALT 2006-2 1A3 WMALT 2006-2 1A3 6.000% 03/25/36		09/01/2023	Paydown		9,581	13,112	13,156			(3,575)		(3,575)		9,581				92	03/25/2036	1.F FM
..93935A-AD-4	WMALT 2006-AR5 5A WMALT 2006-AR5 4A 5.790% 06/25/46		09/01/2023	Paydown		96,555	92,591	71,814	79,743		16,812		16,812		96,555				2,123	06/25/2046	1.A FM
..93935A-AD-4	WMALT 2006-AR5 5A WMALT 2006-AR5 4A 5.790% 06/25/46		08/01/2023	Paydown		87,148	82,675	76,009	78,155		8,993		8,993		87,148				1,887	06/25/2046	3.B FM
..93935A-AD-4	WMALT 2006-AR5 5A WMALT 2006-AR5 4A 5.790% 06/25/46		09/01/2023	Paydown		2,913	3,690	3,392	3,488		(575)		(575)		2,913				94	06/25/2046	3.C FM
..93935A-AF-9	WMALT 2006-AR5 5A WMALT 2006-AR5 5A 5.790% 06/25/46		09/01/2023	Paydown		881	2,403	2,107			(1,227)		(1,227)		881				9	06/25/2046	2.A FM
..93935N-AB-0	WMALT 2007-OA1 B12 WMALT 2007-OA1 2A 5.150% 12/25/46		09/01/2023	Paydown		9,340	8,647	7,447	8,522		818		818		9,340				287	12/25/2046	3.A FM
..93936M-AA-3	WMALT 2007-OA4 A1B WMALT 2007-OA4 A1A 5.386% 04/25/47		09/01/2023	Paydown		61,545	58,189	52,396	57,030		4,515		4,515		61,545				1,424	04/25/2047	2.A FM
..94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.646% 02/18/31		09/15/2023	Various		3,724,003	3,724,003	3,717,078			6,925		6,925		3,724,003				87,128	02/18/2031	1.C PL
..94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.496% 02/18/31		09/15/2023	Various		1,024,057	1,024,057	1,021,130			2,927		2,927		1,024,057				26,533	02/18/2031	1.F PL
..94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.196% 02/18/31		09/15/2023	Various		1,978,341	1,978,341	1,961,764			16,577		16,577		1,978,341				60,928	02/18/2031	2.C PL
..94684B-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		09/30/2023	Redemption 100.0000		231,427	231,427	231,427	231,427						231,427				9,909	01/18/2027	4.A
..94978#-AH-0	Wec 2001a (cvs Health) P/T CERTS 7.530% 01/10/24		09/10/2023	Redemption 100.0000		184,190	184,190	184,190	184,190						184,190				8,734	01/10/2024	2.B
..94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		09/10/2023	Redemption 100.0000		163,651	163,651	163,651	163,651						163,651				6,123	08/10/2027	2.B
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26		09/10/2023	Redemption 100.0000		182,384	182,384	182,384	182,384						182,384				7,724	07/10/2026	3.C
..949789-AF-8	WFMBS 2006-AR19 A1 WFMBS 2006-AR19 A6 4.805% 12/25/36		09/01/2023	Paydown		7,016	17,463	14,930	15,120		(8,103)		(8,103)		7,016				529	12/25/2036	1.A FM
..94983R-AD-6	WFMBS 2006-AR5 2A2 WFMBS 2006-AR5 2A1 4.680% 04/25/36		09/01/2023	Paydown		24,898	24,917	22,230	22,689		2,210		2,210		24,898				700	04/25/2036	1.A FM
..94984M-AM-6	WFMBS 2006-AR14 CRB6 WFMBS 2006-AR14 2A1 6.317% 10/25/36		09/01/2023	Paydown		16,008	17,433	15,233	15,511		496		496		16,008				530	10/25/2036	1.A FM
..94984N-AA-0	WFMBS 2006-AR16 B4 WFMBS 2006-AR16 A1 6.240% 10/25/36		09/01/2023	Paydown		104,481	117,376	107,522			775	3,968	(3,193)		104,481				5,013	10/25/2036	1.A FM
..94985J-CA-6	WFMBS 2007-7 A43 WFMBS 2007-7 A49 6.000% 06/25/37		09/01/2023	Paydown		10,891	11,499	9,816			1,075		1,075		10,891				63	06/25/2037	1.A FM
..94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.233% 03/25/38		09/01/2023	Paydown		10,451	20,081	16,567			(6,116)		(6,116)		10,451				422	03/25/2038	6. FE
..94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-AR7 A1 4.782% 12/28/37		09/01/2023	Paydown		4,929	11,099	9,910	10,031		(5,101)		(5,101)		4,929				310	12/28/2037	1.A FM
..94987U-AG-8	WFMLT 2011-RR2 2A2 WFMLT 2011-RR2 2A2 7.010% 02/27/36		09/01/2023	Paydown		118,028	118,028	109,589			8,440		8,440		118,028				1,984	02/27/2036	1.A FM
..94987V-AL-5	WFMLT 2011-RR3 A5 WFMLT 2011-RR3 A5 3.841% 03/27/37		09/01/2023	Paydown		10,523	4,967	3,570	3,673		6,850		6,850		10,523				343	03/27/2037	1.A FM
..94987X-AE-7	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR4 1A2 4.511% 06/27/36		09/01/2023	Paydown		15,283	16,156	11,452	12,916		2,367		2,367		15,283				465	06/27/2036	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..95000U-3E-1	WELLS FARGO & COMPANY Senior Unsecured 5.574% 07/25/29		07/18/2023	Morgan Stanley		3,508,470	3,500,000	3,500,000							3,500,000		8,470	8,470		07/25/2029	1.E FE
..95058X-AE-8	WEN 2018-1A A2II WEN 2018-1A A2II 3.884% 03/15/48		09/15/2023	Paydown		66,250	66,250	66,042	66,139		111		111		66,250				1,930	03/15/2048	2.B FE
..95058X-AH-1	WEN 2018-1A A2II WEN 2019-1A A2II 4.080% 06/15/49		09/15/2023	Paydown		5,000	5,000	5,000	5,000						5,000				153	06/15/2049	2.B FE
..957128-AA-5	LOWE'S COS INC SECURED 6.090% 08/15/24		09/15/2023	Redemption 100.0000		206,286	206,286	206,286	206,286						206,286				8,379	08/15/2024	2.A
..96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43		09/15/2023	Redemption 100.0000		105,975	105,975	107,031	106,723		(748)		(748)		105,975				3,413	09/15/2043	1.C
..969457-BB-5	WILLIAMS COS INC Senior Unsecured 7.500% 01/15/31		08/30/2023	Various		8,792,481	8,093,000	8,968,172	8,100,501		(35,356)		(35,356)		8,620,929		171,553	171,553	664,097	01/15/2031	2.B FE
..969457-BD-1	WILLIAMS COS INC Senior Unsecured 7.750% 06/15/31		08/30/2023	Various		1,021,222	928,500	985,360	629,055		(2,158)		(2,158)		974,688		46,535	46,535	50,971	06/15/2031	2.B FE
..97064G-AA-1	WESTF 2021-A A WESTF 2021-A A 3.104% 05/15/46		09/15/2023	Paydown		160,747	160,747	151,454	152,257		8,490		8,490		160,747				3,362	05/15/2046	1.F FE
..97770*-AA-2	Wolf Entertainment Funding LLC Wolf Entertainment TV Rev Sec 2.990% 05/20/45		08/20/2023	Paydown		12,056,896	12,056,896	12,056,896	12,056,896						12,056,896				193,126	05/20/2045	2.B PL
..98371#-AA-9	Xhd Ltd (home Depot) SECD NTS 5.840% 01/15/24		09/15/2023	Redemption 100.0000		92,946	92,946	92,946	92,946						92,946				3,604	01/15/2024	1.F
..98919V-AA-3	ZAYO GROUP HOLDI Senior Secured 4.000% 03/01/27		08/14/2023	Goldman Sachs		756,250	1,000,000	1,000,000	1,000,000						1,000,000		(243,750)	(243,750)	38,333	03/01/2027	4.C FE
..98920M-AA-0	ZAXBY 2021-1A A2 ZAXBY 2021-1A A2 3.238% 07/30/51		07/30/2023	Paydown		37,500	37,500	37,500	37,500						37,500				1,147	07/30/2051	2.B FE
..999A32-41-8	WALGREEN CO SECURED 5.520% 09/15/30		09/15/2023	Redemption 100.0000		56,493	56,493	56,493	56,493						56,493				2,080	09/15/2030	2.B Z
..BCC0BB-UT-7	ACE 2003-MH1X B2 ACE 2003-MH1X B2 0.000% 08/15/30		09/01/2023	Paydown		1,848	1,848	545			1,303		1,303		1,848					08/15/2030	6. *
..G43010-AF-1	HAIL 2017-1 B HAIL 2017-1 A 4.000% 11/15/37		09/15/2023	Paydown		316,053	316,053	314,070	315,519		534		534		316,053				6,009	11/15/2037	3.C FE
..G77418-AA-8	SVF II FINCO CAYMAN LP SVF II FINCO (CAYMAN) LP DD 5.000% 12/22/25		09/22/2023	Paydown		8,506,280	8,506,280	8,598,303	8,577,827		(71,547)		(71,547)		8,506,280				256,453	12/22/2025	1.F PL
..G77418-AB-6	SVF II FINCO CAYMAN LP SVF II FINCO (CAYMAN) LP INC T 5.000% 12/22/25		08/10/2023	Paydown		11,776,211	11,776,211	11,776,211							11,776,211				301,473	12/22/2025	1.F FE
..G77418-AB-6	SVF II FINCO CAYMAN LP SVF II FINCO (CAYMAN) LP INC T 5.000% 12/22/25		09/22/2023	Paydown		112,422,874	112,422,874	112,422,874							112,422,874				3,464,757	12/22/2025	1.F PL
..G8868J-AB-1	Tiger Global Private Investmen Tiger Global Private Investmen 9.340% 02/10/27		07/24/2023	Paydown		20,000,000	20,000,000	19,968,806			31,194		31,194		20,000,000				1,266,346	02/10/2027	2.A Z
. G8868K-AA-0	Tiger Global Private Investmen Tiger Global Private Investmen 10.210% 06/30/26		08/29/2023	Paydown		27,045,000	27,045,000	27,045,000							27,045,000				23,298	06/30/2026	2.B Z
. G8868K-AA-0	Tiger Global Private Investmen Tiger Global Private Investmen 10.210% 06/30/26		09/19/2023	Paydown		2,731,818	2,731,818	2,731,818							2,731,818				4,157	06/30/2026	2.B FE
..G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33		09/30/2023	Redemption 100.0000		152,979	152,979	152,979	152,979						152,979				5,132	09/30/2033	2.C PL
. L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D 3.820% 04/01/32		07/01/2023	Redemption 100.0000		674,577	674,577	660,503	642,118					18,385	674,577	14,074		14,074	12,797	04/01/2032	2.C PL
..R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27		09/30/2023	Redemption 100.0000		1,294,111	1,294,111	1,304,819	1,310,386					(5,567)	1,294,111	(10,708)		(10,708)	27,225	08/05/2027	2.B PL
..448055-AD-5	CENOVUS ENERGY Senior Unsecured 6.800% 09/15/37	A	08/30/2023	ALRE - DFL Trust AAM		2,071,769	2,000,000	2,055,640	2,055,081		(1,500)		(1,500)		2,053,580		18,189	18,189	130,333	09/15/2037	2.C FE
..66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A 4.115% 06/30/42		07/01/2023	Redemption 100.0000		13,724	13,724	13,982	13,426		2		2	555	13,724	(259)		(259)	302	06/30/2042	2.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	NUTRIEN LTD Senior Unsecured 4.125%																				
67077M-AN-8	03/15/35	A	08/30/2023	ALRE - DFL Trust AAM		3,464,460	4,000,000	3,430,432	3,438,771		21,588		21,588		3,460,359		4,101	4,101	158,125	03/15/2035	2.B FE
				Redemption 100.0000																	
	OILERS ENTERTAINMENT GROUP CAN SR SECD NTS																				
68028-AA-0	4.560% 06/30/51		09/30/2023			152,298	152,298	160,962	150,481					10,481	152,298	(8,663)		(8,663)	4,806	06/30/2051	2.B PL
	Banesco Panama SA BANESCO TL 07/15/24																				
000000-00-0	8.861% 07/15/24	D	07/17/2023	Various		15,836,781	15,836,781	15,988,588	8,204,029		(109,426)		(109,426)		15,836,781				670,579	07/15/2024	2.B FE
	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.819%			Redemption 100.0000																	
000000-00-0	09/15/24	D	09/15/2023			5,000,000	5,000,000	4,808,312	4,970,806		29,194		29,194		5,000,000				284,449	09/15/2024	2.C Z
	GLOBAL BANK CORP Global Bank Corp 8.709%																				
000000-00-0	12/20/27	D	09/20/2023	Various		580,000	580,000	578,055	568,430		1,520		1,520		580,000				34,873	12/20/2027	2.A FE
	Viettel Peru SAC Senior Secured 5.000%			Redemption 100.0000																	
000000-00-0	02/25/28	D	08/25/2023			5,937,500	5,937,500	5,847,250	5,863,399		74,101		74,101		5,937,500				146,788	02/25/2028	3.B FE
	RED DORSAL LTD Senior Secured 5.875%			Redemption 100.0000																	
000000-00-0	10/12/31	D	07/12/2023			482,039	482,039	482,039	482,039						482,039				21,240	10/12/2031	2.C FE
	RED DORSAL LTD Senior Secured 5.875%																				
000000-00-0	10/12/31	D	08/30/2023	ALRE - DFL Trust AAM		17,869,665	18,384,429	18,384,429	18,384,429						18,384,429		(514,764)	(514,764)	957,075	10/12/2031	2.C FE
000000-00-0	DPF 2021-2 A DPF 2021-2 A 4.414% 04/28/59	B	07/28/2023	Paydown		1,338,486	1,338,486	1,151,969	1,269,151		27,878		27,878	(117,182)	1,338,486	158,639		158,639	31,541	04/28/2059	1.A FE
	ADANI INTERNATIO Senior Secured 3.000%																				
00654U-AA-0	02/16/31	D	09/30/2023	Various		800,250	800,250	790,606	792,504		7,746		7,746		800,250				24,008	02/16/2031	2.C FE
	AERCAP IRELAND Senior Unsecured 6.100%																				
00774M-BD-6	01/15/27	D	09/18/2023	Various		7,970,786	8,000,000	7,963,200							7,963,200		7,586	7,586		01/15/2027	2.B FE
01448M-AB-5	ALESC 3A A2 ALESC 3A A2 6.320% 05/01/34	D	07/17/2023	Paydown		1,142,857	1,142,857	1,031,429	1,031,537		111,321		111,321		1,142,857				47,409	05/01/2034	1.C FE
01448X-AA-3	ALESC 6A A1 ALESC 6A A1 6.132% 03/23/35	D	09/25/2023	Paydown		15,753	15,753	14,926	15,159		594		594		15,753				673	03/23/2035	1.D FE
	ALESC 10A A2A ALESC 10A A1 6.002% 09/23/36																				
01449W-AA-4		D	09/25/2023	Paydown		15,337	15,337	13,510	13,490		1,847		1,847		15,337				640	09/23/2036	1.A FE
01450D-AB-0	ALESC 12A A1 ALESC 12A A1 5.890% 07/15/37	D	07/17/2023	Paydown		56,177	56,177	52,630	52,825		3,352		3,352		56,177				2,147	07/15/2037	1.A FE
01450G-AA-5	ALESC 16A B ALESC 16A A 5.982% 03/23/38	D	09/25/2023	Paydown		77,044	77,044	65,728	66,171		10,873		10,873		77,044				3,202	03/23/2038	1.E FE
	ANCHC 2018-1RA C ANCHC 2018-1RA C 7.363%																				
03328Y-AG-9	04/13/31	D	09/28/2023	Various		17,007,060	17,500,000	16,882,728			28,341		28,341		16,911,069		95,991	95,991	361,447	04/13/2031	1.F FE
	ANCHC 2013-1A CR ANCHC 2013-1A CR 8.763%																				
033292-AW-3	10/13/30	D	09/28/2023	ALRE - DFL Trust AAM		14,429,574	14,500,000	14,351,100			3,799		3,799		14,354,899		74,675	74,675	271,778	10/13/2030	2.B FE
	ANCHC 2014-5RA D ANCHC 2014-5RA D 8.070%																				
03329A-AJ-4	01/15/30	D	08/22/2023	Paydown		30,000,000	30,000,000	29,463,780	24,827,649		483,741		483,741		30,000,000				1,531,464	01/15/2030	2.C FE
	ANTR 2018-3A C ANTR 2018-3A A1 7.038%																				
03665L-AA-1	01/20/31	D	07/20/2023	Paydown		1,236,286	1,236,286	1,222,687			13,599		13,599		1,236,286				20,939	01/20/2031	1.A FE
	JFIN 2016-1A CR JFIN 2016-1A CR 8.019%			Redemption 100.0000																	
03754W-AJ-0	10/27/28	D	09/19/2023			8,000,000	8,000,000	7,826,328	7,848,396		151,604		151,604		8,000,000				357,689	10/27/2028	1.A FE
	ARES 2022-66A C ARES 2022-66A C 9.311%																				
04019R-AL-5	07/25/34	D	08/23/2023	Paydown		16,040,000	16,040,000	15,874,788	15,909,257		130,743		130,743		16,040,000				1,343,722	07/25/2034	1.F FE
	ARES 2022-66A C ARES 2022-66A D1 10.481%																				
04019R-AN-1	07/25/34	D	08/23/2023	Paydown		6,400,000	6,400,000	6,336,000	6,339,310		60,690		60,690		6,400,000				612,068	07/25/2034	2.A FE
	ARES 2022-66A C ARES 2022-66A D2 11.581%																				
04019R-AS-0	07/25/34	D	08/23/2023	Paydown		5,300,000	5,300,000	5,194,530	5,210,792		89,208		89,208		5,300,000				565,979	07/25/2034	2.C FE
	ATRESMEDIA CORPORACION DE MEDI SR NTS SER A																				
04965D-A*-7	4.480% 07/11/23	D	07/11/2023	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				358,400	07/11/2023	2.C
	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS			Redemption 100.0000																	
05256L-AB-9	4.820% 09/30/30	D	09/30/2023			225,000	225,000	225,000	225,000						225,000				10,845	09/30/2030	2.B FE
				Seaport Global																	
05330K-AA-3	AUTO METRO PR SR SECD NTS 6.750% 06/30/35	D	07/19/2023	Securities LLC		2,440,314	2,449,500	2,376,015	2,381,850		2,823		2,823		2,384,672		55,642	55,642	92,316	06/30/2035	2.C FE
				Redemption 100.0000																	
05330K-AA-3	AUTO METRO PR SR SECD NTS 6.750% 06/30/35	D	09/30/2023			50,000	50,000	49,835			165		165		50,000				844	06/30/2035	2.C FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..055451-AU-2	BHP FINANCE USA Senior Unsecured 3.850% 09/30/23	D	09/30/2023	Maturity		1,100,000	1,100,000	1,136,476	1,104,060		(4,060)		(4,060)		1,100,000				42,350	09/30/2023	1.E FE
..05565A-B2-8	BNP PARIBAS Jr Subordinated 4.625% 01/12/24	D	08/30/2023	ALRE - DFL Trust AAM		18,030,254	21,600,000	17,523,000	17,524,887		468		468		17,525,355		504,899	504,899	632,700	01/12/2124	2.C FE
..05964H-AN-5	BANCO SANTANDER Senior Non Preferred 1.722% 09/14/27	D	07/25/2023	HSBC		1,753,040	2,000,000	2,000,000	2,000,000						2,000,000		(246,960)	(246,960)	29,944	09/14/2027	1.G FE
..08523A-AA-6	BERMUDA SKYPORT CORPORATION LI SR NTS 5.900% 02/15/42	D	08/15/2023	Redemption 100.0000		69,743	69,743	69,743	69,743						69,743				4,115	02/15/2042	2.A PL
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	D	07/07/2023	Redemption 100.0000		451,577	451,577	451,577	451,577						451,577				14,157	04/07/2028	1.G FE
..10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 7.970% 04/15/28	D	07/17/2023	Paydown		4,573,185	4,573,185	4,573,185	3,048,790						4,573,185				88,665	04/15/2028	1.A FE
..10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 9.952% 12/31/32	D	09/29/2023	Paydown		23,000,000	23,000,000	23,000,000							23,000,000				1,326,343	12/31/2032	2.C PL
..15673E-AA-1	CERB 2020-1A D CERB 2020-1A A 7.420% 10/15/31	D	07/17/2023	Paydown		8,260,875	8,260,875	8,221,636			39,239		39,239		8,260,875				148,475	10/15/2031	1.A FE
..15674E-AA-0	CERB 2021-1A B CERB 2021-1A A 7.070% 04/15/32	D	07/17/2023	Paydown		3,156,032	3,156,032	3,128,433			27,600		27,600		3,156,032				103,580	04/15/2032	1.A FE
..31503A-AA-2	FERMACA ENTERPR Senior Secured 6.375% 03/30/38	D	09/30/2023	Redemption 100.0000		264,843	264,843	275,593	273,776		(8,933)		(8,933)		264,843				16,884	03/30/2038	2.B FE
..38139B-AG-4	GLM 2022-15A DR GLM 2022-15A C 9.276% 07/20/33	D	09/14/2023	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				60,907	07/20/2033	1.F FE
..38172F-AA-6	GOCAP 2017-34A B1R GOCAP 2017-34A AR 7.332% 03/14/31	D	08/07/2023	Paydown		173,764	173,764	171,790			1,973		1,973		173,764				5,951	03/14/2031	1.A FE
..38175B-AA-2	GOCAP 2018-36A C GOCAP 2018-36A A 6.932% 02/05/31	D	08/07/2023	Paydown		94,366	94,366	91,712	92,609		1,757		1,757		94,366				3,180	02/05/2031	1.A FE
..38175C-AA-0	GOCAP 2014-21A BR GOCAP 2014-21A AR 7.083% 01/25/31	D	07/25/2023	Paydown		170,304	170,304	165,246	166,443		3,862		3,862		170,304				5,572	01/25/2031	1.A FE
..38175N-AA-6	GOCAP 2015-25A AR GOCAP 2015-25A AR 7.012% 05/05/30	D	08/07/2023	Paydown		543,884	543,884	532,505	534,933		8,951		8,951		543,884				17,748	05/05/2030	1.A FE
..38177U-AA-8	GOPAF 2020-1A A2 GOPAF 2020-1A A2 3.208% 01/22/29	D	07/20/2023	Paydown		5,250,463	5,250,463	4,754,082	4,844,601		405,862		405,862		5,250,463				84,217	01/22/2029	1.F FE
..38178A-AG-8	GCBSL 2019-41A DR GCBSL 2019-41A DR 9.088% 01/20/34	D	09/28/2023	ALRE - DFL Trust AAM		12,645,438	13,000,000	12,602,824			5,762		5,762		12,608,586		36,852	36,852	229,728	01/20/2034	2.C FE
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	07/07/2023	Various		1,783,599	1,783,599	1,766,951	1,079,546		16,647		16,647		1,783,599				66,533	10/07/2026	3.C FE
..40441L-AA-4	HGI 2021-FL1 A HGI 2021-FL1 A 6.495% 06/16/36	D	07/17/2023	Paydown		413,746	413,746	396,162	396,764		16,983		16,983		413,746				14,153	06/16/2036	1.A FE
..449786-AY-8	ING BANK NV Subordinated 5.800% 09/25/23	D	09/25/2023	Maturity		650,000	650,000	715,598	657,407		(7,407)		(7,407)		650,000				37,700	09/25/2023	2.A FE
..46616K-AQ-7	JFIN 2013-1A BR JFIN 2013-1A BR 8.738% 01/20/30	D	09/14/2023	Various		8,800,000	8,800,000	8,573,354	8,583,408		216,592		216,592		8,800,000				461,648	01/20/2030	1.F FE
..46616K-AS-3	JFIN 2013-1A BR JFIN 2013-1A CR 9.568% 01/20/30	D	09/14/2023	Various		8,000,000	8,000,000	7,629,015	7,665,937		334,063		334,063		8,000,000				649,585	01/20/2030	2.C FE
..532522-AA-7	LIMA METRO LINE Senior Secured 5.875% 07/05/34	D	07/05/2023	Various		245,523	245,523	268,314	263,688		(18,165)		(18,165)		245,523				10,818	07/05/2034	2.C FE
..55276V-AG-7	MDGH GMTN RSC Senior Unsecured 4.500% 11/07/28	D	08/30/2023	ALRE - DFL Trust AAM		9,755,080	10,000,000	10,072,971			(3,654)		(3,654)		10,069,317		(314,237)	(314,237)	141,250	11/07/2028	1.C FE
..55817H-AG-4	MDPK 2022-62A D2 MDPK 2022-62A C 9.458% 07/17/33	D	07/17/2023	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				918,017	07/17/2033	1.F FE
..55817H-AG-4	MDPK 2022-62A D2 MDPK 2022-62A C 9.458% 07/17/33	D	07/17/2023	Redemption 100.0000		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				397,807	07/17/2033	1.F FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	MDPK 2022-62A D2 MDPK 2022-62A D1 10.138%			Redemption 100.0000																	
55817H-AJ-8	07/17/33	D	07/17/2023			4,500,000	4,500,000	4,461,854			38,147		38,147		4,500,000				218,396	07/17/2033	2.A FE
	MDPK 2022-62A D2 MDPK 2022-62A D2 11.618%			Redemption 100.0000																	
55817H-AL-3	07/17/33	D	07/17/2023			6,200,000	6,200,000	6,076,000	6,101,512		98,488		98,488		6,200,000				597,813	07/17/2033	2.C FE
64754L-AJ-6	NMC CLO-2A D NMC CLO-2A D 8.770% 04/15/34	D	09/28/2023	ALRE - DFL Trust AAM		9,923,180	10,000,000	9,895,030			1,754		1,754		9,896,784		26,396	26,396	177,835	04/15/2034	2.C FE
	OAKC 2022-12A C OAKC 2022-12A C 8.776%																				
67115T-AE-7	07/20/33	D	07/20/2023	Various		12,000,000	12,000,000	11,991,948	12,040,993		(40,993)		(40,993)		12,000,000				611,323	07/20/2033	1.F FE
69122D-AA-7	OR 2019-1A B OR 2019-1A A 7.442% 05/20/31	D	08/21/2023	Paydown		52,793	52,793	52,307	52,381		412		412		52,793				2,718	05/20/2031	1.A FE
	PRETSL XVI PREFERRED TERM SECS XVI 6.162%																				
74041E-AA-3	03/23/35	D	09/25/2023	Paydown		51,030	51,030	48,734	48,934		2,097		2,097		51,030				4,604	03/23/2035	1.A FE
	PRETSL XXVIII PRETSL 28-A2 A2 6.062%																				
74042C-AC-2	03/22/38	D	09/25/2023	Paydown		7,660	7,660	4,903	2,917		2,566		2,566		7,660				244	03/22/2038	1.B FE
	PRETSL XVII LTD PREFERRED TERM SECS XVII																				
74042E-AA-2	6.062% 06/23/35	D	09/25/2023	Paydown		9,145	9,145	8,287	8,343		801		801		9,145				371	06/23/2035	1.B FE
	PRETSL XXV PREFERRED TERM SECS XXV 6.012%																				
74042F-AB-7	06/22/37	D	09/25/2023	Paydown		85,126	85,126	59,486	62,104		23,022		23,022		85,126				3,508	06/22/2037	1.D PL
	PRETSL XIX PREFERRED TERM SECS XIX 6.008%																				
74042H-AA-5	12/22/35	D	09/22/2023	Paydown		12,638	12,638	11,398	11,493		1,145		1,145		12,638				521	12/22/2035	1.A FE
	PRETSL XIX PREFERRED TERM SECS XIX 6.088%																				
74042H-AB-3	12/22/35	D	09/22/2023	Paydown		58,959	58,959	38,481	21,883		18,781		18,781		58,959				1,849	12/22/2035	1.B FE
74042J-AB-9	PRESTL XXI PRETSL A2 6.058% 03/22/38	D	09/22/2023	Paydown		18,710	18,710	14,381	14,885		3,824		3,824		18,710				1,274	03/22/2038	1.B FE
	PRETSL XXII LTD PRETSL 22-A1 A1 5.998%																				
74042M-AA-4	09/22/36	D	09/22/2023	Paydown		416,367	416,367	377,980			38,386		38,386		416,367				17,127	09/22/2036	1.A FE
	PRETSL XXII LTD PRETSL 22-B1 B1 6.288%																				
74042M-AE-6	09/22/36	D	09/22/2023	Paydown		11,809	11,809	8,766	8,056		2,677		2,677		11,809				846	09/22/2036	1.E FE
	PRETSL XXII LTD PREFERRED TERM XXII 6.288%																				
74042M-AG-1	09/22/36	D	09/22/2023	Paydown		8,186	8,186	6,085	4,666		1,868		1,868		8,186				355	09/22/2036	1.E FE
	PRETSL XXII LTD PRETSL 22-B3 B3 6.288%																				
74042M-AQ-9	09/22/36	D	09/22/2023	Paydown		7,745	7,745	5,759	4,895		1,773		1,773		7,745				336	09/22/2036	1.E FE
	PRETSL XXVI PREFERRED TERM SECS XXVI 5.962%																				
74042Q-AA-5	09/22/37	D	09/25/2023	Paydown		116,439	116,439	106,907	111,141		5,297		5,297		116,439				4,754	09/22/2037	1.C FE
	PRETSL XXVI PRETSL 26-A2 A2 6.028% 09/22/37																				
74042Q-AB-3		D	09/22/2023	Paydown		14,982	14,982	8,465	9,260		5,721		5,721		14,982				620	09/22/2037	1.F FE
	PRETSL XVIII PREFERRED TERM XVIII 6.042%																				
74042W-AA-2	09/23/35	D	09/25/2023	Paydown		33	33	32			1		1		33				1	09/23/2035	1.C FE
	PRETSL XXIV PREFERRED TERM XXIV 6.038%																				
74043C-AB-3	03/22/37	D	09/22/2023	Paydown		2,159	2,159	1,704	1,730		429		429		2,159				89	03/22/2037	1.D PL
	RESIF 2005-B B3 RESIF 2005-B B3 6.023%																				
74951P-DZ-8	06/10/37	D	07/10/2023	Paydown			42,777	962			(962)		(962)						1,162	06/10/2037	6. FE
	RCMT 2023-FL12 A RCMT 2023-FL12 A 7.652%																				
75575A-AA-2	05/25/38	C	09/25/2023	Paydown		975	975	970			5		5		975				13	05/25/2038	1.A FE
	SHIRE ACQ INV IE Senior Unsecured 2.875%																				
82481L-AC-3	09/23/23	D	09/23/2023	Maturity		1,988,000	1,988,000	2,009,621	1,991,087		(3,087)		(3,087)		1,988,000				57,155	09/23/2023	2.A FE
	SLOSO 2007-1A A1LA SLOSO 2007-1A A1LA																				
83438J-AA-4	5.799% 10/07/37	D	07/07/2023	Paydown		152,697	152,697	137,909	138,352		14,345		14,345		152,697				5,617	10/07/2037	1.E FE
	STARR 2018-1 A STARR 2018-1 A 4.089%																				
85572H-AA-7	05/15/43	D	09/15/2023	Paydown		13,562	13,562	11,925			1,637		1,637		13,562				231	05/15/2043	2.A FE
	STARR 2019-1 A STARR 2019-1 A 4.089%																				
85573L-AA-9	03/15/44	D	09/15/2023	Paydown		29,678	29,678	29,677	29,675		3		3		29,678				506	03/15/2044	2.B FE
	TFINS 2019-2A A1 TFINS 2019-2A A1 7.950%																				
87268R-AA-2	02/28/39	D	08/28/2023	Paydown		3,535,714	3,535,714	3,447,321	3,448,969		86,745		86,745		3,535,714				197,026	02/28/2039	1.B FE
	TRAP 2007-13A B TRAP 2007-13A A1 5.909%																				
894135-AA-0	11/09/42	D	08/09/2023	Paydown		24,973	24,973	23,000			1,973		1,973		24,973				983	11/09/2042	1.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..89413C-AA-5	TRAP 2006-10A B TRAP 2006-10A A1 5.871% 07/06/41	D	07/06/2023	Paydown		4,046	4,046	3,671	3,628		419		419		4,046				151	07/06/2041	1.A FE
..89413G-AA-6	TRAP 2007-12A A1 TRAP 2007-12A A1 5.821% 04/06/42	D	07/06/2023	Paydown		122,558	122,558	112,830	113,422		9,136		9,136		122,558				4,525	04/06/2042	1.B FE
..89641X-AJ-4	TRNTS 2021-15A D TRNTS 2021-15A D 9.358% 04/22/34	D	07/28/2023	Citigroup		712,500	750,000	710,625			9		9		710,634		1,866	1,866	1,560	04/22/2034	2.C FE
..89820X-AA-6	TFINS 2020-2A A1 TFINS 2020-2A A1 3.000% 07/15/41	D	07/15/2023	Paydown		1,786,877	1,786,877	1,780,176	1,780,355		6,521		6,521		1,786,877				40,205	07/15/2041	1.C FE
..89821J-AA-6	TFINS 2019-1A A1 TFINS 2019-1A A1 7.677% 02/02/39	D	08/02/2023	Paydown		252,257	252,257	240,759	240,953		11,304		11,304		252,257				13,215	02/02/2039	1.C FE
..89822P-AA-1	TFINS 2020-1A A2 TFINS 2020-1A A1 3.320% 04/15/40	D	07/15/2023	Paydown		556,865	556,865	546,786	547,154		9,711		9,711		556,865				13,870	04/15/2040	1.C FE
..903428-AA-8	US CAP FDG VI TRAP 2007-12A A1 5.823% 07/10/43	D	07/10/2023	Paydown		15,183	15,183	13,266	13,340		1,843		1,843		15,183				561	07/10/2043	1.G FE
..92841E-AA-7	VISTAJET P/T TRUST 21-1A P/T CERTS SER 21-1A 3.875% 08/15/31	C	08/15/2023	Redemption 100.0000		625,745	625,745	556,782			68,963		68,963		625,745				12,124	08/15/2031	2.A PL
..B6398#-AC-5	ALIAXIS FINANCE SA GTD SR NTS SER C 5.090% 07/06/23	D	07/06/2023	Maturity		34,000,000	34,000,000	34,236,820	34,014,552		(14,552)		(14,552)		34,000,000				1,730,600	07/06/2023	2.C
..BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2 9.913% 12/15/27	D	09/15/2023	Redemption 100.0000		1,190,476	1,190,476	1,175,595	1,178,782		11,695		11,695		1,190,476				83,463	12/15/2027	3.B FE
..BCC2MD-5C-2	DPF 2020-1 C DPF 2020-1 A 4.364% 07/28/54	B	07/28/2023	Paydown		183,651	183,651	160,618	176,489		2,512		2,512	(15,656)	183,651	20,306		20,306	4,270	07/28/2054	1.A FE
..BCC2MY-W0-2	DOMI 2020-1 A DOMI 2020-1 A 4.463% 04/15/52	B	07/17/2023	Paydown		363,044	363,044	307,734	339,401		5,685		5,685	(31,519)	363,044	49,478		49,478	8,324	04/15/2052	1.A FE
..BCC2PQ-WW-6	DOMI 2020-2 A DOMI 2020-2 A 4.661% 11/15/52	B	08/15/2023	Paydown		256,658	256,658	224,323	247,389		4,137		4,137	(22,974)	256,658	28,106		28,106	6,725	11/15/2052	1.A FE
..BCC2QR-Q4-2	DPF 2021-1 A DPF 2021-1 A 4.364% 07/28/58	B	07/28/2023	Paydown		135,267	135,267	118,736	129,489		2,332		2,332	(10,314)	135,267	13,760		13,760	3,145	07/28/2058	1.A FE
..BCC30J-4P-3	DOMI 2021-1 A DOMI 2021-1 A 4.475% 06/15/53	B	09/15/2023	Paydown		247,292	247,292	219,159	241,595		6,452		6,452	(22,436)	247,292	21,681		21,681	6,577	06/15/2053	1.A FE
..BCC32T-PP-6	PRTSQ 2021-NPL1A A PRTSQ 2021-NPL1A A 5.000% 10/25/61	B	07/25/2023	Paydown		4,563,784	4,563,784	3,893,635	4,284,040		124,115		124,115	(362,820)	4,563,784	518,448		518,448	152,450	10/25/2061	1.E FE
..G04450-AA-6	FWU LIFE INSURANCE LUX SA ANIMA 1 7.771% 12/24/24	D	09/24/2023	Paydown		1,660,095	1,660,095	1,660,095							1,660,095				64,500	12/24/2024	2.B PL
..G06830-TN-9	AVIVA PLC Subordinated 8.454% 07/05/43	B	07/05/2023	Call 100.0000		434,160	434,160	523,500	434,214		(6,357)		(6,357)	18,663	434,160	(12,360)		(12,360)	26,742	07/05/2043	2.A FE
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	D	09/30/2023	Paydown		3,629,244	3,629,244	3,603,943	3,634,483		(5,239)		(5,239)		3,629,244				137,911	09/30/2045	1.D Z
..G3330K-AL-7	FRANSHION BRILLA Senior Unsecured 4.250% 07/23/29	D	08/16/2023	Various		6,572,250	10,350,000	10,308,694	10,318,295		2,677		2,677		10,320,972		(3,748,722)	(3,748,722)	470,422	07/23/2029	2.C FE
..G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC GTD SR SECD NTS 3.790% 03/30/28	D	09/30/2023	Various		3,383,367	3,383,367	3,383,367	3,383,367						3,383,367				128,230	03/30/2028	1.G PL
..G54897-AB-2	LIMA METRO LINE Senior Secured 4.350% 04/05/36	D	09/08/2023	Redemption 100.0000		313,954	313,954	340,697	338,603		(24,650)		(24,650)		313,954				10,240	04/05/2036	2.C FE
..G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 2.550% 12/31/39	B	07/01/2023	Redemption 100.0000		57,701	57,701	58,196	54,924					3,272	57,701	(496)		(496)	1,038	12/31/2039	2.B PL
..G72221-AB-3	PRETSL XXII LTD PRETSL 22-A2 A2 6.058% 09/22/36	D	09/22/2023	Paydown		47,090	47,090	38,596	39,122		7,968		7,968		47,090				1,959	09/22/2036	1.B FE
..G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	09/20/2023	Paydown		645,430	645,430	645,430	645,430						645,430				21,866	05/13/2027	1.G PL
..G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43	B	09/30/2023	Redemption 100.0000		131,006	131,006	144,866	130,466					14,400	131,006	(13,860)		(13,860)	3,836	03/31/2043	2.B FE
..G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	D	09/30/2023	Redemption 100.0000		152,979	152,979	152,979	152,979						152,979				664	09/30/2033	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR NTS 4.010% 08/22/23	D	08/22/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				601,500	08/22/2023	2.B
.K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	D	09/30/2023	Various		405,123	405,123	405,123	405,123						405,123				10,417	08/01/2030	2.A FE
..L8749#-AA-0	STADIUM FINANCE COMPANY SARL SR SECD NTS SER A 2.220% 07/30/49	B	07/30/2023	Redemption 100.0000		60,477	60,477	61,953	58,732					3,221	60,477	(1,476)		(1,476)	1,343	07/30/2049	1.G PL
..L8749#-AB-8	STADIUM FINANCE COMPANY SARL SR SECD NTS SER B 2.370% 07/30/49	B	07/30/2023	Redemption 100.0000		325,687	325,687	333,637	316,289					17,348	325,687	(7,950)		(7,950)	7,719	07/30/2049	1.G PL
..L8749#-AC-6	STADIUM FINANCE COMPANY SARL SR SECD NTS SER C 2.500% 07/30/49	B	07/30/2023	Redemption 100.0000		145,350	145,350	148,897	141,155					7,742	145,350	(3,548)		(3,548)	3,634	07/30/2049	1.G PL
..N1492@-AE-6	BOSKALIS FINANCE BV GTD SR NTS 3.660% 07/22/23	D	07/22/2023	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				441,640	07/22/2023	2.B
..P0606*-AA-9	Aes Mexico Generation Holdings SECURED 5.620% 11/26/27	D	09/30/2023	Various		2,505,887	2,505,887	2,505,887	2,505,887						2,505,887				86,393	11/26/2027	2.C PL
..P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	D	07/31/2023	Various		366,544	366,544	366,544	366,544						366,544				21,553	01/31/2037	2.C FE
..Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A 4.320% 01/12/34	D	07/12/2023	Redemption 100.0000		111,761	111,761	111,761	111,761						111,761				4,828	01/12/2034	1.G FE
..Q0832*-AC-0	AUSTRALIA PACIFIC AIRPORTS MEL SR SECD NTS 4.570% 09/15/23	D	09/15/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,167,500	09/15/2023	2.A FE
..Q1629#-AB-3	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER B 5.340% 07/14/23	D	07/14/2023	Maturity		16,400,000	16,400,000	16,400,000	16,400,000						16,400,000				875,760	07/14/2023	2.B
..Q3189*-AA-7	DEXUS DIVERSIFIED TRUST SR GTD NTS SER A 3.410% 07/09/23	D	07/09/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				341,000	07/09/2023	1.G
..Q3535#-AF-3	AUSTRALIAN GAS NETWORKS (VIC 3 SR SECD NTS SER B 5.160% 07/12/23	D	07/12/2023	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,548,000	07/12/2023	1.G
..Q3946*-AF-0	FOXTEL MANAGEMENT PTY LTD GTD SR NTS SER F 4.420% 07/25/24	D	09/11/2023	Various		17,000,000	17,000,000	17,099,880	17,021,473		(9,374)		(9,374)		17,012,099		(12,099)	(12,099)	518,801	07/25/2024	2.C PL
..R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	D	09/30/2023	Redemption 100.0000		658,735	658,735	658,735	658,735						658,735				30,697	03/30/2032	2.C PL
..R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29	D	08/31/2023	Redemption 100.0000		77,049	77,049	77,049	77,049						77,049				3,752	07/27/2029	2.C PL
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	08/31/2023	Redemption 100.0000		69,581	69,581	68,885	69,135		446		446		69,581				2,159	04/30/2031	1.G PL
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	09/30/2023	Redemption 100.0000		22,877	22,877	22,648	22,730		147		147		22,877				911	04/30/2031	1.G Z
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	08/31/2023	Redemption 100.0000		69,581	69,581	68,885	69,128		453		453		69,581				2,126	04/30/2031	1.G PL
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	09/30/2023	Redemption 100.0000		22,877	22,877	22,648	22,728		149		149		22,877				916	04/30/2031	1.G Z
..X5587X-AA-9	M6 DUNA Secured 4.406% 03/31/25	B	09/30/2023	Redemption 100.0000		982,701	982,701	1,048,428	1,217,855		64,625		64,625		982,701	(299,779)		(299,779)	17,675	03/31/2025	1.C FE
..Y8564*-AB-0	Teekay Shuttle Tanker Finance SR SECD NTS SER B 4.960% 12/31/23	D	07/01/2023	Redemption 100.0000		1,043,074	1,043,074	1,043,074	1,043,074						1,043,074				25,868	12/31/2023	2.C FE
..Z07033-15-2	SVENSKA HNDLSBKN Jr Subordinated 4.375% 03/01/24	D	08/30/2023	ALRE - DFL Trust AAM		6,893,030	8,000,000	6,840,000	6,841,450		1,063		1,063		6,842,513		50,517	50,517	525,000	03/01/2124	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,149,722,598	2,520,229,311	2,131,268,307	1,293,336,266	28,879	14,094,523	42,547	14,080,855	(494,401)	2,155,078,430	363,544	(5,438,996)	(5,075,452)	78,444,119	XXX	XXX
..29379V-BM-4	ENTERPRISE PRODU Junior Subordinated 8.619% 08/16/77		08/30/2023	ALRE - DFL Trust AAM		3,500,280	3,500,000	3,266,667			515		515		3,267,182		233,098	233,098	222,254	08/16/2077	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						3,500,280	3,500,000	3,266,667			515		515		3,267,182		233,098	233,098	222,254	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..00043*-AA-7	Aa Wh Holdco Gp Llc AA Warehouse 7.177% 08/08/36		08/08/2023	Redemption 100.0000		24,960,000	24,960,000	24,960,000			(32,441)		(32,441)		24,960,000				452,089	08/08/2036	1.G PL
..00043*-AB-5	Aa Wh Holdco Gp Llc AA Warehouse 7.325% 08/08/36		08/08/2023	Redemption 100.0000		4,680,000	4,680,000	4,680,000			(6,428)		(6,428)		4,680,000				86,587	08/08/2036	2.C PL
..00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.588% 03/31/41		08/30/2023	Paydown		16,395,837	16,395,837	16,395,837			23,462		23,462		16,395,837				(5,058)	03/31/2041	1.G PL
..00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42		08/15/2023	Paydown		7,073,392	7,073,392	7,078,899	7,104,107		(30,715)		(30,715)		7,073,392				335,986	02/15/2042	2.A PL
..037980-AA-7	AAFT 2022-A A AAFT 2022-A A 5.772% 07/21/46		08/17/2023	Paydown		2,666,899	2,666,899	2,632,122	2,632,675		34,224		34,224		2,666,899				96,170	07/21/2046	1.C PL
..037980-AA-7	AAFT 2022-A A AAFT 2022-A A 5.772% 07/21/46		09/17/2023	Paydown		1,407,493	1,407,493	1,389,139	1,389,431		18,062		18,062		1,407,493				60,930	07/21/2046	1.C Z
..28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.829% 12/15/41		09/21/2023	Various		23,444,751	23,444,751	23,444,751			(111)		(111)		23,444,751				267,307	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.579% 12/15/41		09/21/2023	Various		11,722,376	11,722,376	11,722,376			(64)		(64)		11,722,376				148,051	12/15/2041	2.C PL
..31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/22/29		09/08/2023	Paydown		6,209,031	6,209,031	6,209,031	6,209,031						6,209,031				243,790	10/22/2029	1.E PL
..408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A 2.295% 10/18/52		09/18/2023	Paydown		32,087	32,087	32,087	32,087						32,087				552	10/18/2052	1.A FE
..69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.838% 01/20/35		09/20/2023	Redemption 100.0000		2,533,055	2,533,055	2,523,972			8,886		8,886		2,533,055				151,359	01/20/2035	1.E FE
..69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.838% 01/20/35		07/20/2023	Redemption 100.0000		1,875,279	1,875,279	1,868,555	(19,498)		6,579		6,579		1,875,279				166,253	01/20/2035	1.F FE
..69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.838% 01/20/35		09/20/2023	Paydown		6,076,277	6,076,277	6,071,154			6,198		6,198		6,076,277				163,380	01/20/2035	1.E FE
..69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.838% 01/20/35		07/20/2023	Paydown		3,873,734	3,873,734	3,870,468			3,951		3,951		3,873,734				66,100	01/20/2035	1.F FE
..69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.838% 01/20/35		07/10/2023	Redemption 100.0000		27	27	27							27				(27)	01/20/2035	1.F FE
..716808-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		08/31/2023	Paydown		(4,688,710)	(4,688,710)	(4,887,904)	(5,096,680)		173,516		173,516		(4,688,710)				2,081	01/31/2057	1.C PL
..716808-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		09/29/2023	Paydown		(81,525)	(81,525)	(84,990)	(105,631)		3,642		3,642		(81,525)				(655)	01/31/2057	2.B PL
..96328G-AA-5	WFLF 2023-1A D Wheels Fleet Lease 1 - Class A 6.239% 11/18/38		08/29/2023	Redemption 100.0000		57,116,149	57,116,149	57,092,563			18,296		18,296		57,116,149				1,067,141	11/18/2038	1.A FE
..96328G-AB-3	WFLF 2023-1A D Wheels Fleet Lease 1 - Class B 6.339% 11/18/38		08/29/2023	Redemption 100.0000		1,953,793	1,953,793	1,953,005			609		609		1,953,793				35,946	11/18/2038	1.A FE
..96328G-AC-1	WFLF 2023-1A D Wheels Fleet Lease 1 - Class C 6.439% 11/18/38		08/29/2023	Redemption 100.0000		2,602,190	2,602,190	2,601,327			674		674		2,602,190				48,504	11/18/2038	1.D FE
..96328G-AD-9	WFLF 2023-1A D Wheels Fleet Lease 1 - Class D 7.939% 11/18/38		08/29/2023	Redemption 100.0000		994,926	994,926	994,940			32		32		994,926				20,488	11/18/2038	2.A FE
..96328G-AE-7	WFLF 2023-1A D Wheels Fleet Lease 1 - Class E 8.939% 11/18/38		08/29/2023	Redemption 100.0000		332,942	332,942	332,956			(9)		(9)		332,942				9,603	11/18/2038	2.B FE
..96328G-AP-2	WFLF 2023-1A D WFLF 2022-A D 7.943% 02/10/25		08/10/2023	Paydown		3,551,762	3,551,762	3,550,084			1,444		1,444		3,551,762				96,045	02/10/2025	2.A FE
..96328G-AQ-0	WFLF 2023-1A D WFLF 2022-A E 8.943% 02/10/25		08/10/2023	Paydown		1,183,921	1,183,921	1,183,325			512		512		1,183,921				22,024	02/10/2025	2.B FE
..G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.294% 11/01/34		07/24/2023	Various		336,482,647	336,482,647	336,482,647	313,212,222						336,482,647				15,235,013	11/01/2034	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00233*-AA-7	AP MAIA HOLDINGS I LLC AP MAIA HOLDINGS I LLC 5.500% 07/28/47		08/14/2023	Paydown		64,765	64,765	60,829	64,261		(647)		(647)	(3,500)	64,765	4,651		4,651	3,775	07/28/2047	2.B PL
..55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A 4.458% 03/15/44	D	09/15/2023	Paydown		216,708	216,708	199,604			17,104		17,104		216,708				3,557	03/15/2044	2.C
..75000D-AE-3	RRAM 2022-22A B2 RR 22 - A+ 8.558% 10/15/35	D	08/08/2023	Paydown		16,450,000	16,450,000	16,450,000	16,450,000						16,450,000				1,241,970	10/15/2035	1.E FE
..75000D-AG-8	RRAM 2022-22A B2 RR 22 - A 8.808% 10/15/35	D	08/08/2023	Paydown		16,550,000	16,550,000	16,550,000	16,550,000						16,550,000				1,291,700	10/15/2035	1.F FE
..75000G-AJ-5	RRAM 2022-23A C2R RRAM 2022-23A B 9.458% 10/15/35	D	08/29/2023	Redemption 100.0000		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,808,272	10/15/2035	1.F FE
..G29638-AA-0	AP HANSEL SPV LLC 1st lien 6.400% 09/19/47	D	09/07/2023	Paydown		1,807,660	1,807,660	1,816,066	1,815,880		(8,219)		(8,219)		1,807,660				109,707	09/19/2047	2.C PL
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						571,487,466	571,487,466	571,172,870	384,237,885		238,557		238,557	(3,500)	571,487,466	4,651		4,651	23,228,640	XXX	XXX
. 000000-00-0	SCIENCE APP SAIC TL B2 1L USD -2.005% 03/13/27		07/31/2023	Redemption 100.0000		46,558	46,558	46,761	46,554		3		3		46,558				1,864	03/13/2027	3.A FE
. 000000-00-0	INEOS US FINANCE LLC TERM B 0.297% 02/16/30		09/29/2023	Redemption 100.0000		4,822	4,822	4,817			5		5		4,822				247	02/16/2030	3.B FE
..03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 10.800% 07/29/29		09/29/2023	Redemption 100.0000		562,500	562,500	552,838	552,901		9,599		9,599		562,500				38,452	07/29/2029	3.C PL
..042688-AA-9	ARPAD SOLAR BORR TERM LN 1L 5.250% 07/15/34		07/17/2023	Redemption 100.0000		186,630	186,630	186,630	186,630						186,630				4,219	07/15/2034	2.B PL
..08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD 7.616% 10/30/26		09/29/2023	Redemption 100.0000		6,250	6,250	6,238			12		12		6,250				123	10/30/2026	3.B FE
..08579J-BG-6	BERRY GLOBAL INC BERY TL Z 1L USD 20.020% 07/01/26		08/01/2023	Redemption 100.0000		45,225	45,225	45,191	45,202		23		23		45,225				1,720	07/01/2026	2.C FE
..11823L-AK-1	BUCKEYE PARTNERS BPL TL B1 1L USD 4.146% 11/01/26		09/29/2023	Redemption 100.0000		5,943	5,943	5,911	5,920		23		23		5,943				325	11/01/2026	3.A FE
..13134M-BT-9	CALPINE CORP CPN TL B5 1L USD 1.454% 12/16/27		08/03/2023	Redemption 100.0000		297,736	297,736	296,061	296,487		1,249		1,249		297,736				12,979	12/16/2027	3.A FE
..15669G-AH-7	LUMEN TECH INC CTL TL B 1L USD 7.683% 03/15/27		07/21/2023	Bank of America		428,693	599,571	598,822	599,122		17		17		599,139		(170,446)	(170,446)	26,543	03/15/2027	3.C FE
..28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.919% 08/01/27		09/29/2023	Redemption 100.0000		4,228	4,228	4,205	4,212		16		16		4,228				215	08/01/2027	3.B FE
..28521V-AJ-1	ELECTRO RENT CORPORATION ELRC TL 1L USD 8.687% 11/01/24		09/29/2023	Redemption 100.0000		4,539	4,539	4,508	4,509		30		30		4,539				362	11/01/2024	4.C FE
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.666% 03/30/28		09/29/2023	Various		915,376	915,376	914,714			660		660		915,376				44,587	03/30/2028	2.C FE
..365556-AU-3	INGERSOLL-RAND S TERM B 0.239% 02/28/27 ...		09/29/2023	Redemption 100.0000		3,108	3,108	3,070	3,081		27		27		3,108				151	02/28/2027	2.B FE
..365556-AU-3	INGERSOLL-RAND S TERM B 0.239% 02/28/27 ...		08/14/2023	Redemption 100.0000		968,822	968,822	957,116	960,463		8,360		8,360		968,822				41,406	02/28/2027	2.C FE
..41165Q-AG-2	HARBOURVEST PRTN HAPART TL B 1L USD 9.581% 03/01/25		07/11/2023	Taxable Exchange		361,332	360,655	360,655	360,655						360,655		676	676	19,434	03/01/2025	3.A Z
..74839X-AH-2	QUIKRETE HOLDING QUIKHO TL B1 1L USD 8.200% 03/18/29		09/29/2023	Redemption 100.0000		5,000	5,000	4,995			5		5		5,000				33	03/18/2029	3.C FE
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 0.500% 08/31/30		07/17/2023	Redemption 100.0000		163,992	163,992	163,451	163,454		538		538		163,992				3,995	08/31/2030	2.A Z
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 0.500% 08/31/30		08/16/2023	Redemption 100.0000		164,538	164,538	163,996	163,999		540		540		164,538				4,557	08/31/2030	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.88687@-AA-1	Tillman Networks LLC Tillman Networks 0.500% 08/31/30		09/14/2023	Redemption 100.0000		165,087	165,087	164,543	164,545		541		541		165,087				5,122	08/31/2030	2.A Z
..89364M-BU-7	TRANSDIGM INC TDG TL H 1L USD 0.288% 02/22/27		09/29/2023	Redemption 100.0000		5,934	5,934	5,932			3		3		5,934				367	02/22/2027	4.A FE
..96208U-AT-8	WEX INC WEX TL B 1L USD 7.467% 04/01/28		09/27/2023	Redemption 100.0000		3,000	3,000	2,997			3		3		3,000				77	04/01/2028	3.C FE
..BL2847-99-6	IMPERVA INC TL 1L USD 30.191% 01/10/26		09/29/2023	Redemption 100.0000		3,750	3,750	3,744	3,747		3		3		3,750				254	01/10/2026	4.B FE
..BL3089-54-9	GENESEE & WYOMING INC. TERM 7.164% 12/30/26		09/29/2023	Redemption 100.0000		4,949	4,949	4,922	4,933		16		16		4,949				264	12/30/2026	3.B FE
..BL3156-14-0	ADVANCED DRAINAG WMS TL B 1L USD 6.332% 09/24/26		09/29/2023	Redemption 100.0000		1,250	1,250	1,247	1,248		2		2		1,250				69	09/24/2026	2.C FE
..BL3200-39-3	ABC SUPPLY CO TERM B 7.094% 01/15/27		09/29/2023	Redemption 100.0000		5,000	5,000	4,975	4,986		14		14		5,000				265	01/15/2027	3.B FE
..BL3204-21-3	LPL HOLDINGS INC TL 5.915% 11/12/26		09/01/2023	Redemption 100.0000		2,787	2,787	2,780	2,783		4		4		2,787				142	11/12/2026	2.C FE
..BL3207-42-2	UNIVAR USA INC TERM B5 60.303% 07/01/26		08/01/2023	Redemption 100.0000		482,500	482,500	481,294	481,839		661		661		482,500				19,743	07/01/2026	2.C FE
..BL3208-77-6	VISTRA OPERATION TERM B3 6.862% 12/31/25		09/29/2023	Redemption 100.0000		3,481	3,481	3,481	3,481						3,481				179	12/31/2025	2.C FE
..BL3286-66-5	NOURYON USA LLC SPCHEM TL B 1L USD 9.533% 10/01/25		07/15/2023	Redemption 100.0000		(22,478)	(22,478)	(22,534)	(22,511)		34		34		(22,478)					10/01/2025	4.A FE
..BL3288-02-6	DAVITA INC DVA TL B 1L USD 6.868% 08/12/26		09/29/2023	Redemption 100.0000		4,606	4,606	4,627	4,606						4,606				235	08/12/2026	3.A FE
..BL3290-24-6	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 6.855% 02/04/27		08/04/2023	Redemption 100.0000		65,807	65,807	65,725	65,753		55		55		65,807				2,969	02/04/2027	3.A FE
..BL3291-84-8	SS&C TECH INC TERM B5 6.868% 04/16/25		08/31/2023	Redemption 100.0000		56,466	56,466	56,536	56,466						56,466				2,465	04/16/2025	3.B FE
..BL3392-82-8	MILEAGE PLUS HLD TERM B 14.554% 06/20/27		09/20/2023	Various		1,374,887	1,374,887	1,428,164			(53,277)		(53,277)		1,374,887				109,143	06/20/2027	2.C FE
..BL3545-27-6	CALPINE CORP CPN TL B9 1L USD 7.107% 04/01/26		09/29/2023	Redemption 100.0000		7,924	7,924	7,835	7,863		60		60		7,924				419	04/01/2026	3.A FE
..BL3547-73-6	PG&E CORP PCG TL B 1L USD 8.064% 06/23/25		09/29/2023	Redemption 100.0000		2,468	2,468	2,444	2,453		14		14		2,468				150	06/23/2025	3.C FE
..BL3627-87-6	UNIVAR USA INC UNVR TL B6 1L USD 58.303% 06/03/28		08/01/2023	Redemption 100.0000		1,954,867	1,954,867	1,956,949			(2,082)		(2,082)		1,954,867				32,492	06/03/2028	2.C FE
..BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 7.107% 07/01/28		09/25/2023	Redemption 100.0000		132,085	132,085	132,283			(198)		(198)		132,085				1,363	07/01/2028	3.A FE
..BL3638-38-6	QUIKRETE HOLDING QUIKHO TL B1 1L USD 37.347% 03/18/29		08/31/2023	Tax Free Exchange		1,972,917	1,975,000	1,972,640			277		277		1,972,917				103,187	03/18/2029	3.C FE
..BL3646-39-7	PRA HEALTH SCIEN ICLR TL B 1L USD 7.549% 07/01/28		09/29/2023	Redemption 100.0000		18,631	18,631	18,666			(35)		(35)		18,631				714	07/01/2028	3.A FE
..BL3683-98-6	STANDARD INDS IN BMCAUS TL B 1L USD 10.009% 09/22/28		09/01/2023	Redemption 100.0000		2,909	2,909	2,903			6		6		2,909				76	09/22/2028	2.C FE
..BL3689-59-5	CENTURI GROUP I SWX TL B 1L USD 7.615% 08/27/28		09/29/2023	Redemption 100.0000		3,385	3,385	3,371			14		14		3,385				90	08/27/2028	4.A FE
..BL3705-69-8	CLEAN HARBORS IN CLH TL B 1L USD 7.107% 10/08/28		09/29/2023	Redemption 100.0000		718	718	719			(1)		(1)		718				18	10/08/2028	3.A FE
..BL3753-47-4	SYNAPTICS INC SYNA TL B 1L USD 15.504% 12/02/28		09/29/2023	Redemption 100.0000		2,500	2,500	2,494	2,494		6		6		2,500				143	12/02/2028	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..BL3213-99-0	1011778 BC ULC / BCULC TL B 1L USD 1.384% 11/19/26	A	09/21/2023	Taxable Exchange		1,930,685	1,930,000	1,925,175	1,927,186		562		562		1,927,749		2,936	2,936	101,221	11/19/2026	3.B FE
..BL3447-31-7	SKYMILES IP LTD DAL TL B 1L USD 0.399% 10/20/27	D	07/20/2023	Various		835,000	835,000	867,987			(32,987)		(32,987)		835,000				12,929	10/20/2027	2.B FE
..BL3573-84-9	ICON LUX SARL ICLR TL B 1L USD 7.558% 07/01/28	D	09/29/2023	Redemption 100.0000		74,778	74,778	74,918			(140)		(140)		74,778				2,882	07/01/2028	3.A FE
..BL3673-15-1	STARS GROUP HOLD TSGICN TL B 1L USD 4.209% 07/21/26	D	09/29/2023	Various		2,893	2,893	2,885			7		7		2,893				116	07/21/2026	2.C FE
..BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD 7.107% 07/22/29	C	09/29/2023	Redemption 100.0000		19,883	19,883	19,894			(11)		(11)		19,883				238	07/22/2029	3.A FE
..Q84388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B	07/29/2023	Redemption 0.0000				(536)	(10,685)						536			536	36	01/05/2051	1.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						13,293,961	13,465,560	13,519,039	6,094,376		(65,342)		(65,342)		13,460,794	536	(166,834)	(166,298)	598,580	XXX	XXX
2509999997. Total - Bonds - Part 4						2,756,357,895	3,136,171,139	2,736,914,699	1,698,471,235	28,879	12,468,032	42,547	12,454,364	(497,901)	2,761,195,441	369,189	(4,920,711)	(4,551,522)	103,246,683	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,756,357,895	3,136,171,139	2,736,914,699	1,698,471,235	28,879	12,468,032	42,547	12,454,364	(497,901)	2,761,195,441	369,189	(4,920,711)	(4,551,522)	103,246,683	XXX	XXX
..534187-BR-9	LINCOLN NATL CRP Junior Subordinated 9.250% 03/01/24		09/18/2023	Various	2,268,000.000	2,405,119	0.00	2,268,000	2,414,286	(146,286)			(146,286)		2,268,000		137,119	137,119	145,690		2.C FE
..95002Y-AA-1	WELLS FARGO & COMPANY Junior Subordinated 7.625% 12/15/23		07/18/2023	HSBC	3,500,000.000	3,526,250	0.00	3,500,000							3,500,000		26,250	26,250			2.B FE
..29359U-10-9	ENSTAR GROUP LTD Preferred	D	08/01/2023	Morgan Stanley	200,000.000	4,719,993	0.00	5,000,000	4,362,800	637,200			637,200		5,000,000		(280,007)	(280,007)	175,000		2.C FE
..172967-PE-5	CITIGROUP INC Junior Subordinated 7.625% 02/15/24		09/15/2023	Various	6,500,000.000	6,527,618	0.00	6,500,000							6,500,000		27,618	27,618			3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						17,178,980	XXX	17,268,000	6,777,086	490,914			490,914		17,268,000		(89,020)	(89,020)	320,690	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						17,178,980	XXX	17,268,000	6,777,086	490,914			490,914		17,268,000		(89,020)	(89,020)	320,690	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						17,178,980	XXX	17,268,000	6,777,086	490,914			490,914		17,268,000		(89,020)	(89,020)	320,690	XXX	XXX
..31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		09/29/2023	NON-BROKER TRADE	50,000.000	5,000,000		5,000,000	5,000,000						5,000,000				358,815		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,000,000	XXX	5,000,000	5,000,000						5,000,000				358,815	XXX	XXX
5989999997. Total - Common Stocks - Part 4						5,000,000	XXX	5,000,000	5,000,000						5,000,000				358,815	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						5,000,000	XXX	5,000,000	5,000,000						5,000,000				358,815	XXX	XXX
5999999999. Total - Preferred and Common Stocks						22,178,980	XXX	22,268,000	11,777,086	490,914			490,914		22,268,000		(89,020)	(89,020)	679,505	XXX	XXX
6009999999 - Totals						2,778,536,875	XXX	2,759,182,699	1,710,248,321	519,793	12,468,032	42,547	12,945,278	(497,901)	2,783,463,441	369,189	(5,009,731)	(4,640,542)	103,926,188	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPX715X$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/10/2022	10/10/2023	1	1,985,000	3793.01	38,509			955		99,060			(28,803)		1,643		0001
Purchased Call/S&P 500 INDEX/SPX715X$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/17/2023	1	2,448,000	3861.85	46,022			2,029		122,039			(34,422)		2,642		0001
Purchased Call/S&P 500 INDEX/SPX715Y$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	1	2,091,000	4052.07	39,102			2,585		62,352			(29,246)		2,736		0001
Purchased Call/S&P 500 INDEX/SPX715Y$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/10/2023	1	2,426,000	3992.93	26,929			2,992		48,169			(20,196)		4,065		0001
Purchased Call/S&P 500 INDEX/SPX715Y$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/10/2023	1	1,346,000	3992.93	27,997			3,111		53,146			(20,998)		2,256		0001
Purchased Call/S&P 500 INDEX/SPX715Z$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/09/2022	12/08/2023	1	1,558,000	3934.38	34,120			6,445		61,397			(25,590)		3,387		0001
Purchased Call/S&P 500 INDEX/SPX8151$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024	1	2,356,000	4070.56	52,539			17,075		82,386			(35,507)		6,698		0001
Purchased Call/S&P 500 INDEX/SPX8151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2023	02/01/2024	1	1,583,000	4119.21	18,996			6,437		28,403			(12,543)		4,613		0001
Purchased Call/S&P 500 INDEX/SPX8152$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024	1	2,078,000	4045.64	46,339			19,566		74,512			(26,862)		6,727		0001
Purchased Call/S&P 500 INDEX/SPX8152$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2023	03/25/2024	1	1,324,000	3970.99	29,922			14,508		48,286			(15,491)		4,610		0001
Purchased Call/S&P 500 INDEX/SPX8153$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	1	2,018,000	4109.31	24,216			12,241		34,726			(12,042)		7,183		0001
Purchased Call/S&P 500 INDEX/SPX8153$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024	1	2,186,000	4109.31	49,185			24,796		72,345			(24,525)		7,760		0001
Purchased Call/S&P 500 INDEX/SPX8153$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	1	1,346,000	4105.02	30,285			15,688		43,588			(14,686)		4,830		0001
Purchased Call/S&P 500 INDEX/SPX8154$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024	1	1,758,000	4137.64	20,744			11,258		27,779			(9,553)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX8154$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/16/2024	1	1,196,000	4137.64	14,830			8,067		19,682			(6,811)		4,416		0001
Purchased Call/S&P 500 INDEX/SPX8154$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024	1	2,727,000	4137.64	62,176			33,743		85,519			(28,631)		10,042		0001
Purchased Call/S&P 500 INDEX/SPX8154$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	1	1,256,000	4133.52	29,265			16,340		38,818			(13,024)		4,672		0001
Purchased Call/S&P 500 INDEX/SPX8154$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	1,757,000	4133.52	40,938			23,007		54,161			(18,071)		6,584		0001
Purchased Call/S&P 500 INDEX/SPX8154$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	1,280,000	4169.48	29,696			17,158		37,504			(12,645)		4,843		0001
Purchased Call/S&P 500 INDEX/SPX8154$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024	1	1,086,000	4169.48	25,195			14,645		32,077			(10,641)		4,138		0001
Purchased Call/S&P 500 INDEX/SPX8155$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024	1	2,045,000	4124.08	47,649			29,383		63,941			(18,457)		7,992		0001
Purchased Call/S&P 500 INDEX/SPX8155$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/24/2024	1	1,150,000	4205.45	27,140			17,841		30,901			(9,469)		4,633		0001
Purchased Call/S&P 500 INDEX/SPX8155$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/28/2024	1	1,309,000	4205.45	30,892			20,425		35,710			(10,661)		5,318		0001
Purchased Call/S&P 500 INDEX/SPX8155$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2023	06/03/2024	1	1,536,000	4282.37	35,942			24,358		35,478			(11,752)		6,318		0001
Purchased Call/S&P 500 INDEX/SPX8155$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024	1	1,262,000	4283.85	16,027			10,964		15,838			(5,080)		5,222		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8155$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/10/2024	1	1,424,000	4298.86		16,376		11,414		15,722			(5,042)		5,940		0001
Purchased Call/S&P 500 INDEX/SPX8155$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/11/2024	1	1,171,000	4298.86		14,169		9,887		13,723			(4,351)		4,894		0001
Purchased Call/S&P 500 INDEX/SPX8155$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/11/2024	1	2,026,000	4298.86		47,003		32,799		44,466			(14,433)		8,467		0001
Purchased Call/S&P 500 INDEX/SPX8156$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024	1	1,116,000	4372.59		14,285		10,086		11,648			(4,215)		4,691		0001
Purchased Call/S&P 500 INDEX/SPX8156$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/12/2024	1	1,693,500	4353		21,625		15,233		17,610			(6,416)		7,091		0001
Purchased Call/S&P 500 INDEX/SPX8156$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	1	1,141,000	4425.84		14,377		10,263		9,531			(4,215)		4,796		0001
Purchased Call/S&P 500 INDEX/SPX8156$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024	1	1,500,000	4409.59		18,900		13,530		13,330			(5,504)		6,306		0001
Purchased Call/S&P 500 INDEX/SPX8156$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/17/2024	1	1,391,000	4409.59		31,993		22,978		20,182			(9,240)		5,881		0001
Purchased Call/S&P 500 INDEX/SPX8156$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024	1	1,677,000	4381.89		21,466		15,698		16,159			(5,881)		7,145		0001
Purchased Call/S&P 500 INDEX/SPX8156$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/25/2024	1	2,762,000	4348.33		35,354		26,030		29,970			(9,511)		11,856		0001
Purchased Call/S&P 500 INDEX/SPX8156$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/24/2024	1	1,455,000	4348.33		34,047		25,043		27,050			(9,184)		6,234		0001
Purchased Call/S&P 500 INDEX/SPX8156$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	1,324,000	4328.82		16,947		12,524		14,929			(4,445)		5,694		0001
Purchased Call/S&P 500 INDEX/SPX8156$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/29/2023	06/28/2024	1	1,611,000	4396.44		20,621		15,480		15,565			(5,254)		6,953		0001
Purchased Call/S&P 500 INDEX/SPX8156$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2023	07/02/2024	1	1,635,000	4450.38		38,423		29,108		20,889			(9,606)		7,109		0001
Purchased Call/S&P 500 INDEX/SPX8156$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2023	07/03/2024	1	1,138,000	4455.59		14,566		11,075		8,669			(3,542)		4,957		0001
Purchased Call/S&P 500 INDEX/SPX8157$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2023	07/09/2024	1	1,296,000	4398.95		30,586		23,695		20,645			(7,065)		5,706		0001
Purchased Call/S&P 500 INDEX/SPX8157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2023	07/10/2024	1	1,287,314	4424		17,571		13,736		10,914			(3,862)		5,678		0001
Purchased Call/S&P 500 INDEX/SPX8157$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/12/2024	1	2,009,000	4510.04		25,715		20,301		12,185			(5,566)		8,892		0001
Purchased Call/S&P 500 INDEX/SPX8157$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/15/2024	1	1,454,000	4505.42		34,024		26,994		14,265			(7,231)		6,469		0001
Purchased Call/S&P 500 INDEX/SPX8157$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/18/2024	1	1,613,000	4554.98		20,646		16,506		7,564			(4,174)		7,214		0001
Purchased Call/S&P 500 INDEX/SPX8157$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/19/2024	1	1,722,000	4536.34		40,123		32,544		13,890			(7,826)		7,714		0001
Purchased Call/S&P 500 INDEX/SPX8157$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2023	07/26/2024	1	1,363,000	4566.75		17,583		14,443		6,000			(3,171)		6,178		0001
Purchased Call/S&P 500 INDEX/SPX8157$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/28/2023	07/29/2024	1	1,717,000	4582.23		40,350		33,569		11,526			(7,036)		7,822		0001
Purchased Call/S&P 500 INDEX/SPX8158$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2023	08/05/2024	1	1,007,000	4478.03		23,665		20,144		12,502			(3,675)		4,640		0001
Purchased Call/S&P 500 INDEX/SPX8158$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2023	08/06/2024	1	1,072,000	4478.03		25,299		21,546		13,235			(3,919)		4,948		0001
Purchased Call/S&P 500 INDEX/SPX8158$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	1	1,067,000	4515.77		24,648		22,931		12,465			(1,964)		5,111		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8158S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/06/2024	1	1,538,000	4457.49		19,379		18,356		12,879			(1,171)		7,444		0001
Purchased Call/S&P 500 INDEX/SPX8158T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2024	1	1,867,000	4457.49		23,524		22,293		15,635			(1,410)		9,076		0001
Purchased Call/S&P 500 INDEX/SPX8158U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	1	1,766,000	4457.49		40,971		38,833		26,084			(2,449)		8,597		0001
Purchased Call/S&P 500 INDEX/SPX8159H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/28/2023	09/27/2024	1	1,910,000	4299.7		23,493		23,493		23,436			(129)		9,524		0001
Purchased Call/S&P 500 INDEX/SPX8159K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	10/01/2024	1	1,789,000	4288.05		22,184		22,184		21,758			(60)		8,969		0001
Purchased Call/S&P 500 INDEX/SPX8159L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	09/30/2024	1	1,623,000	4288.05		37,167		37,167		36,949			(101)		8,126		0001
Purchased Call/S&P 500 INDEX/SPX8159M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	10/01/2024	1	1,632,000	4288.05		37,373		37,373		37,203			(102)		8,182		0001
Purchased Call/S&P 500 INDEX/SPX8215G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	1	1,429,000	3585.62		29,866		82		57,118			(22,216)		529		0001
Purchased Call/S&P 500 INDEX/SPX8215N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023	1	1,806,000	3790.93		20,227		167		36,083			(15,129)		945		0001
Purchased Call/S&P 500 INDEX/SPX8215P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	1,574,000	3744.52		17,471		243		31,424			(13,068)		1,009		0001
Purchased Call/S&P 500 INDEX/SPX8215Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	1,540,000	3744.52		32,186		447		61,491			(24,073)		987		0001
Purchased Call/S&P 500 INDEX/SPX8216S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	1	3,203,000	3639.66		35,874		500		63,946			(26,905)		2,053		0001
Purchased Call/S&P 500 INDEX/SPX8216S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	1	1,928,000	3639.66		40,681		567		76,983			(30,511)		1,236		0001
Purchased Call/S&P 500 INDEX/SPX8216P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	1	2,126,000	3583.07		43,796		1,460		84,814			(32,847)		2,006		0001
Purchased Call/S&P 500 INDEX/SPX8217U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	10/25/2023	1	1,639,000	3859.11		18,357		1,214		33,460			(13,730)		2,145		0001
Purchased Call/S&P 500 INDEX/SPX8217X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	1	1,141,000	3830.6		12,779		880		23,283			(9,558)		1,523		0001
Purchased Call/S&P 500 INDEX/SPX8218D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	1	1,518,000	3719.89		16,698		1,526		30,185			(12,489)		2,317		0001
Purchased Call/S&P 500 INDEX/SPX8218E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	1	1,094,000	3719.89		22,536		2,060		43,508			(16,856)		1,669		0001
Purchased Call/S&P 500 INDEX/SPX8218F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	1	1,678,000	3905.88		31,211		2,853		83,404			(23,344)		2,561		0001
Purchased Call/S&P 500 INDEX/SPX8218H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	1	2,831,000	3770.55		29,726		2,725		53,479			(22,294)		4,320		0001
Purchased Call/S&P 500 INDEX/SPX8218I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	1	2,197,000	3770.55		45,478		4,169		87,373			(34,108)		3,353		0001
Purchased Call/S&P 500 INDEX/SPX8218T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	1	1,013,000	3956.37		11,244		1,249		20,116			(8,410)		1,698		0001
Purchased Call/S&P 500 INDEX/SPX8218U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	1	1,307,000	4154.19		23,918		2,658		12,590			(17,889)		2,190		0001
Purchased Call/S&P 500 INDEX/SPX8219S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2022	11/16/2023	1	1,819,000	3958.79		20,555		2,605		36,085			(15,374)		3,264		0001
Purchased Call/S&P 500 INDEX/SPX8219SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2022	11/14/2023	1	1,608,716	.3972		17,549		2,139		30,955			(13,198)		2,824		0001
Purchased Call/S&P 500 INDEX/SPX8219SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2022	11/14/2023	1	1,018,229	.3962		21,562		2,628		40,284			(16,216)		1,788		0001
Purchased Call/S&P 500 INDEX/SPX8219SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/17/2022	11/17/2023	1	1,799,000	4143.89		33,821		4,403		29,950			(25,296)		3,262		0001
Purchased Call/S&P 500 INDEX/SPX8219SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	1	2,684,000	3965.34		30,329		3,960		53,218			(22,747)		4,867		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8219SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	1	2,816,000	3965.34	59,699			7,794		111,386			(44,774)		5,106		0001
Purchased Call/S&P 500 INDEX/SPX8219SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1	1,232,000	3949.94	14,045			1,973		24,420			(10,505)		2,325		0001
Purchased Call/S&P 500 INDEX/SPX8219SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	1,484,000	4003.58	16,918			2,430		29,334			(12,653)		2,827		0001
Purchased Call/S&P 500 INDEX/SPX821AS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/23/2022	11/22/2023	1	1,958,000	4027.26	22,517			3,262		38,606			(16,888)		3,731		0001
Purchased Call/S&P 500 INDEX/SPX821ASA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	1	1,296,000	4027.26	14,256			2,132		24,236			(10,634)		2,515		0001
Purchased Call/S&P 500 INDEX/SPX821ASD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	1	1,705,000	4026.12	18,926			2,972		31,919			(14,078)		3,398		0001
Purchased Call/S&P 500 INDEX/SPX821ASE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	2,153,000	4026.12	46,505			6,976		79,428			(34,879)		4,179		0001
Purchased Call/S&P 500 INDEX/SPX821ASF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	1,631,000	4227.43	30,174			4,526		561			(22,630)		3,166		0001
Purchased Call/S&P 500 INDEX/SPX821BSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,128,000	4071.7	12,859			2,179		21,554			(9,644)		2,324		0001
Purchased Call/S&P 500 INDEX/SPX821BSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,274,000	4071.7	14,906			2,526		24,917			(11,179)		2,625		0001
Purchased Call/S&P 500 INDEX/SPX821BSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,003,000	4071.7	21,966			3,722		36,759			(16,474)		2,067		0001
Purchased Call/S&P 500 INDEX/SPX821BSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,154,000	4071.7	25,273			4,282		42,045			(18,954)		2,378		0001
Purchased Call/S&P 500 INDEX/SPX821BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,638,000	4275.29	30,467			5,162		1,207			(22,850)		3,375		0001
Purchased Call/S&P 500 INDEX/SPX821BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	1	2,339,000	3933.92	26,899			4,965		46,237			(20,119)		5,048		0001
Purchased Call/S&P 500 INDEX/SPX821CSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	1	2,012,000	3995.32	23,138			4,717		39,655			(17,306)		4,560		0001
Purchased Call/S&P 500 INDEX/SPX821CSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/12/2023	1	1,697,556	.4004	19,559			3,901		32,136			(14,710)		3,796		0001
Purchased Call/S&P 500 INDEX/SPX821CSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	1	1,742,000	3895.75	20,033			4,162		34,403			(14,984)		3,974		0001
Purchased Call/S&P 500 INDEX/SPX821CSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	1	1,100,000	3895.75	23,650			4,913		43,415			(17,689)		2,510		0001
Purchased Call/S&P 500 INDEX/SPX821CSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	2,652,000	3852.36	56,753			11,824		104,719			(42,565)		6,051		0001
Purchased Call/S&P 500 INDEX/SPX821CSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	1,342,000	4044.98	25,766			5,368		60,870			(19,325)		3,062		0001
Purchased Call/S&P 500 INDEX/SPX821DS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	1	2,103,000	3821.62	23,974			5,284		41,523			(17,931)		4,953		0001
Purchased Call/S&P 500 INDEX/SPX821DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	1,296,000	3844.82	27,605			6,305		51,078			(20,704)		3,090		0001
Purchased Call/S&P 500 INDEX/SPX821DSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	1,006,000	4037.06	19,013			4,343		44,310			(14,260)		2,399		0001
Purchased Call/S&P 500 INDEX/SPX821ES1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	1	1,200,000	3829.25	13,560			3,250		23,662			(10,142)		2,946		0001
Purchased Call/S&P 500 INDEX/SPX821ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023	1	1,521,095	.3831	16,634			3,810		28,976			(12,614)		3,627		0001
Purchased Call/S&P 500 INDEX/SPX821ES5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	1	1,468,000	3783.22	16,588			4,021		28,938			(12,407)		3,624		0001
Purchased Call/S&P 500 INDEX/SPX821ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	1	1,255,000	3839.5	14,307			3,547		24,728			(10,730)		3,116		0001
Purchased Call/S&P 500 INDEX/SPX821ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	1	1,036,000	3839.5	22,067			5,471		40,807			(16,550)		2,572		0001
Purchased Call/S&P 500 INDEX/SPX821FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	2,101,000	3824.14		23,531		6,093		41,390			(17,407)		5,359		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	1	1,793,000	3895.08		38,550		10,280		70,387			(28,277)		4,622		0001
Purchased Call/S&P 500 INDEX/SPX821FSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	1,206,000	4115.21		21,829		6,074		42,049			(15,729)		3,188		0001
Purchased Call/S&P 500 INDEX/SPX821FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	1,489,000	3969.61		17,124		4,812		29,066			(12,291)		3,955		0001
Purchased Call/S&P 500 INDEX/SPX821GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	1,543,000	3999.09		16,819		4,825		27,790			(12,013)		4,118		0001
Purchased Call/S&P 500 INDEX/SPX821GS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	1,088,000	3999.09		23,610		6,774		41,732			(16,864)		2,904		0001
Purchased Call/S&P 500 INDEX/SPX821GS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	2,076,000	3999.09		42,350		12,151		74,098			(30,250)		5,541		0001
Purchased Call/S&P 500 INDEX/SPX821GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	2,109,000	3972.61		25,097		7,669		41,040			(17,444)		5,815		0001
Purchased Call/S&P 500 INDEX/SPX821GSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	2,812,000	3972.61		62,426		19,075		107,885			(43,390)		7,754		0001
Purchased Call/S&P 500 INDEX/SPX821HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	1,502,000	4070.56		18,174		5,907		27,736			(12,283)		4,270		0001
Purchased Call/S&P 500 INDEX/SPX821ISK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2023	02/05/2024	1	1,966,000	4136.48		23,592		8,254		34,202			(15,364)		5,821		0001
Purchased Call/S&P 500 INDEX/SPX821ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2024	1	2,125,000	4136.48		47,175		16,249		65,959			(30,975)		6,218		0001
Purchased Call/S&P 500 INDEX/SPX821ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1	1,067,000	.4164		12,804		4,550		17,185			(8,244)		3,184		0001
Purchased Call/S&P 500 INDEX/SPX821IST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	1,486,000	4117.86		17,832		6,386		26,158			(11,432)		4,451		0001
Purchased Call/S&P 500 INDEX/SPX821ISX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	1	2,311,000	4090.46		27,732		10,237		41,480			(17,531)		7,027		0001
Purchased Call/S&P 500 INDEX/SPX821ISY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	1,964,000	4090.46		43,797		15,937		65,523			(27,915)		5,905		0001
Purchased Call/S&P 500 INDEX/SPX821JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2024	1	1,534,675	.4137		18,565		6,975		26,312			(11,578)		4,701		0001
Purchased Call/S&P 500 INDEX/SPX821JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2023	02/15/2024	1	1,833,239	.4148		21,508		8,208		30,790			(13,354)		5,636		0001
Purchased Call/S&P 500 INDEX/SPX821JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	2,110,000	4079.09		47,053		18,087		73,389			(29,085)		6,510		0001
Purchased Call/S&P 500 INDEX/SPX821KS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	1,765,000	3991.05		21,004		8,332		33,460			(12,660)		5,562		0001
Purchased Call/S&P 500 INDEX/SPX821KSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	1	2,003,000	3970.04		23,435		9,555		38,044			(13,921)		6,399		0001
Purchased Call/S&P 500 INDEX/SPX821KSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	1,688,000	3970.04		37,136		14,958		63,108			(22,241)		5,338		0001
Purchased Call/S&P 500 INDEX/SPX821KSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2023	02/27/2024	1	1,269,000	3982.24		15,101		6,199		24,053			(8,895)		4,068		0001
Purchased Call/S&P 500 INDEX/SPX821KSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2023	02/28/2024	1	1,328,000	3970.15		15,936		6,611		25,316			(9,343)		4,271		0001
Purchased Call/S&P 500 INDEX/SPX821KSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/01/2024	1	1,322,000	4247.92		23,399		9,880		31,345			(13,564)		4,280		0001
Purchased Call/S&P 500 INDEX/SPX821LS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	1	1,585,000	3861.59		35,029		15,471		60,776			(19,631)		5,247		0001
Purchased Call/S&P 500 INDEX/SPX821LSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	1	1,236,000	4054.67		23,237		10,263		53,164			(13,023)		4,092		0001
Purchased Call/S&P 500 INDEX/SPX821LSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,030,000	3919.29		24,157		10,950		38,859			(13,201)		6,845		0001
Purchased Call/S&P 500 INDEX/SPX821MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024	1	2,067,000	3916.64		24,804		11,584		39,481			(13,278)		7,074		0001
Purchased Call/S&P 500 INDEX/SPX821MSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	1	1,955,000	3916.64		43,597		20,103		73,994			(23,595)		6,612		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	1	1,173,000	4112.47		22,170		10,223		46,984			(11,998)		3,967		0001
Purchased Call/S&P 500 INDEX/SPX821MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2023	03/22/2024	1	1,048,000	3970.99		23,580		11,332		38,404			(12,308)		3,618		0001
Purchased Call/S&P 500 INDEX/SPX821NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024	1	1,928,000	4050.83		22,943		11,408		35,025			(11,598)		6,770		0001
Purchased Call/S&P 500 INDEX/SPX821NSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	1	2,227,000	4100.6		26,947		13,769		38,506			(13,179)		7,970		0001
Purchased Call/S&P 500 INDEX/SPX821NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,553,000	4105.02		35,098		18,320		50,536			(16,881)		5,617		0001
Purchased Call/S&P 500 INDEX/SPX821NSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2023	04/10/2024	1	1,152,000	4314.57		20,275		10,695		21,408			(9,584)		4,188		0001
Purchased Call/S&P 500 INDEX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024	1	1,669,000	4129.79		20,863		11,616		27,688			(9,317)		6,208		0001
Purchased Call/S&P 500 INDEX/SPX8210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	1	1,009,000	4055.99		12,613		7,207		17,596			(5,410)		3,818		0001
Purchased Call/S&P 500 INDEX/SPX8210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	1	1,411,000	4167.87		17,779		10,403		22,495			(7,383)		5,402		0001
Purchased Call/S&P 500 INDEX/SPX821PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	1	1,426,000	4061.22		17,682		10,531		24,872			(7,218)		5,485		0001
Purchased Call/S&P 500 INDEX/SPX821PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	1	2,240,000	4136.25		26,432		15,903		34,566			(10,630)		8,695		0001
Purchased Call/S&P 500 INDEX/SPX821PSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	2,742,000	4136.25		63,340		38,039		84,247			(25,543)		10,620		0001
Purchased Call/S&P 500 INDEX/SPX821PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	1	1,596,000	4130.62		19,790		12,170		26,006			(7,699)		6,237		0001
Purchased Call/S&P 500 INDEX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	1,720,000	4109.9		21,672		13,575		28,574			(8,112)		6,812		0001
Purchased Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/15/2024	1	1,008,984	4135		23,268		14,550		31,459			(8,733)		3,987		0001
Purchased Call/S&P 500 INDEX/SPX821RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	1	2,084,000	4191.98		26,258		16,808		31,059			(9,561)		8,343		0001
Purchased Call/S&P 500 INDEX/SPX821RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	1	2,591,000	4191.98		60,370		38,584		72,558			(22,043)		10,351		0001
Purchased Call/S&P 500 INDEX/SPX821RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	1	2,114,000	4145.58		27,059		17,470		33,356			(9,611)		8,499		0001
Purchased Call/S&P 500 INDEX/SPX821SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,252,000	4282.37		15,900		10,733		16,187			(5,242)		5,118		0001
Purchased Call/S&P 500 INDEX/SPX821SSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	1,615,000	4282.37		20,511		13,900		20,844			(6,706)		6,643		0001
Purchased Call/S&P 500 INDEX/SPX821USG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	1,951,000	4388.71		24,583		17,762		18,430			(6,851)		8,296		0001
Purchased Call/S&P 500 INDEX/SPX821WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	1,351,000	4678.37		18,644		14,175		3,350			(4,534)		5,885		0001
Purchased Call/S&P 500 INDEX/SPX821YS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/10/2024	1	1,027,783	4632		19,041		14,885		4,226			(4,185)		4,533		0001
Purchased Call/S&P 500 INDEX/SPX821YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	1	2,311,000	4505.42		29,812		23,669		13,849			(6,319)		10,300		0001
Purchased Call/S&P 500 INDEX/SPX821YSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	1,416,000	4748.93		19,116		15,230		2,147			(3,917)		6,322		0001
Purchased Call/S&P 500 INDEX/SPX821Z$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	1,862,000	4536.34		23,834		19,381		9,526			(4,598)		8,398		0001
Purchased Call/S&P 500 INDEX/SPX9210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	1,851,000	4795.83		25,729		21,064		2,059			(4,710)		8,377		0001
Purchased Call/S&P 500 INDEX/SPX9211SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	1	1,339,000	4501.89		17,005		14,414		8,878			(2,702)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX9211SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	1,428,000	4478.03		18,278		15,537		10,503			(2,862)		6,548		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9211$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	1	1,042,000	4478.03		12,087		10,294		6,977			(1,872)		4,809		0001
Purchased Call/S&P 500 INDEX/SPX9212$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/07/2024	1	1,304,266	4513		15,155		13,020		7,769			(2,165)		6,029		0001
Purchased Call/S&P 500 INDEX/SPX9212$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	1,024,000	4468.83		13,005		11,276		7,841			(1,817)		4,749		0001
Purchased Call/S&P 500 INDEX/SPX9212$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	1,279,000	4692.27		19,952		17,299		4,947			(2,788)		5,931		0001
Purchased Call/S&P 500 INDEX/SPX9213$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	1,293,000	4464.05		16,292		14,165		10,202			(2,238)		5,996		0001
Purchased Call/S&P 500 INDEX/SPX9213$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	1	1,698,000	4464.05		20,546		17,886		12,787			(2,799)		7,912		0001
Purchased Call/S&P 500 INDEX/SPX9213$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	1,592,000	4464.05		37,253		32,389		21,257			(5,117)		7,383		0001
Purchased Call/S&P 500 INDEX/SPX9213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	1	1,376,000	4404.33		17,338		15,242		13,022			(2,132)		6,452		0001
Purchased Call/S&P 500 INDEX/SPX9213$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	1,327,000	4370.36		16,588		14,704		13,642			(2,000)		6,222		0001
Purchased Call/S&P 500 INDEX/SPX9213$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1	2,294,000	4369.71		28,675		25,515		23,655			(3,360)		10,807		0001
Purchased Call/S&P 500 INDEX/SPX9213$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1	1,952,000	4369.71		45,482		40,470		36,142			(5,329)		9,196		0001
Purchased Call/S&P 500 INDEX/SPX9214$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2023	08/22/2024	1	1,594,832	4393		19,097		17,151		13,912			(1,988)		7,548		0001
Purchased Call/S&P 500 INDEX/SPX9214$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,042,000	4376.31		25,525		23,121		20,442			(2,587)		9,679		0001
Purchased Call/S&P 500 INDEX/SPX9214$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	1	1,449,000	4405.71		18,257		16,584		13,592			(1,806)		6,868		0001
Purchased Call/S&P 500 INDEX/SPX9214$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/27/2024	1	1,075,000	4405.71		13,545		12,317		9,999			(1,325)		5,126		0001
Purchased Call/S&P 500 INDEX/SPX9214$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	1	1,101,000	4405.71		25,653		23,302		18,243			(2,537)		5,219		0001
Purchased Call/S&P 500 INDEX/SPX9214$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/26/2024	1	1,119,000	4405.71		26,073		23,702		18,331			(2,558)		5,328		0001
Purchased Call/S&P 500 INDEX/SPX9214$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	1	1,316,000	4514.87		16,582		15,215		8,781			(1,404)		6,304		0001
Purchased Call/S&P 500 INDEX/SPX9216$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2023	09/06/2024	1	1,292,058	4455		16,362		15,498		10,816			(989)		6,253		0001
Purchased Call/S&P 500 INDEX/SPX9216$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	1	1,543,139	4473		18,382		17,571		11,795			(856)		7,534		0001
Purchased Call/S&P 500 INDEX/SPX9217$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	1	1,872,000	4505.1		23,587		22,738		13,773			(1,034)		9,153		0001
Purchased Call/S&P 500 INDEX/SPX9217$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/13/2024	1	1,156,000	4450.32		14,566		14,080		10,003			(600)		5,652		0001
Purchased Call/S&P 500 INDEX/SPX9217$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	1	2,008,000	4450.32		25,301		24,464		17,421			(1,034)		9,860		0001
Purchased Call/S&P 500 INDEX/SPX9217$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	1	1,873,000	4450.32		43,266		41,836		28,670			(1,768)		9,197		0001
Purchased Call/S&P 500 INDEX/SPX9217$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/19/2023	09/19/2024	1	1,256,000	4443.95		15,826		15,391		11,145			(476)		6,193		0001
Purchased Call/S&P 500 INDEX/SPX9217$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	1	1,325,000	4402.2		16,563		16,153		12,954			(453)		6,543		0001
Purchased Call/S&P 500 INDEX/SPX9217$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	1,815,000	4330		22,506		22,132		20,258			(555)		8,962		0001
Purchased Call/S&P 500 INDEX/SPX9217$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	1,188,000	4320.06		14,969		14,761		13,800			(329)		5,866		0001
Purchased Call/S&P 500 INDEX/SPX9217$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/24/2024	1	1,802,000	4320.06		41,266		40,699		38,084			(897)		8,948		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9218$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	1	2,542,000	4554.31		41,689		41,231		33,143			(570)		12,640		0001
Purchased Call/S&P 500 INDEX/SPX9218$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2023	09/27/2024	1	1,205,000	4274.51		14,822		14,740		14,604			(121)		6,008		0001
Purchased Call/S&P 500 INDEX/SPXA05HS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	1,636,000	4343.3		26,503		9,129		6,132			(17,402)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXB054$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	1	1,254,000	4672.84		18,434		17,826		7,910			(751)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023	1	1,115,000	3901.06	23,081			1,667		44,413			(17,310)		1,516		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023	1	1,330,000	3901.06	27,531			1,988		52,978			(20,648)		1,809		0001
Purchased Call/S&P 500 INDEX/SPXC173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023	1	1,561,000	3946.56	17,639			2,297		30,973			(13,193)		2,830		0001
Purchased Call/S&P 500 INDEX/SPXC175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	1	1,338,000	4076.57	15,521			2,623		26,118			(11,609)		2,757		0001
Purchased Call/S&P 500 INDEX/SPXC175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	1	1,414,000	4076.57	30,684			5,185		50,925			(22,950)		2,914		0001
Purchased Call/S&P 500 INDEX/SPXC177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/29/2023	1	2,408,000	3849.28	27,210			6,727		47,442			(20,352)		5,979		0001
Purchased Call/S&P 500 INDEX/SPXE00LSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023	1	1,450,000	3678.43	16,965			93		30,423			(12,689)		657		0001
Purchased Call/S&P 500 INDEX/SPXE00LSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023	1	2,114,000	3862.35	40,166			221		105,607			(30,042)		958		0001
Purchased Call/S&P 500 INDEX/SPXE00PSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/19/2022	10/19/2023	1	1,230,000	3695.16	13,407			665		24,513			(10,028)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXE00QSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2022	10/20/2023	1	2,021,000	3752.75	41,431			2,187		80,543			(31,073)		2,365		0001
Purchased Call/S&P 500 INDEX/SPXE00RSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/01/2022	11/01/2023	1	1,090,000	3856.1	12,099			1,033		21,688			(9,049)		1,614		0001
Purchased Call/S&P 500 INDEX/SPXE00SS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2022	11/08/2023	1	1,178,000	3828.11	12,958			1,356		23,414			(9,692)		1,925		0001
Purchased Call/S&P 500 INDEX/SPXE00W$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2022	12/08/2023	1	1,333,000	3934.38	15,196			2,870		25,697			(11,397)		2,898		0001
Purchased Call/S&P 500 INDEX/SPXE00W$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2023	1	1,414,000	3934.38	16,544			3,236		27,954			(12,306)		3,140		0001
Purchased Call/S&P 500 INDEX/SPXF003$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	01/17/2024	1	1,072,000	4190.52		18,760		5,581		25,288			(13,158)		2,929		0001
Purchased Call/S&P 500 INDEX/SPXF004$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	1	1,211,000	4016.22		14,532		4,644		22,975			(9,874)		3,428		0001
Purchased Call/S&P 500 INDEX/SPXF004$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	1	2,325,000	4217.03		39,525		12,631		35,035			(26,855)		6,582		0001
Purchased Call/S&P 500 INDEX/SPXF005$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2023	02/09/2024	1	1,290,000	4081.5		15,480		5,617		23,390			(9,882)		3,879		0001
Purchased Call/S&P 500 INDEX/SPXF006$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	1	1,071,000	4283.04		19,064		7,328		13,552			(11,784)		3,305		0001
Purchased Call/S&P 500 INDEX/SPXF00G$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/17/2023	04/17/2024	1	1,463,000	4358.89		24,725		13,517		22,289			(11,214)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXF00H$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2023	04/25/2024	1	2,023,000	4071.63		25,288		14,381		35,177			(10,916)		7,636		0001
Purchased Call/S&P 500 INDEX/SPXF00H$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2023	04/25/2024	1	1,649,000	4275.21		29,682		16,880		41,893			(12,814)		6,224		0001
Purchased Call/S&P 500 INDEX/SPXF00I$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/03/2023	05/03/2024	1	1,208,000	4295.29		20,898		12,344		31,135			(8,565)		4,646		0001
Purchased Call/S&P 500 INDEX/SPXF00M$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2023	05/24/2024	1	1,247,000	4358.84		21,448		14,061		24,485			(7,522)		5,024		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF000SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	1,132,000	4267.52		14,376		9,874		15,230			(4,517)		4,694		0001
Purchased Call/S&P 500 INDEX/SPXF000SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2023	06/07/2024	1	1,537,000	4293.93		19,520		13,518		19,539			(6,097)		6,373		0001
Purchased Call/S&P 500 INDEX/SPXF00IISB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2023	07/19/2024	1	1,515,000	4534.87		19,392		15,686		7,633			(3,825)		6,787		0001
Purchased Call/S&P 500 INDEX/SPXF00YSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2023	07/31/2024	1	1,163,000	4588.96		14,886		12,433		4,651			(2,481)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXG002S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	1	1,726,000	4588.88		28,824		25,551		14,082			(3,475)		8,093		0001
Purchased Call/S&P 500 INDEX/SPXG003SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/23/2024	1	2,186,000	.4626		35,850		32,564		14,549			(3,546)		10,361		0001
Purchased Call/S&P 500 INDEX/SPXG00BSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/18/2024	1	1,335,308	.4451		21,243		21,064		20,902			(237)		6,575		0001
Purchased Call/S&P 500 INDEX/SPXH13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	1	1,507,000	3783.28	16,878			186		30,095			(12,624)		882		0001
Purchased Call/S&P 500 INDEX/SPXH13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	1	1,046,000	3612.39	11,611			288		20,880			(8,684)		866		0001
Purchased Call/S&P 500 INDEX/SPXH13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/12/2023	1	1,387,000	3577.03	15,118			458		27,670			(11,308)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXH13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023	1	1,029,000	3669.91	11,319			376		20,525			(8,466)		971		0001
Purchased Call/S&P 500 INDEX/SPXH13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	1	2,699,000	3583.07	29,689			990		53,836			(22,267)		2,547		0001
Purchased Call/S&P 500 INDEX/SPXH13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	1	1,527,000	3719.98	17,102			801		31,207			(12,792)		1,696		0001
Purchased Call/S&P 500 INDEX/SPXH13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	2,119,000	3752.75	20,978			1,107		38,001			(15,734)		2,480		0001
Purchased Call/S&P 500 INDEX/SPXH13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023	1	1,147,000	3807.3	12,617			909		22,831			(9,437)		1,560		0001
Purchased Call/S&P 500 INDEX/SPXH13IS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	1	2,159,000	3901.06	23,749			1,715		42,976			(17,812)		2,936		0001
Purchased Call/S&P 500 INDEX/SPXH13IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	1	1,400,000	3901.06	15,400			1,230		27,864			(11,456)		2,007		0001
Purchased Call/S&P 500 INDEX/SPXH13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	1,497,000	3759.69	16,617			1,465		29,772			(12,428)		2,251		0001
Purchased Call/S&P 500 INDEX/SPXH13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023	1	1,580,000	3748.57	17,380			1,883		31,389			(12,999)		2,615		0001
Purchased Call/S&P 500 INDEX/SPXH13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	1	2,696,000	4080.11	31,274			5,169		52,390			(23,391)		5,511		0001
Purchased Call/S&P 500 INDEX/SPXH13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1	1,283,000	3852.36	12,445			2,593		21,523			(9,334)		2,927		0001
Purchased Call/S&P 500 INDEX/SPXH13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1	2,219,000	3852.36	25,075			5,224		43,788			(18,806)		5,063		0001
Purchased Call/S&P 500 INDEX/SPXH13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	1	1,107,000	3878.44	12,620			2,816		21,804			(9,439)		2,623		0001
Purchased Call/S&P 500 INDEX/SPXH13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	1,140,000	3808.1		12,882		3,426		22,419			(9,459)		2,938		0001
Purchased Call/S&P 500 INDEX/SPXH13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/04/2024	1	1,021,037	.3853		11,639		3,071		21,098			(8,569)		2,618		0001
Purchased Call/S&P 500 INDEX/SPXH13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,226,000	3895.08		14,099		3,760		24,068			(10,342)		3,160		0001
Purchased Call/S&P 500 INDEX/SPXH13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,301,000	3895.08		14,962		3,990		25,536			(10,975)		3,353		0001
Purchased Call/S&P 500 INDEX/SPXH13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024	1	1,524,557	.3909		17,870		4,986		29,027			(12,862)		4,030		0001
Purchased Call/S&P 500 INDEX/SPXH13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	1	1,681,000	3928.86		19,836		5,956		32,818			(13,858)		4,614		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/19/2023	01/19/2024	1	1,620,000	3898.85		19,278		5,874		31,670			(13,415)		4,467		0001
Purchased Call/S&P 500 INDEX/SPXH13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/25/2023	01/24/2024	1	1,820,293	4018		21,640		6,875		34,937			(14,744)		5,131		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	1,267,000	4060.43		15,204		4,928		23,464			(10,289)		3,602		0001
Purchased Call/S&P 500 INDEX/SPXI133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/17/2023	02/16/2024	1	1,553,000	4079.09		18,481		7,104		28,374			(11,424)		4,792		0001
Purchased Call/S&P 500 INDEX/SPXI133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/17/2023	02/16/2024	1	1,473,000	4079.09		16,203		6,228		25,044			(10,016)		4,545		0001
Purchased Call/S&P 500 INDEX/SPXI133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/17/2023	02/09/2024	1	1,026,616	4295		15,597		5,805		7,605			(9,830)		3,087		0001
Purchased Call/S&P 500 INDEX/SPXI134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/24/2023	02/23/2024	1	1,040,000	4168.54		19,240		7,749		32,300			(11,523)		3,289		0001
Purchased Call/S&P 500 INDEX/SPXI135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/03/2023	03/04/2024	1	2,107,000	4045.64		24,020		10,256		37,038			(13,810)		6,887		0001
Purchased Call/S&P 500 INDEX/SPXI135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/03/2023	03/05/2024	1	1,247,000	4045.64		14,964		6,413		23,046			(8,580)		4,089		0001
Purchased Call/S&P 500 INDEX/SPXI135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/03/2023	03/01/2024	1	1,439,874	3967		18,861		7,964		28,007			(10,933)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXI136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/07/2023	03/07/2024	1	1,370,000	3986.37		16,166		7,017		25,804			(9,143)		4,521		0001
Purchased Call/S&P 500 INDEX/SPXI137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/10/2023	03/08/2024	1	1,164,000	3861.59		13,619		6,015		22,376			(7,633)		3,853		0001
Purchased Call/S&P 500 INDEX/SPXI137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/10/2023	03/12/2024	1	1,032,000	3861.59		12,074		5,407		19,828			(6,693)		3,459		0001
Purchased Call/S&P 500 INDEX/SPXI13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/23/2023	03/21/2024	1	1,541,332	3983		17,701		8,457		28,175			(9,288)		5,306		0001
Purchased Call/S&P 500 INDEX/SPXI13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/24/2023	03/26/2024	1	1,655,000	3970.99		19,860		9,657		30,795			(10,254)		5,779		0001
Purchased Call/S&P 500 INDEX/SPXI13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/24/2023	03/25/2024	1	1,271,000	4169.54		24,149		11,709		43,741			(12,502)		4,425		0001
Purchased Call/S&P 500 INDEX/SPXI13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2023	03/28/2024	1	2,289,000	3971.27		27,468		13,508		42,753			(13,959)		8,037		0001
Purchased Call/S&P 500 INDEX/SPXI13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/03/2023	04/03/2024	1	1,011,000	4330.74		17,693		8,992		16,760			(8,701)		3,609		0001
Purchased Call/S&P 500 INDEX/SPXI13DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/05/2024	1	1,346,000	4105.02		16,287		8,437		23,217			(7,898)		4,830		0001
Purchased Call/S&P 500 INDEX/SPXI13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/09/2024	1	2,176,000	4105.02		26,330		13,778		37,323			(12,630)		7,891		0001
Purchased Call/S&P 500 INDEX/SPXI13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/11/2023	04/11/2024	1	2,142,000	4108.94		26,132		13,856		36,727			(12,281)		7,808		0001
Purchased Call/S&P 500 INDEX/SPXI13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/13/2023	04/12/2024	1	2,116,000	4146.22		25,815		13,873		35,237			(12,024)		7,733		0001
Purchased Call/S&P 500 INDEX/SPXI13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	1,929,000	4154.87		23,920		13,143		31,801			(10,783)		7,157		0001
Purchased Call/S&P 500 INDEX/SPXI13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/19/2023	04/19/2024	1	1,829,000	4154.52		22,863		12,625		30,126			(10,244)		6,803		0001
Purchased Call/S&P 500 INDEX/SPXI13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/21/2023	04/23/2024	1	2,028,000	4133.52		24,539		13,820		31,854			(10,802)		7,618		0001
Purchased Call/S&P 500 INDEX/SPXI13ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/25/2023	04/24/2024	1	1,426,819	4136		16,622		9,433		23,380			(7,195)		5,373		0001
Purchased Call/S&P 500 INDEX/SPXI13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/28/2023	04/30/2024	1	2,047,000	4169.48		24,359		14,187		31,449			(10,260)		7,819		0001
Purchased Call/S&P 500 INDEX/SPXI13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/02/2023	05/02/2024	1	1,028,000	4119.58		12,850		7,555		17,356			(5,302)		3,945		0001
Purchased Call/S&P 500 INDEX/SPXI13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/03/2023	05/03/2024	1	1,128,000	4090.75		14,213		8,395		19,431			(5,825)		4,339		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	1	1,868,000	4119.17		23,350		14,177		30,997			(9,187)		7,284		0001
Purchased Call/S&P 500 INDEX/SPXI13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	1,733,000	4344.52		30,154		18,391		34,053			(11,782)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXI13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	1,399,000	4124.08		16,788		10,406		22,196			(6,450)		5,504		0001
Purchased Call/S&P 500 INDEX/SPXI13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	1,071,000	4124.08		13,495		8,379		17,914			(5,170)		4,223		0001
Purchased Call/S&P 500 INDEX/SPXI13QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,937,987	.4159		24,535		15,564		30,604			(9,075)		7,692		0001
Purchased Call/S&P 500 INDEX/SPXI13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,734,207	.4367		29,711		18,847		32,688			(10,989)		6,883		0001
Purchased Call/S&P 500 INDEX/SPXI13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	1,441,000	4151.28		18,301		11,997		22,917			(6,418)		5,806		0001
Purchased Call/S&P 500 INDEX/SPXI13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	1,518,000	4205.45		19,279		12,673		22,461			(6,726)		6,116		0001
Purchased Call/S&P 500 INDEX/SPXI13QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	1	1,236,000	4205.45		14,338		9,493		16,849			(4,935)		5,032		0001
Purchased Call/S&P 500 INDEX/SPXI13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	1,097,000	4179.83		12,945		8,642		15,892			(4,315)		4,485		0001
Purchased Call/S&P 500 INDEX/SPXI13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	1	1,868,000	4496.49		28,580		19,369		15,639			(9,345)		7,683		0001
Purchased Call/S&P 500 INDEX/SPXI13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	1	1,201,000	4513.8		17,535		12,221		8,613			(5,399)		5,009		0001
Purchased Call/S&P 500 INDEX/SPXI13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	2,465,000	4409.59		31,059		22,332		13,634			(8,946)		10,442		0001
Purchased Call/S&P 500 INDEX/SPXI13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	1,150,000	4630.07		16,675		11,977		2,879			(4,816)		4,862		0001
Purchased Call/S&P 500 INDEX/SPXI13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	2,028,000	4565.75		30,014		22,099		11,081			(8,075)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	1,739,000	4376.86		22,259		16,572		17,895			(5,717)		7,506		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	1	1,972,000	4450.38		25,242		19,106		15,832			(6,328)		8,558		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	1	1,116,000	4450.38		12,946		9,807		8,079			(3,236)		4,852		0001
Purchased Call/S&P 500 INDEXSPXJ131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	1,038,000	4411.59		13,286		10,232		9,454			(3,130)		4,538		0001
Purchased Call/S&P 500 INDEXSPXJ131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	1	1,884,000	4398.95		24,304		18,768		18,126			(5,675)		8,236		0001
Purchased Call/S&P 500 INDEXSPXJ131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	1	1,183,000	4398.95		15,261		11,823		11,301			(3,525)		5,208		0001
Purchased Call/S&P 500 INDEXSPXJ134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	1,013,000	4554.64		12,359		10,084		4,302			(2,296)		4,577		0001
Purchased Call/S&P 500 INDEXSPXJ135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	1	1,802,000	4582.23		23,246		19,307		7,040			(4,087)		8,168		0001
Purchased Call/S&P 500 INDEXSPXJ137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	1	1,810,000	4726.98		27,693		23,474		4,106			(4,401)		8,300		0001
Purchased Call/S&P 500 INDEXSPXJ13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	1,552,000	4515.77		19,555		18,193		10,622			(1,558)		7,434		0001
Purchased Call/S&P 500 INDEXSPXJ13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	1	1,303,000	4515.77		16,418		15,290		8,997			(1,290)		6,288		0001
Purchased Call/S&P 500 INDEXSPXJ13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	1,366,000	4741.56		19,807		18,443		4,350			(1,561)		6,582		0001
Purchased Call/S&P 500 INDEXSPXJ13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	1,234,000	4680.36		18,880		17,895		6,842			(1,129)		6,007		0001
Purchased Call/S&P 500 INDEXSPXJ13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	1	1,260,000	4320.06		15,498		15,285		14,747			(338)		6,248		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	1,387,000	4288.05		17,060		17,060		16,851			(47)		6,916		0001
Purchased Call/S&P 500 INDEX/SPX715KSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2021	10/25/2023	1	1,320,000	4566.48	57,024			1,880		470			(21,325)		1,727		0001
Purchased Call/S&P 500 INDEX/SPX715LSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/10/2023	1	1,558,000	4646.71	65,903			3,636		669			(24,646)		2,611		0001
Purchased Call/S&P 500 INDEX/SPX715NSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2022	01/02/2024	1	1,537,273	4774	57,667			7,387		2,050			(21,625)		3,901		0001
Purchased Call/S&P 500 INDEX/SPX715NSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	1	1,001,000	4670.29	41,542			5,763		3,950			(15,535)		2,646		0001
Purchased Call/S&P 500 INDEX/SPX715NSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/09/2024	1	1,250,930	4685	47,043			6,471		4,225			(17,617)		3,290		0001
Purchased Call/S&P 500 INDEX/SPX715USN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2024	1	1,327,983	4150	58,320			24,615		68,872			(21,840)		6,090		0001
Purchased Call/S&P 500 INDEX/SPX721ASA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2021	12/22/2023	1	1,498,000	4725.79	65,912			7,455		2,189			(24,683)		3,572		0001
Purchased Call/S&P 500 INDEX/SPX721ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2021	12/27/2023	1	1,169,198	4792	49,120			5,911		1,061			(18,445)		2,870		0001
Purchased Call/S&P 500 INDEX/SPX721BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	1,462,000	4662.85	59,211			8,435		5,632			(22,204)		3,902		0001
Purchased Call/S&P 500 INDEX/SPX721CS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/19/2022	01/12/2024	1	1,385,985	4698	46,061			6,580		3,922			(17,392)		3,699		0001
Purchased Call/S&P 500 INDEX/SPX721DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/24/2024	1	1,167,912	4407	38,852			6,180		24,984			(14,589)		3,292		0001
Purchased Call/S&P 500 INDEX/SPX721ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2022	02/02/2024	1	1,618,000	4477.44	72,001			12,315		29,243			(26,963)		4,734		0001
Purchased Call/S&P 500 INDEX/SPX721GSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2022	02/14/2024	1	1,628,410	4437	57,913			10,954		36,688			(21,928)		4,988		0001
Purchased Call/S&P 500 INDEX/SPX721HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,680,000	4384.65	70,392			14,098		49,167			(26,397)		5,313		0001
Purchased Call/S&P 500 INDEX/SPX721HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,026,810	4261	41,303			8,272		38,976			(15,488)		3,247		0001
Purchased Call/S&P 500 INDEX/SPX721HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/01/2024	1	1,789,910	4376	67,199			14,108		52,742			(25,200)		5,794		0001
Purchased Call/S&P 500 INDEX/SPX721JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2024	1	1,741,000	4543.06	79,564			19,262		33,832			(29,714)		6,062		0001
Purchased Call/S&P 500 INDEX/SPX721NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	2,223,388	4456	85,688			23,658		59,984			(32,045)		8,270		0001
Purchased Call/S&P 500 INDEX/SPX721PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	1	1,449,394	4165	52,910			15,222		64,946			(19,923)		5,484		0001
Purchased Call/S&P 500 INDEX/SPX721QSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2024	1	2,025,000	4088.85	90,113			28,307		111,791			(33,654)		8,037		0001
Purchased Call/S&P 500 INDEX/SPX721QSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/15/2024	1	1,144,547	4016	41,202			12,883		57,167			(15,451)		4,523		0001
Purchased Call/S&P 500 INDEX/SPX721RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/10/2024	1	1,842,011	3919	74,481			23,093		100,919			(28,319)		7,199		0001
Purchased Call/S&P 500 INDEX/SPX721RSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/24/2024	1	1,149,000	3978.73	48,718			15,793		66,610			(18,219)		4,629		0001
Purchased Call/S&P 500 INDEX/SPX721SS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/24/2024	1	1,070,333	3935	46,354			15,152		57,562			(17,479)		4,312		0001
Purchased Call/S&P 500 INDEX/SPX721TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2024	1	1,837,000	3900.86	75,133			26,147		105,504			(28,059)		7,662		0001
Purchased Call/S&P 500 INDEX/SPX721VS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024	1	1,108,539	3758	43,515			15,846		65,127			(16,296)		4,723		0001
Purchased Call/S&P 500 INDEX/SPX721XS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/05/2024	1	1,480,255	3815	59,682			22,791		86,244			(22,319)		6,471		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2022	08/09/2024	1	1,889,000	4210.24	81,794			35,167		91,878			(30,589)		8,760		0001
Purchased Call/S&P 500 INDEX/SPX8214$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2022	09/20/2024	1	1,370,648	3905	52,011			25,363		72,704			(19,451)		6,768		0001
Purchased Call/S&P 500 INDEX/SPX8215$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	09/20/2024	1	1,248,157	3748	52,581			26,290		77,036			(20,076)		6,163		0001
Purchased Call/S&P 500 INDEX/SPX8216$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/04/2024	1	1,003,760	3788	35,118			17,898		51,270			(13,151)		5,053		0001
Purchased Call/S&P 500 INDEX/SPX8216$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2024	1	1,340,435	3623	56,447			29,117		88,156			(21,139)		6,802		0001
Purchased Call/S&P 500 INDEX/SPX8217$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/04/2024	1	1,078,845	3785	49,695			25,647		73,832			(18,922)		5,431		0001
Purchased Call/S&P 500 INDEX/SPX8217$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/22/2024	1	1,963,000	3752.75	69,883			37,149		100,731			(26,063)		10,120		0001
Purchased Call/S&P 500 INDEX/SPX8218$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2022	11/08/2024	1	1,446,000	3956.37	61,600			34,373		81,338			(23,068)		7,616		0001
Purchased Call/S&P 500 INDEX/SPX8219$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2022	11/08/2024	1	1,054,194	3830	66,337			37,017		85,653			(24,877)		5,552		0001
Purchased Call/S&P 500 INDEX/SPX8211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	1	1,498,261	4071	66,740			44,738		74,132			(22,034)		8,671		0001
Purchased Call/S&P 500 INDEX/SPX821K$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/21/2025	1	1,150,307	3994	54,003			37,966		65,324			(16,171)		6,799		0001
Purchased Call/S&P 500 INDEX/SPX821L$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	10/02/2023	1	3,900,000	4000	201,830			1,004		290,212			(199,842)		1,443		0001
Purchased Call/S&P 500 INDEX/SPX821N$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2023	04/11/2025	1	1,314,622	4108	67,664			51,863		75,581			(15,850)		8,134		0001
Purchased Call/S&P 500 INDEX/SPX821W$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2025	1	1,720,000	4455.59	84,624			74,511		74,064			(10,303)		11,406		0001
Purchased Call/S&P 500 INDEX/SPX821W$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/01/2025	1	1,314,053	4439	62,444			55,037		55,836			(7,473)		8,700		0001
Purchased Call/S&P 500 INDEX/SPX905NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	1,540,000	4399.76	47,124			325		1,128			(17,647)		987		0001
Purchased Call/S&P 500 INDEX/SPX9050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	1	3,475,000	4471.37	144,213			3,170		2,619			(53,784)		3,750		0001
Purchased Call/S&P 500 INDEX/SPX9050$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2023	1	1,897,000	4701.46	81,002			6,033		997			(30,292)		3,682		0001
Purchased Call/S&P 500 INDEX/SPX905RS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	1	2,262,000	4538.43	95,909			8,081		9,903			(35,966)		4,661		0001
Purchased Call/S&P 500 INDEX/SPX905VSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	1,779,000	4431.85	65,111			10,822		35,227			(24,283)		5,143		0001
Purchased Call/S&P 500 INDEX/SPX905XSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	02/23/2022	02/16/2024	1	2,174,003	4357	82,739			15,836		65,856			(31,242)		6,708		0001
Purchased Call/S&P 500 INDEX/SPX9213$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,094,000	4370.36	54,044			50,987		51,101			(3,262)		7,494		0001
Purchased Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	1	1,342,000	4296.12	63,208			17,948		58,837			(23,606)		5,065		0001
Purchased Call/S&P 500 INDEX/SPXA052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	2,042,000	4175.48	91,073			26,860		102,829			(34,012)		7,854		0001
Purchased Call/S&P 500 INDEX/SPXA053$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	1,860,000	4108.54	78,306			26,497		95,549			(29,244)		7,650		0001
Purchased Call/S&P 500 INDEX/SPXA057$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	1	2,348,000	3924.26	97,677			45,412		132,353			(36,429)		11,314		0001
Purchased Call/S&P 500 INDEX/SPXA05A$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	1	1,362,000	3859.11	57,068			30,530		80,000			(21,313)		7,048		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05BSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/08/2024	1	1,118,978	.3755	66,704			37,222		85,767			(25,014)		5,893		0001
Purchased Call/S&P 500 INDEX/SPXA05DSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	1	3,421,000	3934.38	145,393			87,076		187,750			(54,224)		18,716		0001
Purchased Call/S&P 500 INDEX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	1,250,800	.4009	52,790			31,834		64,978			(19,742)		6,867		0001
Purchased Call/S&P 500 INDEX/SPXA05ESW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	1,020,726	.3823	42,536			26,059		56,204			(15,907)		5,648		0001
Purchased Call/S&P 500 INDEX/SPXA05HS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025	1	1,594,000	4136.48	73,165			49,414		81,127			(23,921)		9,253		0001
Purchased Call/S&P 500 INDEX/SPXA05HSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025	1	1,173,372	.4117	53,805			36,736		60,852			(17,197)		6,839		0001
Purchased Call/S&P 500 INDEX/SPXA05I$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	1	1,724,000	4090.46	77,752			53,261		88,582			(24,677)		10,079		0001
Purchased Call/S&P 500 INDEX/SPXA05JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,820,000	3970.04	82,992			58,482		99,758			(24,716)		10,799		0001
Purchased Call/S&P 500 INDEX/SPXA05JSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025	1	1,426,942	.3964	61,110			43,493		72,843			(17,771)		8,491		0001
Purchased Call/S&P 500 INDEX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	1	1,676,000	4045.64	74,750			53,363		85,917			(21,576)		10,002		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	1	1,916,139	.3984	86,609			62,478		105,211			(24,355)		11,479		0001
Purchased Call/S&P 500 INDEX/SPXA05KSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	1	1,840,000	3861.59	84,640			61,271		106,997			(23,588)		11,065		0001
Purchased Call/S&P 500 INDEX/SPXA05LS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/11/2025	1	1,115,416	.3860	59,259			43,075		75,551			(16,221)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXA05LSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/17/2025	1	2,003,000	3916.64	92,739			67,992		114,656			(24,993)		12,114		0001
Purchased Call/S&P 500 INDEX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2025	1	1,268,336	.3927	83,076			61,135		99,524			(21,994)		7,685		0001
Purchased Call/S&P 500 INDEX/SPXA05MSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	1,833,000	3970.99	84,318			62,659		102,090			(21,886)		11,168		0001
Purchased Call/S&P 500 INDEX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/21/2025	1	1,616,236	.3981	82,483			61,348		99,918			(21,190)		9,811		0001
Purchased Call/S&P 500 INDEX/SPXA05NST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	2,227,000	4124.51	112,686			85,017		125,773			(27,748)		13,681		0001
Purchased Call/S&P 500 INDEX/SPXA05NSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	03/28/2025	1	1,219,941	.4000	70,687			53,186		79,015			(17,550)		7,454		0001
Purchased Call/S&P 500 INDEX/SPXA05PS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2025	1	1,771,603	.4101	80,430			61,296		90,036			(19,192)		10,893		0001
Purchased Call/S&P 500 INDEX/SPXA05PS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	1,308,000	4109.11	65,792			50,269		73,592			(15,571)		8,086		0001
Purchased Call/S&P 500 INDEX/SPXA05RS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	2,074,000	4071.63	96,856			75,997		109,852			(20,935)		12,993		0001
Purchased Call/S&P 500 INDEX/SPXA05RS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/17/2025	1	1,248,532	.4134	65,468			51,212		74,510			(14,307)		7,767		0001
Purchased Call/S&P 500 INDEX/SPXA05RS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/23/2025	1	1,116,142	.4134	57,977			45,457		65,918			(12,566)		6,980		0001
Purchased Call/S&P 500 INDEX/SPXA05SS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	2,859,000	4090.75	146,953			116,876		164,258			(30,196)		18,020		0001
Purchased Call/S&P 500 INDEX/SPXA05TS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	2,230,000	4137.64	104,587			84,187		114,612			(20,488)		14,140		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05T$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,922,506	4126		106,378		85,983		117,387			(20,721)		12,190		0001
Purchased Call/S&P 500 INDEX/SPXA05TSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	1,975,416	4159		96,097		78,601		101,984			(17,796)		12,600		0001
Purchased Call/S&P 500 INDEX/SPXA05U$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,268,828	4133		61,332		50,374		64,537			(11,013)		8,093		0001
Purchased Call/S&P 500 INDEX/SPXA05U$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2025	1	1,756,585	4192		112,665		92,673		119,420			(20,091)		11,251		0001
Purchased Call/S&P 500 INDEX/SPXA05V$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2025	1	1,030,157	4205		52,009		43,352		54,164			(8,704)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXA05V$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	1	1,037,380	4166		51,956		43,500		52,803			(8,624)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXA05X$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	2,383,000	4298.86		114,146		96,898		111,702			(17,621)		15,516		0001
Purchased Call/S&P 500 INDEX/SPXA05X$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	2,390,000	4348.33		113,047		98,160		106,042			(15,268)		15,749		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/20/2025	1	1,331,475	4351		68,795		59,838		63,124			(9,027)		8,739		0001
Purchased Call/S&P 500 INDEX/SPXB050$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/24/2025	1	1,590,871	4558		74,100		67,754		60,394			(6,616)		10,721		0001
Purchased Call/S&P 500 INDEX/SPXB051$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	1	1,727,000	4501.89		85,487		79,001		72,739			(6,801)		11,708		0001
Purchased Call/S&P 500 INDEX/SPXB051$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,539,000	4464.05		62,483		58,449		55,193			(4,268)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXB051$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/08/2025	1	1,287,677	4471		63,337		59,225		55,625			(4,350)		8,775		0001
Purchased Call/S&P 500 INDEX/SPXB055$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2025	1	1,792,901	4331		76,031		75,718		75,909			(417)		12,643		0001
Purchased Call/S&P 500 INDEX/SPXB17PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,848,000	4357.04	76,138			209		1,308			(28,396)		838		0001
Purchased Call/S&P 500 INDEX/SPXB17VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/10/2024	1	1,672,000	4488.28	75,742			19,948		43,345			(28,209)		6,079		0001
Purchased Call/S&P 500 INDEX/SPXB17W$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024	1	1,296,175	4141	50,550			16,873		61,711			(18,904)		5,299		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/13/2024	1	1,243,829	3924	45,236			21,773		63,175			(17,034)		6,081		0001
Purchased Call/S&P 500 INDEX/SPXB17YSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024	1	1,645,000	3693.23	65,636			32,413		99,121			(24,445)		8,180		0001
Purchased Call/S&P 500 INDEX/SPXB17YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2024	1	1,508,158	3669	66,175			34,724		97,627			(24,748)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXC00C$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/03/2021	11/03/2023	1	2,088,000	4660.57	91,246			4,136		395			(34,123)		3,186		0001
Purchased Call/S&P 500 INDEX/SPXC00H$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/17/2021	11/17/2023	1	1,876,000	4688.67	81,794			5,281		763			(30,589)		3,402		0001
Purchased Call/S&P 500 INDEX/SPXC00O$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/10/2021	12/08/2023	1	2,006,000	4712.02	85,054			7,989		1,854			(31,895)		4,361		0001
Purchased Call/S&P 500 INDEX/SPXC00R$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/21/2021	12/15/2023	1	1,411,754	4614	58,902			6,119		4,648			(22,210)		3,221		0001
Purchased Call/S&P 500 INDEX/SPXC170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2024	1	1,158,000	3770.55	42,267			23,308		60,786			(15,742)		6,084		0001
Purchased Call/S&P 500 INDEX/SPXC172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/11/2024	1	1,283,305	3985	49,205			27,623		62,938			(18,477)		6,784		0001
Purchased Call/S&P 500 INDEX/SPXC177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/20/2024	1	1,395,447	3844	60,737			37,571		84,683			(22,934)		7,721		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC177S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2025	1	1,407,000	3919.25		59,516		38,126		78,484			(21,413)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXC179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025	1	1,520,118	4131		70,619		49,033		82,182			(21,826)		8,922		0001
Purchased Call/S&P 500 INDEX/SPXC17C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2025	1	1,964,000	4151.32		96,825		74,910		105,545			(21,988)		12,218		0001
Purchased Call/S&P 500 INDEX/SPXC17C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/11/2025	1	1,492,038	4122		78,268		60,406		86,549			(17,921)		9,232		0001
Purchased Call/S&P 500 INDEX/SPXC17C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/17/2025	1	1,078,000	4154.52		49,804		38,637		53,902			(11,204)		6,706		0001
Purchased Call/S&P 500 INDEX/SPXC17DSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025	1	1,294,000	4124.08		50,078		40,572		55,236			(9,659)		8,226		0001
Purchased Call/S&P 500 INDEX/SPXC17ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025	1	1,020,000	4151.28		51,714		42,857		54,878			(9,080)		6,544		0001
Purchased Call/S&P 500 INDEX/SPXC17ESV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	1	2,435,000	4282.37		114,202		95,848		112,867			(18,722)		15,765		0001
Purchased Call/S&P 500 INDEX/SPXC17FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	1	1,891,000	4409.59		87,553		75,269		79,082			(12,678)		12,382		0001
Purchased Call/S&P 500 INDEX/SPXC17GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025	1	1,186,521	4378		59,869		52,437		54,379			(7,638)		7,831		0001
Purchased Call/S&P 500 INDEX/SPXC17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/12/2025	1	1,257,547	4475		64,324		63,345		56,683			(1,065)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXD001$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	03/28/2024	1	1,390,708	4605	47,097			11,709		19,874			(17,808)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXD00K$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2024	1	2,092,000	4392.59	94,558			25,777		72,036			(35,170)		7,743		0001
Purchased Call/S&P 500 INDEX/SPXD00KS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024	1	1,674,178	4406	62,347			16,683		48,141			(23,348)		6,118		0001
Purchased Call/S&P 500 INDEX/SPXD00PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/02/2022	12/29/2023	1	2,060,000	4800	111,100			16,371		2,221			(50,050)		5,115		0001
Purchased Call/S&P 500 INDEX/SPXD00RSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/10/2024	1	1,046,000	4001.05	44,455			13,538		59,846			(16,602)		4,088		0001
Purchased Call/S&P 500 INDEX/SPXE005$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2024	1	1,341,000	3863.16	59,004			23,472		82,798			(21,976)		5,987		0001
Purchased Call/S&P 500 INDEX/SPXE00K$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/26/2024	1	1,017,703	3661	35,767			17,761		52,240			(13,394)		5,068		0001
Purchased Call/S&P 500 INDEX/SPXF00VSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	1	1,393,000	4522.79	67,282			60,452		56,591			(6,903)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXF00XS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/25/2023	07/25/2025	1	1,601,000	4567.46	76,368			69,454		62,383			(7,000)		10,797		0001
Purchased Call/S&P 500 INDEX/SPXF00XSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	1,291,000	4582.23	52,931			48,496		42,968			(4,628)		8,732		0001
Purchased Call/S&P 500 INDEX/SPXF134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	1	2,178,000	4391.34	89,080			1,103		3,671			(33,223)		1,803		0001
Purchased Call/S&P 500 INDEX/SPXF13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/26/2024	1	1,616,869	4358	67,889			10,986		44,065			(25,564)		4,597		0001
Purchased Call/S&P 500 INDEX/SPXF13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/02/2024	1	1,971,027	4510	81,736			14,057		29,190			(30,863)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2024	1	1,315,673	4506	50,627			9,173		21,402			(19,064)		3,956		0001
Purchased Call/S&P 500 INDEX/SPXG005S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2023	08/28/2025	1	1,124,813	4428	67,716			65,281		58,573			(2,791)		7,777		0001
Purchased Call/S&P 500 INDEX/SPXG00BS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/19/2025	1	1,915,345	4434	74,870			74,456		71,901			(516)		13,450		0001
Purchased Call/S&P 500 INDEX/SPXG13586	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024	1	1,258,329	4266	47,386			10,435		48,201			(17,868)		4,166		0001
Purchased Call/S&P 500 INDEX/SPXG136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/15/2024	1	1,441,925	4437	61,773			14,222		38,129			(23,325)		4,877		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	1	1,376,000	4545.86	61,920			15,714		27,946			(23,062)		4,911		0001
Purchased Call/S&P 500 INDEX/SPXG13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	1	1,259,000	4525.12	50,360			12,918		26,293			(18,807)		4,518		0001
Purchased Call/S&P 500 INDEX/SPXG13G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	10/20/2023	1	2,060,000	4600	134,045			4,769		192			(68,273)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXG13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/02/2024	1	1,245,506	4124	47,311			14,042		60,397			(17,864)		4,780		0001
Purchased Call/S&P 500 INDEX/SPXG13I$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	04/24/2024	1	1,079,192	4283	31,067			9,026		42,154			(11,895)		4,064		0001
Purchased Call/S&P 500 INDEX/SPXG130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	1,668,031	4129	64,967			22,403		80,467			(24,329)		6,916		0001
Purchased Call/S&P 500 INDEX/SPXG130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	1	2,262,000	3674.84	95,456			34,185		147,606			(35,649)		9,564		0001
Purchased Call/S&P 500 INDEX/SPXG13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	1	1,279,000	3911.74	57,939			21,329		81,767			(21,608)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXG13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024	1	1,109,000	3825.33	48,242			18,289		70,426			(17,967)		4,831		0001
Purchased Call/S&P 500 INDEX/SPXG13U$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024	1	1,023,000	3899.38	44,091			17,116		60,961			(16,421)		4,512		0001
Purchased Call/S&P 500 INDEX/SPXG13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024	1	1,186,680	3828	52,356			20,667		70,621			(19,742)		5,252		0001
Purchased Call/S&P 500 INDEX/SPXG13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/22/2024	1	1,766,544	3943	70,668			28,715		94,271			(26,500)		7,954		0001
Purchased Call/S&P 500 INDEX/SPXG13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2024	1	1,314,000	3966.84	56,502			23,097		75,452			(21,101)		5,946		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024	1	1,358,000	4130.29	53,641			22,326		63,882			(20,005)		6,197		0001
Purchased Call/S&P 500 INDEX/SPXH131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/02/2024	1	2,173,051	4147	81,555			34,565		97,837			(30,752)		9,965		0001
Purchased Call/S&P 500 INDEX/SPXH134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2022	08/16/2024	1	1,142,650	4296	43,879			19,288		46,128			(16,410)		5,358		0001
Purchased Call/S&P 500 INDEX/SPXH135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/09/2024	1	1,016,489	4132	41,682			18,247		49,371			(15,871)		4,714		0001
Purchased Call/S&P 500 INDEX/SPXH135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/16/2024	1	1,069,179	4277	43,348			19,212		49,078			(16,345)		5,013		0001
Purchased Call/S&P 500 INDEX/SPXH135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024	1	1,066,000	4057.66	39,016			17,739		48,496			(14,551)		5,083		0001
Purchased Call/S&P 500 INDEX/SPXH136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024	1	1,437,930	4073	56,420			25,885		73,190			(21,100)		6,888		0001
Purchased Call/S&P 500 INDEX/SPXH138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024	1	2,241,000	4067.36	92,329			43,755		115,673			(34,434)		10,909		0001
Purchased Call/S&P 500 INDEX/SPXH139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	08/23/2024	1	1,035,560	4210	41,992			19,367		50,074			(16,124)		4,908		0001
Purchased Call/S&P 500 INDEX/SPXH13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024	1	1,703,000	3873.33	68,631			33,184		94,961			(25,596)		8,374		0001
Purchased Call/S&P 500 INDEX/SPXH13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/03/2024	1	1,485,000	3678.43	62,370			31,484		92,380			(23,293)		7,466		0001
Purchased Call/S&P 500 INDEX/SPXH13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/08/2024	1	1,837,000	3639.66	62,825			32,234		91,694			(23,431)		9,298		0001
Purchased Call/S&P 500 INDEX/SPXH13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/02/2024	1	1,222,284	3584	46,277			23,720		67,905			(17,547)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXH13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024	1	1,215,000	3583.07	41,675			21,753		63,734			(15,543)		6,207		0001
Purchased Call/S&P 500 INDEX/SPXH13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2022	10/18/2024	1	1,038,538	3696	41,169			21,869		56,319			(15,545)		5,326		0001
Purchased Call/S&P 500 INDEX/SPXH13I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/25/2024	1	1,793,010	3791	80,571			43,461		108,842			(30,339)		9,279		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024	1	1,275,722	3730	55,055			30,189		80,437			(20,646)		6,661		0001
Purchased Call/S&P 500 INDEX/SPXH13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024	1	1,543,952	3870	54,416			29,838		81,445			(20,406)		8,061		0001
Purchased Call/S&P 500 INDEX/SPXH13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024	1	1,239,000	3946.56	55,383			31,397		72,329			(20,740)		6,582		0001
Purchased Call/S&P 500 INDEX/SPXH13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024	1	1,010,024	3976	44,056			24,975		57,728			(16,498)		5,365		0001
Purchased Call/S&P 500 INDEX/SPXH13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/20/2024	1	1,633,313	3964	81,823			46,885		103,376			(30,642)		8,729		0001
Purchased Call/S&P 500 INDEX/SPXH13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/25/2024	1	1,589,000	4026.12	73,730			42,696		90,763			(27,535)		8,543		0001
Purchased Call/S&P 500 INDEX/SPXH13OS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/22/2024	1	1,201,715	3992	49,653			28,786		60,734			(18,749)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXH13OSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024	1	2,544,000	4071.7	108,629			64,013		130,376			(40,513)		13,806		0001
Purchased Call/S&P 500 INDEX/SPXH13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2024	1	1,216,000	3998.84	47,910			28,326		59,422			(17,893)		6,615		0001
Purchased Call/S&P 500 INDEX/SPXH13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/06/2024	1	2,245,370	3939	86,657			51,636		111,004			(32,452)		12,228		0001
Purchased Call/S&P 500 INDEX/SPXH13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024	1	2,273,000	3852.36	100,012			60,859		133,283			(37,300)		12,535		0001
Purchased Call/S&P 500 INDEX/SPXH13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/24/2024	1	1,353,000	3844.82	58,179			36,012		78,494			(21,698)		7,520		0001
Purchased Call/S&P 500 INDEX/SPXH13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024	1	1,027,000	3844.82	37,588			23,306		50,438			(13,980)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXH13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024	1	1,195,000	3839.5	43,259			27,193		57,904			(16,133)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXH13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	1	1,656,000	3824.14		72,036		45,455		98,277			(26,607)		9,305		0001
Purchased Call/S&P 500 INDEX/SPXH13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	12/27/2024	1	1,324,883	3818	64,271			40,550		88,066			(23,857)		7,388		0001
Purchased Call/S&P 500 INDEX/SPXH13WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/07/2025	1	1,110,584	3897	51,668			33,251		63,917			(18,575)		6,268		0001
Purchased Call/S&P 500 INDEX/SPXH13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	1	1,448,000	3999.09	52,128			33,772		63,706			(18,515)		8,233		0001
Purchased Call/S&P 500 INDEX/SPXH13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	1	1,439,925	3989	71,178			46,344		89,313			(24,864)		8,213		0001
Purchased Call/S&P 500 INDEX/SPXH13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025	1	1,007,413	3920	41,277			27,061		48,931			(14,233)		5,746		0001
Purchased Call/S&P 500 INDEX/SPXH13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025	1	1,116,625	3988	45,657			30,103		54,127			(15,573)		6,409		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025	1	1,217,049	4017	60,918			40,416		71,636			(20,640)		6,993		0001
Purchased Call/S&P 500 INDEX/SPXI133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	1	2,018,000	4079.09	93,030			64,593		106,162			(28,752)		11,845		0001
Purchased Call/S&P 500 INDEX/SPXI138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	1	1,005,042	3911	51,570			37,699		62,396			(14,007)		6,061		0001
Purchased Call/S&P 500 INDEX/SPXI13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/25/2025	1	1,298,144	4147	61,861			48,941		65,742			(12,970)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXI13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	1	1,546,145	4145	74,682			59,643		85,955			(15,264)		9,745		0001
Purchased Call/S&P 500 INDEX/SPXI13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	1	1,095,000	4191.98	51,684			42,384		53,949			(9,461)		7,008		0001
Purchased Call/S&P 500 INDEX/SPXI13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	1	1,221,000	4283.85	58,120			48,951		57,031			(9,223)		7,925		0001
Purchased Call/S&P 500 INDEX/SPXI13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/06/2025	1	1,004,795	4276	57,970			49,230		55,766			(8,795)		6,521		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	1	1,327,399	4366		69,850		59,913		63,479			(10,252)		8,664		0001
Purchased Call/S&P 500 INDEX/SPXI13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	1	1,575,179	4400		74,256		64,056		68,366			(10,274)		10,339		0001
Purchased Call/S&P 500 INDEX/SPXJ132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	1	1,806,000	4409.53		87,591		77,859		78,522			(9,826)		12,041		0001
Purchased Call/S&P 500 INDEX/SPXJ132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/09/2025	1	1,055,834	4399		44,165		39,251		40,017			(4,961)		7,034		0001
Purchased Call/S&P 500 INDEX/SPXJ132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/03/2025	1	1,219,921	4436		62,909		56,006		54,256			(6,971)		8,090		0001
Purchased Call/S&P 500 INDEX/SPXJ133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	1	1,030,000	4505.42		47,277		42,406		39,981			(5,038)		6,894		0001
Purchased Call/S&P 500 INDEX/SPXJ133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	1	1,322,514	4560		55,834		50,520		45,820			(5,514)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXJ134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	1	1,522,000	4536.34		67,272		60,989		55,559			(6,525)		10,241		0001
Purchased Call/S&P 500 INDEX/SPXJ138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/01/2025	1	1,249,700	4495		59,061		54,732		49,921			(4,399)		8,472		0001
Purchased Call/S&P 500 INDEX/SPXJ139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	1	1,063,351	4506		54,823		50,982		46,897			(3,905)		7,246		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	1	1,536,215	4440		72,463		68,083		65,418			(4,467)		10,523		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2025	1	1,590,798	4382		67,155		63,552		62,661			(3,685)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	1	1,018,404	4390		48,817		46,336		44,333			(2,541)		7,011		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	2,018,000	4405.71		83,343		79,565		77,022			(4,099)		13,933		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	1	1,080,687	4503		47,974		46,251		41,205			(1,974)		7,478		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	1	1,798,000	4515.77		78,932		76,222		67,683			(3,123)		12,485		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	1	3,194,000	4457.49		143,091		139,362		126,798			(4,295)		22,289		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	1	1,549,344	4465		67,762		66,273		59,708			(1,578)		10,827		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	1	2,746,000	4450.32		118,902		116,945		106,378			(2,433)		19,257		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	1	1,171,077	4274		45,796		45,796		45,382			(126)		8,264		0001
Purchased Call/S&P 500 INDEX/SPX261C$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	11/01/2023	1	4,400,000	4100		19,980		17,205		24,564			(3,996)		6,514		0001
Purchased Call/S&P 500 INDEX/SPX715X$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2022	10/02/2023	1	1,623,000	3585.62	51,936			143		95,686			(38,634)		601		0001
Purchased Call/S&P 500 INDEX/SPX715X$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/05/2023	1	2,022,242	3787	79,475			886		154,519			(59,606)		1,183		0001
Purchased Call/S&P 500 INDEX/SPX715X$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023	1	523,050	3639.66	60,883			848		93,608			(45,662)		335		0001
Purchased Call/S&P 500 INDEX/SPX715X$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2022	10/11/2023	1	1,608,705	3615	55,358			1,529		107,122			(41,519)		1,396		0001
Purchased Call/S&P 500 INDEX/SPX715X$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2022	10/16/2023	1	1,958,000	3583.07	65,397			2,702		122,265			(48,647)		2,050		0001
Purchased Call/S&P 500 INDEX/SPX715X$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2022	10/04/2023	1	2,729,355	3791	107,957			923		255,867			(83,020)		1,429		0001
Purchased Call/S&P 500 INDEX/SPX715X$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/11/2023	1	2,019,363	3593	86,936			2,435		155,844			(66,110)		1,753		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715XSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/06/2023	1	2,626,955	3774	104,511			1,485		220,759			(80,598)		1,684		0001
Purchased Call/S&P 500 INDEX/SPX715YS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2022	10/23/2023	1	2,277,000	3752.75	76,052			4,609		140,034			(56,573)		2,858		0001
Purchased Call/S&P 500 INDEX/SPX715YS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2022	10/19/2023	1	3,388,676	3716	178,269			9,014		305,376			(135,942)		3,866		0001
Purchased Call/S&P 500 INDEX/SPX715YS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2022	10/25/2023	1	2,018,315	3859	99,663			6,663		180,950			(74,953)		2,641		0001
Purchased Call/S&P 500 INDEX/SPX715YS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2022	10/30/2023	1	2,114,000	3901.06	73,779			5,894		123,496			(54,882)		3,030		0001
Purchased Call/S&P 500 INDEX/SPX715YS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2022	10/26/2023	1	2,078,971	3836	85,408			5,948		144,485			(64,233)		2,774		0001
Purchased Call/S&P 500 INDEX/SPX715YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/27/2023	1	3,144,830	3807	182,439			13,250		312,335			(138,349)		4,277		0001
Purchased Call/S&P 500 INDEX/SPX715YSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/26/2023	1	3,554,797	3831	178,074			12,470		306,675			(135,416)		4,744		0001
Purchased Call/S&P 500 INDEX/SPX715YSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/25/2023	1	1,705,727	3859	91,609			6,176		157,828			(69,858)		2,232		0001
Purchased Call/S&P 500 INDEX/SPX715YSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/30/2023	1	3,877,654	3901	187,667			15,076		318,839			(141,138)		5,558		0001
Purchased Call/S&P 500 INDEX/SPX715YSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2022	10/30/2023	1	3,670,897	3901	193,535			15,590		335,604			(145,954)		5,262		0001
Purchased Call/S&P 500 INDEX/SPX715YSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	11/01/2023	1	2,095,645	3852	75,893			6,553		145,685			(57,077)		3,103		0001
Purchased Call/S&P 500 INDEX/SPX715YSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/31/2023	1	2,663,922	3872	120,001			10,056		232,765			(90,498)		3,882		0001
Purchased Call/S&P 500 INDEX/SPX715YSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/30/2023	1	1,490,205	3901	54,194			4,402		105,944			(40,984)		2,136		0001
Purchased Call/S&P 500 INDEX/SPX715YSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/03/2023	1	3,395,066	3747	173,046			15,863		325,252			(129,785)		5,181		0001
Purchased Call/S&P 500 INDEX/SPX715YSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/01/2023	1	1,985,892	3856	97,603			8,452		189,375			(73,607)		2,940		0001
Purchased Call/S&P 500 INDEX/SPX715YSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/07/2023	1	3,299,915	3797	170,341			17,605		307,729			(128,108)		5,324		0001
Purchased Call/S&P 500 INDEX/SPX715YSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/07/2023	1	4,242,249	3805	234,942			24,282		424,787			(176,692)		6,844		0001
Purchased Call/S&P 500 INDEX/SPX715YSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/08/2023	1	2,051,867	3828	88,536			9,372		159,973			(66,402)		3,354		0001
Purchased Call/S&P 500 INDEX/SPX715YST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/13/2023	1	3,305,000	3992.93	88,574			10,492		132,966			(65,887)		5,737		0001
Purchased Call/S&P 500 INDEX/SPX715YSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2022	11/10/2023	1	3,093,881	3956	183,363			20,430		253,088			(138,665)		5,185		0001
Purchased Call/S&P 500 INDEX/SPX715YSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2022	11/13/2023	1	1,956,536	3993	79,723			9,470		114,175			(59,792)		3,397		0001
Purchased Call/S&P 500 INDEX/SPX715YSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/14/2023	1	1,903,370	3957	93,126			11,319		136,372			(69,845)		3,342		0001
Purchased Call/S&P 500 INDEX/SPX715YSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023	1	3,118,478	3993	96,321			11,473		144,600			(72,440)		5,414		0001
Purchased Call/S&P 500 INDEX/SPX715YSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/10/2023	1	2,012,437	3993	114,398			12,782		154,817			(86,752)		3,372		0001
Purchased Call/S&P 500 INDEX/SPX715YSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023	1	2,443,673	3993	127,443			15,180		178,043			(95,845)		4,242		0001

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Purchased Call/S&P 500 INDEX/SPX715Z$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023	1	2,751,129	3993	157,368			18,745		212,148			(118,351)		4,776		0001
Purchased Call/S&P 500 INDEX/SPX715Z$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2022	11/10/2023	1	1,633,735	3946	185,944			20,834		155,452			(141,400)		2,738		0001
Purchased Call/S&P 500 INDEX/SPX715Z$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/17/2023	1	16,554,000	3965.34	377,431			49,276		569,527			(283,073)		30,016		0001
Purchased Call/S&P 500 INDEX/SPX715Z$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023	1	2,007,000	3965.34	54,791			7,547		81,683			(40,757)		3,751		0001
Purchased Call/S&P 500 INDEX/SPX715Z$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023	1	2,773,000	3965.34	95,669			13,177		141,970			(71,165)		5,183		0001
Purchased Call/S&P 500 INDEX/SPX715Z$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023	1	2,543,000	3965.34	95,108			13,100		140,978			(70,748)		4,753		0001
Purchased Call/S&P 500 INDEX/SPX715Z$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/16/2023	1	2,409,670	3957	129,084			16,540		187,318			(97,079)		4,323		0001
Purchased Call/S&P 500 INDEX/SPX715Z$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/16/2023	1	2,813,146	3957	165,286			21,179		233,663			(124,306)		5,047		0001
Purchased Call/S&P 500 INDEX/SPX715Z$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2022	11/27/2023	1	2,313,000	4026.12	83,962			13,184		113,956			(62,457)		4,610		0001
Purchased Call/S&P 500 INDEX/SPX715Z$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2022	11/24/2023	1	1,672,707	3987	179,102			26,940		147,975			(135,442)		3,247		0001
Purchased Call/S&P 500 INDEX/SPX715Z$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/29/2023	1	2,220,000	3957.63	59,718			9,706		87,774			(44,666)		4,500		0001
Purchased Call/S&P 500 INDEX/SPX715Z$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/28/2023	1	2,453,902	3958	93,570			14,992		136,894			(70,178)		4,933		0001
Purchased Call/S&P 500 INDEX/SPX715Z$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/27/2023	1	2,387,489	4026	72,257			11,409		104,257			(54,342)		4,759		0001
Purchased Call/S&P 500 INDEX/SPX715Z$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/24/2023	1	2,283,126	4027	126,855			19,135		164,588			(96,198)		4,431		0001
Purchased Call/S&P 500 INDEX/SPX715Z$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/27/2023	1	2,073,452	4026	119,629			18,889		152,824			(89,969)		4,133		0001
Purchased Call/S&P 500 INDEX/SPX715Z$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/01/2023	1	18,915,000	4071.7	438,828			74,357		581,553			(329,121)		38,979		0001
Purchased Call/S&P 500 INDEX/SPX715Z$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/04/2023	1	8,374,000	4071.7	194,277			34,253		256,789			(144,517)		17,669		0001
Purchased Call/S&P 500 INDEX/SPX715Z$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/04/2023	1	2,626,000	4071.7	97,425			17,177		123,704			(72,471)		5,541		0001
Purchased Call/S&P 500 INDEX/SPX715Z$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	11/29/2023	1	1,401,001	3958	61,713			10,171		83,716			(46,540)		2,840		0001
Purchased Call/S&P 500 INDEX/SPX715Z$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/14/2022	12/11/2023	1	1,608,613	3952	82,084			16,189		112,963			(61,903)		3,572		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	10/27/2023	1	1,940,000	4250	79,750			6,821		53,463			(70,459)		2,638		0001
Purchased Call/S&P 500 INDEX/SPX8150$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	12/20/2023	1	3,193,661	3820	177,182			39,594		297,939			(133,252)		7,522		0001
Purchased Call/S&P 500 INDEX/SPX8150$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	1	2,896,870	3822	153,692			35,105		246,566			(115,269)		6,907		0001
Purchased Call/S&P 500 INDEX/SPX8150$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/21/2023	1	3,036,819	3878	130,354			29,493		209,413			(98,035)		7,197		0001
Purchased Call/S&P 500 INDEX/SPX8150$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024	1	2,088,688	3840		65,563		16,890		100,401			(48,585)		5,300		0001
Purchased Call/S&P 500 INDEX/SPX8150$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024	1	3,831,821	3839		227,893		58,709		358,009			(168,880)		9,723		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8150$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2023	01/03/2024	1	2,181,022	.3826		127,201		33,306		204,533			(93,912)		5,563		0001
Purchased Call/S&P 500 INDEX/SPX8150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024	1	2,012,171	.3825		69,574		18,605		99,883			(50,880)		5,186		0001
Purchased Call/S&P 500 INDEX/SPX8150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024	1	2,076,078	.3895		111,376		29,783		163,597			(81,449)		5,351		0001
Purchased Call/S&P 500 INDEX/SPX8150$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024	1	3,769,922	.3895		126,324		34,896		183,966			(91,273)		9,916		0001
Purchased Call/S&P 500 INDEX/SPX8150$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024	1	1,611,325	.3892		81,434		22,496		119,634			(58,838)		4,238		0001
Purchased Call/S&P 500 INDEX/SPX8150$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/08/2024	1	4,510,503	.3895		266,456		73,072		391,440			(193,052)		11,805		0001
Purchased Call/S&P 500 INDEX/SPX8150$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024	1	2,538,207	.3911		84,584		23,863		115,667			(60,817)		6,709		0001
Purchased Call/S&P 500 INDEX/SPX8150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024	1	1,964,559	.3913		121,770		34,354		166,560			(87,554)		5,193		0001
Purchased Call/S&P 500 INDEX/SPX8150$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	22,373,000	3999.09		525,766		150,846		711,525			(375,547)		59,712		0001
Purchased Call/S&P 500 INDEX/SPX8150$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	4,113,000	3999.09		102,002		29,265		138,463			(72,859)		10,977		0001
Purchased Call/S&P 500 INDEX/SPX8150$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	2,468,000	3999.09		94,524		27,120		128,151			(67,517)		6,587		0001
Purchased Call/S&P 500 INDEX/SPX8150$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/10/2024	1	2,064,217	.3917		93,853		26,552		128,364			(67,409)		5,456		0001
Purchased Call/S&P 500 INDEX/SPX8150$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024	1	2,195,194	.3970		73,649		20,984		100,400			(52,751)		5,831		0001
Purchased Call/S&P 500 INDEX/SPX8150$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024	1	2,612,003	.3970		140,457		40,018		190,810			(100,603)		6,938		0001
Purchased Call/S&P 500 INDEX/SPX8150$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	1,712,763	.3983		86,176		24,725		117,225			(61,555)		4,571		0001
Purchased Call/S&P 500 INDEX/SPX8150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/17/2023	01/12/2024	1	2,084,221	.3978		118,770		34,171		156,858			(84,459)		5,563		0001
Purchased Call/S&P 500 INDEX/SPX8150$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/19/2024	1	2,164,381	.3914		97,477		29,785		132,548			(67,752)		5,968		0001
Purchased Call/S&P 500 INDEX/SPX8150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/18/2024	1	3,201,542	.3928		194,304		58,995		265,200			(135,424)		8,788		0001
Purchased Call/S&P 500 INDEX/SPX8151$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2023	01/24/2024	1	1,824,168	.4018		72,499		23,032		93,446			(49,395)		5,142		0001
Purchased Call/S&P 500 INDEX/SPX8151$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024	1	19,491,000	4070.56		473,631		153,930		581,628			(320,091)		55,411		0001
Purchased Call/S&P 500 INDEX/SPX8151$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024	1	5,448,000	4070.56		132,931		43,944		162,272			(89,104)		15,684		0001
Purchased Call/S&P 500 INDEX/SPX8151$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024	1	3,569,000	4070.56		133,838		44,244		162,351			(89,711)		10,275		0001
Purchased Call/S&P 500 INDEX/SPX8151$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2023	01/25/2024	1	1,373,579	.4016		64,214		20,807		80,556			(43,344)		3,888		0001
Purchased Call/S&P 500 INDEX/SPX8151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2023	01/29/2024	1	2,715,064	.4071		164,596		54,713		192,394			(109,730)		7,816		0001
Purchased Call/S&P 500 INDEX/SPX8151$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024	1	8,562,000	4179.76		210,625		72,348		227,916			(138,493)		25,053		0001
Purchased Call/S&P 500 INDEX/SPX8151$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024	1	2,151,000	4179.76		67,541		23,200		71,901			(44,411)		6,294		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8151$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2024	1	2,577,000	4136.48		104,369		36,515		115,172			(67,967)		7,630		0001
Purchased Call/S&P 500 INDEX/SPX8151$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/01/2024	1	3,072,931	4119		184,769		63,305		193,183			(121,653)		8,955		0001
Purchased Call/S&P 500 INDEX/SPX8151$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/02/2024	1	2,294,688	4180		110,942		38,213		114,538			(72,844)		6,714		0001
Purchased Call/S&P 500 INDEX/SPX8151$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024	1	1,977,237	4136		66,523		23,468		75,047			(43,001)		5,854		0001
Purchased Call/S&P 500 INDEX/SPX8151$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024	1	2,039,285	4136		127,110		44,842		130,087			(82,165)		6,038		0001
Purchased Call/S&P 500 INDEX/SPX8151$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024	1	1,673,210	4111		62,495		22,159		70,904			(40,286)		4,974		0001
Purchased Call/S&P 500 INDEX/SPX8151$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024	1	1,656,765	4111		103,124		36,565		108,992			(66,476)		4,925		0001
Purchased Call/S&P 500 INDEX/SPX8151$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/06/2024	1	3,461,529	4111		210,980		75,434		228,758			(135,796)		10,289		0001
Purchased Call/S&P 500 INDEX/SPX8151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024	1	1,583,899	4133		88,814		31,595		96,070			(57,323)		4,690		0001
Purchased Call/S&P 500 INDEX/SPX8151$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2024	1	3,447,792	4164		179,163		64,379		191,161			(115,000)		10,288		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024	1	817,081	4124		75,513		27,268		62,819			(48,336)		2,448		0001
Purchased Call/S&P 500 INDEX/SPX8151$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2023	02/09/2024	1	2,640,828	4101		160,775		58,667		172,745			(101,987)		7,941		0001
Purchased Call/S&P 500 INDEX/SPX8151$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	1	2,280,000	4147.6		70,908		26,761		78,550			(44,099)		7,010		0001
Purchased Call/S&P 500 INDEX/SPX8151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	1	2,199,000	4147.6		85,321		32,201		93,381			(53,063)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX8151$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024	1	1,767,079	4090		65,206		24,271		73,707			(40,889)		5,373		0001
Purchased Call/S&P 500 INDEX/SPX8151$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024	1	1,897,973	4090		121,958		45,395		129,922			(76,476)		5,771		0001
Purchased Call/S&P 500 INDEX/SPX8151$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024	1	2,515,385	4137		90,185		33,726		100,041			(56,396)		7,677		0001
Purchased Call/S&P 500 INDEX/SPX8152$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/14/2024	1	1,588,274	4136		85,494		32,119		90,817			(53,316)		4,865		0001
Purchased Call/S&P 500 INDEX/SPX8152$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024	1	3,016,084	4137		166,030		62,089		175,265			(103,826)		9,205		0001
Purchased Call/S&P 500 INDEX/SPX8152$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/14/2024	1	1,538,738	4136		52,489		19,940		58,741			(32,679)		4,714		0001
Purchased Call/S&P 500 INDEX/SPX8152$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024	1	1,857,153	3951		97,661		41,121		128,424			(56,724)		6,012		0001
Purchased Call/S&P 500 INDEX/SPX8152$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024	1	1,564,750	3951		96,062		40,559		119,262			(55,684)		5,065		0001
Purchased Call/S&P 500 INDEX/SPX8152$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2023	03/01/2024	1	1,683,792	3971		97,749		41,502		126,117			(56,206)		5,451		0001
Purchased Call/S&P 500 INDEX/SPX8152$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2023	03/06/2024	1	1,623,059	4048		81,736		35,745		110,588			(46,159)		5,339		0001
Purchased Call/S&P 500 INDEX/SPX8152$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2023	03/07/2024	1	1,594,548	3986		91,432		40,128		123,180			(51,493)		5,262		0001
Purchased Call/S&P 500 INDEX/SPX8152$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/13/2023	03/08/2024	1	2,472,460	3918		137,520		60,907		197,197			(76,569)		8,185		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8152$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/14/2023	03/12/2024	1	2,672,220	.3862		152,178		68,522		214,354			(83,614)		8,956		0001
Purchased Call/S&P 500 INDEX/SPX8152$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024	1	2,884,108	.3856		130,429		59,089		179,361			(71,306)		9,696		0001
Purchased Call/S&P 500 INDEX/SPX8152$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024	1	2,618,061	.3856		148,362		67,214		205,918			(81,110)		8,801		0001
Purchased Call/S&P 500 INDEX/SPX8152$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024	1	1,961,688	.3862		106,507		48,091		148,431			(58,388)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX8152$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024	1	2,065,951	.3862		127,587		57,608		179,043			(69,944)		6,924		0001
Purchased Call/S&P 500 INDEX/SPX8152$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/14/2024	1	1,356,074	.3919		68,823		31,283		96,210			(37,523)		4,573		0001
Purchased Call/S&P 500 INDEX/SPX8152$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2023	03/15/2024	1	3,754,634	.3895		212,822		98,135		292,525			(115,181)		12,698		0001
Purchased Call/S&P 500 INDEX/SPX8152$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	1	2,442,957	.3915		126,741		58,604		168,722			(68,110)		8,262		0001
Purchased Call/S&P 500 INDEX/SPX8152$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	1	1,631,635	.3960		75,862		35,078		101,275			(40,768)		5,518		0001
Purchased Call/S&P 500 INDEX/SPX8152$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	1	1,766,285	.3960		96,871		44,793		130,247			(52,058)		5,974		0001
Purchased Call/S&P 500 INDEX/SPX8152$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024	1	1,733,243	.4003		81,638		39,005		108,178			(42,837)		5,966		0001
Purchased Call/S&P 500 INDEX/SPX8152$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024	1	1,801,292	.4003		99,365		47,474		132,067			(52,139)		6,201		0001
Purchased Call/S&P 500 INDEX/SPX8152$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024	1	1,948,800	.3937		94,669		45,368		124,036			(49,539)		6,728		0001
Purchased Call/S&P 500 INDEX/SPX8152$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024	1	2,533,492	.3971		131,045		63,889		173,353			(67,147)		8,821		0001
Purchased Call/S&P 500 INDEX/SPX8153$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024	1	2,152,277	.3971		122,568		59,756		162,665			(62,803)		7,494		0001
Purchased Call/S&P 500 INDEX/SPX8153$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024	1	2,704,244	.3971		99,705		48,751		130,312			(50,948)		9,442		0001
Purchased Call/S&P 500 INDEX/SPX8153$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024	1	5,094,780	.3971		253,829		124,110		335,754			(129,704)		17,789		0001
Purchased Call/S&P 500 INDEX/SPX8153$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024	1	2,815,432	.3971		154,130		75,362		203,996			(78,758)		9,831		0001
Purchased Call/S&P 500 INDEX/SPX8153$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/27/2024	1	1,992,743	.3978		94,168		46,176		124,061			(47,987)		6,978		0001
Purchased Call/S&P 500 INDEX/SPX8153$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2023	03/27/2024	1	2,577,439	.3978		145,405		71,497		183,368			(73,901)		9,025		0001
Purchased Call/S&P 500 INDEX/SPX8153$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	10,818,000	4050.83		259,632		129,095		319,645			(131,243)		37,985		0001
Purchased Call/S&P 500 INDEX/SPX8153$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	2,344,000	4050.83		76,883		38,228		94,687			(38,864)		8,230		0001
Purchased Call/S&P 500 INDEX/SPX8153$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	2,029,541	.3972		84,453		41,992		104,663			(42,691)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX8153$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	2,149,069	.3972		124,154		61,732		154,595			(62,759)		7,546		0001
Purchased Call/S&P 500 INDEX/SPX8153$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	1,893,071	.4028		94,588		47,031		117,787			(47,813)		6,647		0001
Purchased Call/S&P 500 INDEX/SPX8153$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	8,292,000	4109.31		199,837		99,640		234,779			(100,744)		29,115		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8153$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024	1	14,694,000	4109.31		354,125		178,526		415,516			(176,580)		52,164		0001
Purchased Call/S&P 500 INDEX/SPX8153$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	1	5,920,000	4109.31		142,672		72,120		167,308			(70,948)		21,073		0001
Purchased Call/S&P 500 INDEX/SPX8153$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	1	3,327,000	4109.31		117,110		59,199		136,394			(58,237)		11,843		0001
Purchased Call/S&P 500 INDEX/SPX8153$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	2,078,350	4028		93,840		46,789		111,618			(47,308)		7,298		0001
Purchased Call/S&P 500 INDEX/SPX8153$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	2,134,739	4028		127,057		63,351		150,515			(64,053)		7,496		0001
Purchased Call/S&P 500 INDEX/SPX8153$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	1,466,400	4051		73,450		36,623		87,147			(37,028)		5,149		0001
Purchased Call/S&P 500 INDEX/SPX8153$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/03/2023	04/03/2024	1	2,808,000	4124.51		97,999		49,807		111,703			(48,196)		10,023		0001
Purchased Call/S&P 500 INDEX/SPX8153$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024	1	4,076,436	4109		147,332		74,887		171,426			(72,452)		14,511		0001
Purchased Call/S&P 500 INDEX/SPX8153$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024	1	2,161,497	4109		114,126		58,009		131,517			(56,123)		7,694		0001
Purchased Call/S&P 500 INDEX/SPX8153$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024	1	1,573,866	4109		88,956		45,215		102,021			(43,745)		5,602		0001
Purchased Call/S&P 500 INDEX/SPX8153$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/03/2024	1	2,944,900	4125		134,518		68,556		155,691			(65,969)		10,511		0001
Purchased Call/S&P 500 INDEX/SPX8153$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/03/2024	1	1,963,267	4125		99,946		50,937		114,883			(49,014)		7,007		0001
Purchased Call/S&P 500 INDEX/SPX8153$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2023	04/05/2024	1	1,630,139	4106		153,226		79,814		151,997			(73,430)		5,850		0001
Purchased Call/S&P 500 INDEX/SPX8153$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2023	04/10/2024	1	2,654,485	4109		127,688		67,538		144,464			(60,171)		9,651		0001
Purchased Call/S&P 500 INDEX/SPX8153$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2023	04/11/2024	1	1,527,882	4107		84,288		44,814		94,518			(39,488)		5,569		0001
Purchased Call/S&P 500 INDEX/SPX8154$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/13/2023	04/12/2024	1	9,202,000	4146.22		224,529		120,661		251,843			(104,575)		33,630		0001
Purchased Call/S&P 500 INDEX/SPX8154$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/12/2024	1	2,251,949	4094		127,314		68,608		142,821			(59,110)		8,230		0001
Purchased Call/S&P 500 INDEX/SPX8154$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/12/2024	1	2,562,364	4146		124,193		66,926		138,469			(57,661)		9,364		0001
Purchased Call/S&P 500 INDEX/SPX8154$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2023	04/16/2024	1	1,961,860	4139		97,938		53,568		105,880			(44,395)		7,243		0001
Purchased Call/S&P 500 INDEX/SPX8154$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	1	1,906,925	4155		104,271		58,218		113,013			(46,406)		7,093		0001
Purchased Call/S&P 500 INDEX/SPX8154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	1	1,544,541	4130		82,261		45,929		89,882			(36,611)		5,745		0001
Purchased Call/S&P 500 INDEX/SPX8154$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	113,747	4133.52		5,528		3,107		6,030			(2,440)		426		0001
Purchased Call/S&P 500 INDEX/SPX8154$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2023	04/19/2024	1	4,195,867	4130		238,049		133,281		258,327			(104,847)		15,607		0001
Purchased Call/S&P 500 INDEX/SPX8154$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/15/2024	1	1,631,022	4129		79,660		44,837		88,300			(35,104)		6,006		0001
Purchased Call/S&P 500 INDEX/SPX8154$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/24/2024	1	2,308,468	4137		124,122		71,223		136,786			(53,341)		8,692		0001
Purchased Call/S&P 500 INDEX/SPX8154$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/25/2024	1	1,600,151	4072		89,022		51,188		99,138			(38,152)		6,040		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8154$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024	1	2,138,000	4169.48		76,754		44,615		82,069			(32,417)		8,147		0001
Purchased Call/S&P 500 INDEX/SPX8154$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	1,815,000	4169.48		69,515		40,164		74,261			(29,601)		6,867		0001
Purchased Call/S&P 500 INDEX/SPX8154$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/25/2024	1	2,353,402	4072		108,190		62,383		117,488			(46,197)		8,883		0001
Purchased Call/S&P 500 INDEX/SPX8154$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	2,555,274	4056		156,290		90,301		169,426			(66,552)		9,668		0001
Purchased Call/S&P 500 INDEX/SPX8154$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	2,328,202	4135		113,929		65,825		122,350			(48,514)		8,809		0001
Purchased Call/S&P 500 INDEX/SPX8154$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	1,993,239	4135		111,072		64,175		118,563			(47,297)		7,541		0001
Purchased Call/S&P 500 INDEX/SPX8154$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024	1	3,146,000	4119.17		111,998		67,999		124,970			(44,065)		12,268		0001
Purchased Call/S&P 500 INDEX/SPX8154$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024	1	2,700,000	4119.17		104,760		63,604		116,955			(41,217)		10,528		0001
Purchased Call/S&P 500 INDEX/SPX8154$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024	1	2,820,923	4136		153,777		93,031		169,510			(60,835)		10,950		0001
Purchased Call/S&P 500 INDEX/SPX8154$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024	1	2,531,385	4136		145,876		88,251		160,531			(57,709)		9,826		0001
Purchased Call/S&P 500 INDEX/SPX8154$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/08/2024	1	4,990,573	4138		236,678		143,441		261,422			(93,374)		19,416		0001
Purchased Call/S&P 500 INDEX/SPX8154$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/08/2024	1	4,320,197	4138		214,730		130,139		237,083			(84,715)		16,808		0001
Purchased Call/S&P 500 INDEX/SPX8155$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2023	05/09/2024	1	1,888,486	4132		72,156		43,930		80,556			(28,269)		7,364		0001
Purchased Call/S&P 500 INDEX/SPX8155$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2023	05/09/2024	1	2,162,074	4134		117,774		71,703		131,548			(46,142)		8,431		0001
Purchased Call/S&P 500 INDEX/SPX8155$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/11/2023	05/09/2024	1	1,515,855	4119		84,692		51,991		94,438			(33,039)		5,911		0001
Purchased Call/S&P 500 INDEX/SPX8155$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/11/2023	05/10/2024	1	3,579,059	4138		172,152		105,867		192,174			(66,974)		13,988		0001
Purchased Call/S&P 500 INDEX/SPX8155$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/15/2024	1	1,958,000	4136.28		72,838		45,423		79,613			(27,463)		7,738		0001
Purchased Call/S&P 500 INDEX/SPX8155$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/15/2024	1	3,372,000	4136.28		133,868		83,484		146,942			(50,475)		13,325		0001
Purchased Call/S&P 500 INDEX/SPX8155$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/10/2024	1	1,570,017	4132		66,903		41,372		73,544			(25,575)		6,136		0001
Purchased Call/S&P 500 INDEX/SPX8155$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/10/2024	1	2,012,257	4132		113,831		70,392		124,683			(43,514)		7,864		0001
Purchased Call/S&P 500 INDEX/SPX8155$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2023	05/16/2024	1	1,960,422	4110		107,444		68,048		114,163			(39,849)		7,764		0001
Purchased Call/S&P 500 INDEX/SPX8155$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2023	05/24/2024	1	2,996,000	4115.24		139,913		90,713		153,658			(49,314)		12,071		0001
Purchased Call/S&P 500 INDEX/SPX8155$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024	1	4,222,000	4283.85		93,306		63,828		89,255			(29,572)		17,471		0001
Purchased Call/S&P 500 INDEX/SPX8155$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024	1	4,480,000	4283.85		113,792		77,841		108,527			(36,065)		18,538		0001
Purchased Call/S&P 500 INDEX/SPX8155$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2023	06/12/2024	1	3,369,000	4338.93		85,910		60,184		77,234			(25,820)		14,107		0001
Purchased Call/S&P 500 INDEX/SPX8155$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2023	06/12/2024	1	3,001,000	4338.93		85,228		59,707		76,457			(25,615)		12,566		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8156S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2023	06/11/2024	1	5,210,218	4299		189,120		132,698		167,002			(56,632)		21,775		0001
Purchased Call/S&P 500 INDEX/SPX8156S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2023	06/11/2024	1	2,777,064	4299		173,819		121,962		145,814			(52,050)		11,606		0001
Purchased Call/S&P 500 INDEX/SPX8156S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024	1	5,158,000	4372.59		68,086		48,071		59,927			(20,091)		21,683		0001
Purchased Call/S&P 500 INDEX/SPX8156SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	3,134,000	4328.82		80,857		59,754		73,021			(21,208)		13,477		0001
Purchased Call/S&P 500 INDEX/SPX8156SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	2,087,000	4328.82		60,523		44,727		54,645			(15,875)		8,975		0001
Purchased Call/S&P 500 INDEX/SPX8156SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	3,202,000	4328.82		148,893		110,034		131,427			(39,054)		13,770		0001
Purchased Call/S&P 500 INDEX/SPX8156SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	3,220,000	4328.82		160,678		118,743		141,140			(42,145)		13,847		0001
Purchased Call/S&P 500 INDEX/SPX8156SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/27/2023	06/27/2024	1	5,888,000	4378.41		151,910		112,681		130,100			(39,430)		25,367		0001
Purchased Call/S&P 500 INDEX/SPX8156SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/28/2023	06/28/2024	1	3,962,000	4376.86		102,220		76,103		87,848			(26,253)		17,101		0001
Purchased Call/S&P 500 INDEX/SPX8156SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2023	07/03/2024	1	6,255,000	4455.59		316,503		240,647		227,840			(76,964)		27,245		0001
Purchased Call/S&P 500 INDEX/SPX8157S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/12/2024	1	4,585,000	4510.04		205,867		162,526		139,381			(44,557)		20,293		0001
Purchased Call/S&P 500 INDEX/SPX8157S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/12/2024	1	3,906,000	4510.04		195,300		154,184		129,279			(42,270)		17,288		0001
Purchased Call/S&P 500 INDEX/SPX8157S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/11/2024	1	2,543,696	4439		139,697		110,206		98,335			(30,319)		11,239		0001
Purchased Call/S&P 500 INDEX/SPX8157S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/12/2024	1	2,516,050	4461		157,604		124,770		104,015			(33,772)		11,136		0001
Purchased Call/S&P 500 INDEX/SPX8157SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/16/2024	1	1,667,005	4505		98,398		78,555		60,945			(20,004)		7,429		0001
Purchased Call/S&P 500 INDEX/SPX8157SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/16/2024	1	3,861,145	4505		238,057		190,051		145,620			(48,396)		17,208		0001
Purchased Call/S&P 500 INDEX/SPX8157SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/17/2024	1	4,563,495	4523		228,942		182,901		144,503			(46,416)		20,374		0001
Purchased Call/S&P 500 INDEX/SPX8157SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/17/2024	1	2,202,599	4523		121,740		97,258		75,014			(24,682)		9,833		0001
Purchased Call/S&P 500 INDEX/SPX8157SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/19/2023	07/19/2024	1	4,252,000	4565.72		213,450		171,229		126,658			(42,573)		19,048		0001
Purchased Call/S&P 500 INDEX/SPX8157SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/19/2023	07/17/2024	1	2,240,385	4517		136,425		109,291		81,979			(27,360)		10,002		0001
Purchased Call/S&P 500 INDEX/SPX8157SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/19/2023	07/18/2024	1	1,821,992	4555		89,648		71,867		54,209			(17,930)		8,148		0001
Purchased Call/S&P 500 INDEX/SPX8157SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/19/2024	1	4,629,640	4566		253,541		205,650		148,131			(49,454)		20,740		0001
Purchased Call/S&P 500 INDEX/SPX8157SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	175,924	4536.34		10,432		8,478		6,319			(2,018)		792		0001
Purchased Call/S&P 500 INDEX/SPX8157SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2023	07/24/2024	1	5,898,000	4554.64		303,157		247,356		184,446			(56,324)		26,646		0001
Purchased Call/S&P 500 INDEX/SPX8157SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2023	07/19/2024	1	3,142,665	4535		186,618		151,790		110,495			(35,152)		14,078		0001
Purchased Call/S&P 500 INDEX/SPX8157SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2023	07/19/2024	1	1,868,972	4536		102,308		83,214		61,976			(19,271)		8,373		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8157$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2023	07/23/2024	1	1,528,720	4536		88,011		71,965		52,191			(16,200)		6,895		0001
Purchased Call/S&P 500 INDEX/SPX8157$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2023	07/23/2024	1	3,442,816	4536		211,822		173,202		123,041			(38,989)		15,528		0001
Purchased Call/S&P 500 INDEX/SPX8157$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2023	07/24/2024	1	5,215,063	4555		270,678		221,464		161,148			(49,686)		23,561		0001
Purchased Call/S&P 500 INDEX/SPX8158$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/28/2023	07/26/2024	1	2,708,114	4567		158,082		131,296		89,364			(27,795)		12,276		0001
Purchased Call/S&P 500 INDEX/SPX8158$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	3,173,079	4499.38		162,779		139,525		113,836			(23,572)		14,692		0001
Purchased Call/S&P 500 INDEX/SPX8158$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2023	08/09/2024	1	5,813,000	4467.71		292,975		251,926		218,800			(41,625)		26,958		0001
Purchased Call/S&P 500 INDEX/SPX8158$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	6,652,000	4387.55		168,296		150,726		148,689			(17,933)		31,481		0001
Purchased Call/S&P 500 INDEX/SPX8158$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	4,803,000	4387.55		128,720		115,283		113,463			(13,716)		22,731		0001
Purchased Call/S&P 500 INDEX/SPX8158$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	1,908,000	4387.55		59,339		53,144		52,157			(6,323)		9,030		0001
Purchased Call/S&P 500 INDEX/SPX8158$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	4,454,052	4387.55		222,703		199,453		190,952			(23,731)		21,079		0001
Purchased Call/S&P 500 INDEX/SPX8158$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2023	09/11/2024	1	1,714,731	4477		107,263		102,240		80,397			(5,290)		8,360		0001
Purchased Call/S&P 500 INDEX/SPX8159$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/13/2024	1	4,536,636	4505		260,410		251,730		200,186			(10,731)		22,180		0001
Purchased Call/S&P 500 INDEX/SPX8159$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	2,685,000	4320.06		112,502		110,939		107,544			(2,473)		13,258		0001
Purchased Call/S&P 500 INDEX/SPX8159$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	3,723,000	4320.06		183,172		180,628		175,274			(4,026)		18,384		0001
Purchased Call/S&P 500 INDEX/SPX8159$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	2,104,252	4402		107,335		105,844		100,791			(2,359)		10,391		0001
Purchased Call/S&P 500 INDEX/SPX8159$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	3,031,000	4330		182,686		180,149		172,492			(4,015)		14,967		0001
Purchased Call/S&P 500 INDEX/SPX8159$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2023	09/20/2024	1	3,015,402	4320		122,429		121,065		116,075			(1,696)		14,890		0001
Purchased Call/S&P 500 INDEX/SPX8159$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2023	09/20/2024	1	5,512,529	4320		263,915		260,975		250,546			(3,655)		27,221		0001
Purchased Call/S&P 500 INDEX/SPX8159$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/28/2023	09/27/2024	1	3,372,588	4275		161,635		161,635		152,498			(886)		16,817		0001
Purchased Call/S&P 500 INDEX/SPX8159$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/28/2023	09/27/2024	1	3,470,902	4275		216,983		216,983		202,826			(1,189)		17,307		0001
Purchased Call/S&P 500 INDEX/SPX8215$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	5,214,000	3744.52	59,440			826		103,931			(44,458)		3,342		0001
Purchased Call/S&P 500 INDEX/SPX8215$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	3,004,000	3744.52	44,159			613		77,838			(33,028)		1,926		0001
Purchased Call/S&P 500 INDEX/SPX8215$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	1,589,000	3744.52	30,986			430		55,420			(23,175)		1,019		0001
Purchased Call/S&P 500 INDEX/SPX8215$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	5,647,000	3744.52	124,799			1,733		225,069			(93,343)		3,620		0001
Purchased Call/S&P 500 INDEX/SPX8215$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	4,202,000	3744.52	103,789			1,442		188,392			(77,629)		2,694		0001
Purchased Call/S&P 500 INDEX/SPX8216$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	10/09/2023	1	2,136,480	3640	74,672			1,655		143,349			(56,158)		1,677		0001
Purchased Call/S&P 500 INDEX/SPX8216$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	10/03/2023	1	2,383,344	3667	103,071			581		210,296			(78,819)		1,080		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8216$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	10/06/2023	1	2,613,675	.3745	89,260			1,247		190,306			(67,689)		1,676		0001
Purchased Call/S&P 500 INDEX/SPX8216$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	1	1,949,000	3669.91	27,676			920		49,395			(20,700)		1,839		0001
Purchased Call/S&P 500 INDEX/SPX8216$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	1	3,479,000	3669.91	86,279			2,868		158,921			(64,532)		3,283		0001
Purchased Call/S&P 500 INDEX/SPX8216$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/02/2023	1	3,334,627	.3586	147,293			421		270,305			(113,591)		1,234		0001
Purchased Call/S&P 500 INDEX/SPX8216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/10/2023	1	1,707,993	.3619	71,187			1,790		132,965			(53,685)		1,414		0001
Purchased Call/S&P 500 INDEX/SPX8216$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/03/2023	1	1,710,470	.3678	71,285			406		141,028			(54,819)		775		0001
Purchased Call/S&P 500 INDEX/SPX8216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/05/2023	1	1,566,975	.3776	60,461			685		130,341			(46,235)		917		0001
Purchased Call/S&P 500 INDEX/SPX8216$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	10/12/2023	1	2,547,757	.3578	106,052			3,250		202,439			(79,758)		2,310		0001
Purchased Call/S&P 500 INDEX/SPX8216$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	5,036,000	3719.98	56,403			2,641		99,727			(42,187)		5,592		0001
Purchased Call/S&P 500 INDEX/SPX8216$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	2,557,000	3719.98	38,866			1,820		69,580			(29,070)		2,839		0001
Purchased Call/S&P 500 INDEX/SPX8216$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	2,836,000	3719.98	51,332			2,404		92,557			(38,393)		3,149		0001
Purchased Call/S&P 500 INDEX/SPX8216$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	4,842,000	3719.98	105,071			4,921		191,393			(78,588)		5,376		0001
Purchased Call/S&P 500 INDEX/SPX8216$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	2,997,000	3719.98	71,928			3,369		131,714			(53,798)		3,328		0001
Purchased Call/S&P 500 INDEX/SPX8217$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	1,643,000	3719.98	43,047			2,016		79,457			(32,196)		1,824		0001
Purchased Call/S&P 500 INDEX/SPX8217$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	1	1,755,000	3719.98	57,564			2,696		107,983			(43,055)		1,949		0001
Purchased Call/S&P 500 INDEX/SPX8217$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/16/2023	1	2,171,423	.3583	99,245			4,124		173,186			(74,639)		2,273		0001
Purchased Call/S&P 500 INDEX/SPX8217$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/09/2023	1	3,373,965	.3640	167,045			3,775		309,112			(128,099)		2,649		0001
Purchased Call/S&P 500 INDEX/SPX8217$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/06/2023	1	2,972,506	.3748	139,100			1,981		280,629			(107,576)		1,906		0001
Purchased Call/S&P 500 INDEX/SPX8217$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	1	10,163,000	3695.16	113,826			5,644		201,243			(85,135)		11,594		0001
Purchased Call/S&P 500 INDEX/SPX8217$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	1	2,379,000	3695.16	35,685			1,770		63,563			(26,690)		2,714		0001
Purchased Call/S&P 500 INDEX/SPX8217$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	1	2,129,000	3695.16	40,238			1,995		72,638			(30,096)		2,429		0001
Purchased Call/S&P 500 INDEX/SPX8217$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	1	4,244,000	3695.16	92,095			4,567		167,792			(68,882)		4,841		0001
Purchased Call/S&P 500 INDEX/SPX8217$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	1	2,859,000	3695.16	68,616			3,402		125,687			(51,321)		3,261		0001
Purchased Call/S&P 500 INDEX/SPX8217$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	1	1,997,000	3695.16	59,311			2,941		110,307			(44,361)		2,278		0001
Purchased Call/S&P 500 INDEX/SPX8217$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/16/2023	1	2,502,062	.3585	105,538			4,397		188,439			(79,591)		2,619		0001
Purchased Call/S&P 500 INDEX/SPX8217$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/10/2023	1	1,647,250	.3612	68,094			1,731		124,391			(52,219)		1,363		0001
Purchased Call/S&P 500 INDEX/SPX8217$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/10/2023	1	2,817,664	.3612	144,955			3,685		272,329			(111,159)		2,332		0001
Purchased Call/S&P 500 INDEX/SPX8217$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/09/2023	1	1,958,137	.3640	87,629			1,986		165,528			(67,388)		1,537		0001
Purchased Call/S&P 500 INDEX/SPX8217$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/17/2023	1	4,497,566	.3677	213,597			9,467		414,599			(160,639)		4,853		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8217$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/11/2023	1	1,503,724	3589	52,161			1,482		93,848			(40,000)		1,305		0001
Purchased Call/S&P 500 INDEX/SPX8217$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/11/2023	1	2,196,370	3589	111,561			3,169		209,938			(85,551)		1,906		0001
Purchased Call/S&P 500 INDEX/SPX8217$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/13/2023	1	1,529,622	3677	51,825			1,757		99,806			(39,520)		1,443		0001
Purchased Call/S&P 500 INDEX/SPX8217$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/24/2022	10/24/2023	1	3,364,000	3797.34	81,409			5,158		147,267			(60,889)		4,313		0001
Purchased Call/S&P 500 INDEX/SPX8217$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2022	10/25/2023	1	7,118,000	3859.11	155,172			10,259		272,766			(116,060)		9,314		0001
Purchased Call/S&P 500 INDEX/SPX8217$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2022	10/05/2023	1	1,797,058	3783	73,003			851		133,729			(57,767)		1,052		0001
Purchased Call/S&P 500 INDEX/SPX8217$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	1	2,450,000	3830.6	35,525			2,447		61,715			(26,571)		3,269		0001
Purchased Call/S&P 500 INDEX/SPX8217$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	1	2,245,000	3830.6	52,533			3,618		92,712			(39,292)		2,996		0001
Purchased Call/S&P 500 INDEX/SPX8218$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	1	3,349,000	3830.6	83,390			5,743		147,670			(62,371)		4,469		0001
Purchased Call/S&P 500 INDEX/SPX8218$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	1	2,428,000	3871.98	37,877			3,130		63,470			(28,330)		3,538		0001
Purchased Call/S&P 500 INDEX/SPX8218$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	1	5,083,000	3871.98	112,843			9,326		191,351			(84,400)		7,407		0001
Purchased Call/S&P 500 INDEX/SPX8218$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	1	4,614,000	3871.98	114,427			9,457		194,493			(85,585)		6,723		0001
Purchased Call/S&P 500 INDEX/SPX8218$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	1	2,182,000	3871.98	58,478			4,833		99,746			(43,738)		3,179		0001
Purchased Call/S&P 500 INDEX/SPX8218$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/24/2023	1	1,913,859	3797	106,515			6,882		182,874			(81,225)		2,454		0001
Purchased Call/S&P 500 INDEX/SPX8218$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	1	4,428,000	3806.8	50,479			5,145		84,724			(37,756)		7,144		0001
Purchased Call/S&P 500 INDEX/SPX8218$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	1	2,832,000	3806.8	43,046			4,388		72,914			(32,196)		4,569		0001
Purchased Call/S&P 500 INDEX/SPX8218$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	1	5,048,000	3806.8	111,561			11,371		191,169			(83,441)		8,144		0001
Purchased Call/S&P 500 INDEX/SPX8218$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	1	1,801,000	3806.8	44,845			4,571		77,310			(33,542)		2,906		0001
Purchased Call/S&P 500 INDEX/SPX8218$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/01/2023	1	2,117,282	3857	98,930			8,591		179,794			(75,231)		3,135		0001
Purchased Call/S&P 500 INDEX/SPX8218$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	10/31/2023	1	1,609,590	3879	81,626			6,879		147,790			(62,246)		2,345		0001
Purchased Call/S&P 500 INDEX/SPX8219$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2022	11/15/2023	1	2,490,840	3992	136,163			17,068		189,654			(102,404)		4,421		0001
Purchased Call/S&P 500 INDEX/SPX8219$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1	4,419,000	3949.94	52,144			7,326		78,542			(39,001)		8,340		0001
Purchased Call/S&P 500 INDEX/SPX8219$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023	1	1,510,308	3954	56,242			7,363		84,109			(42,532)		2,738		0001
Purchased Call/S&P 500 INDEX/SPX8219$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023	1	2,520,495	3951	145,904			19,102		206,801			(110,338)		4,570		0001
Purchased Call/S&P 500 INDEX/SPX8219$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	7,986,000	4003.58	94,235			13,536		136,907			(70,482)		15,216		0001
Purchased Call/S&P 500 INDEX/SPX821A$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	1,989,000	4003.58	30,233			4,343		43,920			(22,612)		3,790		0001
Purchased Call/S&P 500 INDEX/SPX821A$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	43,454	4003.58	4,793			688		3,645			(3,585)		83		0001
Purchased Call/S&P 500 INDEX/SPX821A$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/21/2023	1	3,977,590	3950	189,920			26,831		271,473			(142,440)		7,507		0001
Purchased Call/S&P 500 INDEX/SPX821A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023	1	2,950,213	3965	167,973			23,330		230,829			(126,327)		5,514		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821A$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023	1	2,097,665	.3965	128,134			17,796		172,319			(96,366)		3,921		0001
Purchased Call/S&P 500 INDEX/SPX821A$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/23/2022	11/20/2023	1	2,395,065	.3965	126,737			17,750		172,814			(95,578)		4,476		0001
Purchased Call/S&P 500 INDEX/SPX821A$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	1	1,994,720	.3950	126,407			18,008		167,312			(95,066)		3,764		0001
Purchased Call/S&P 500 INDEX/SPX821A$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	2,921,000	4026.12	62,217			9,333		87,042			(46,663)		5,669		0001
Purchased Call/S&P 500 INDEX/SPX821A$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	2,544,000	4026.12	63,854			9,578		89,027			(47,891)		4,938		0001
Purchased Call/S&P 500 INDEX/SPX821B$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2022	11/27/2023	1	1,807,769	.4026	93,455			14,756		124,988			(70,284)		3,603		0001
Purchased Call/S&P 500 INDEX/SPX821B$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	1	2,425,000	4076.57	36,618			6,187		48,742			(27,388)		4,997		0001
Purchased Call/S&P 500 INDEX/SPX821B$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	1	1,460,679	.4080	56,421			9,403		70,690			(42,316)		2,986		0001
Purchased Call/S&P 500 INDEX/SPX821B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	1	7,338,000	3941.26	87,322			15,877		128,350			(65,312)		15,719		0001
Purchased Call/S&P 500 INDEX/SPX821B$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	1	2,350,000	3941.26	36,660			6,665		54,073			(27,420)		5,034		0001
Purchased Call/S&P 500 INDEX/SPX821B$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	1	2,062,000	3941.26	39,178			7,123		57,777			(29,303)		4,417		0001
Purchased Call/S&P 500 INDEX/SPX821B$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	1	3,934,000	3941.26	90,875			16,523		134,375			(67,970)		8,427		0001
Purchased Call/S&P 500 INDEX/SPX821B$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	1	2,740,000	3941.26	69,322			12,604		102,393			(51,849)		5,870		0001
Purchased Call/S&P 500 INDEX/SPX821B$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/01/2023	1	3,485,137	.4076	171,009			29,138		219,951			(129,681)		7,182		0001
Purchased Call/S&P 500 INDEX/SPX821B$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/04/2023	1	3,603,455	.4072	183,230			32,484		234,513			(137,801)		7,603		0001
Purchased Call/S&P 500 INDEX/SPX821B$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/05/2023	1	2,555,259	.3999	121,263			21,774		173,150			(90,947)		5,433		0001
Purchased Call/S&P 500 INDEX/SPX821C$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	1	8,278,000	3995.32	98,508			20,082		138,827			(73,679)		18,762		0001
Purchased Call/S&P 500 INDEX/SPX821C$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	1	3,789,000	3995.32	67,823			13,826		95,491			(50,728)		8,588		0001
Purchased Call/S&P 500 INDEX/SPX821C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	1	5,104,000	3995.32	117,902			24,035		166,229			(88,185)		11,568		0001
Purchased Call/S&P 500 INDEX/SPX821C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	1	1,766,000	3995.32	45,563			9,288		64,166			(34,078)		4,003		0001
Purchased Call/S&P 500 INDEX/SPX821D$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	1,432,185	.3902	62,273			12,973		99,022			(46,704)		3,268		0001
Purchased Call/S&P 500 INDEX/SPX821D$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/14/2023	1	2,608,944	.3995	72,085			14,859		115,317			(54,212)		5,913		0001
Purchased Call/S&P 500 INDEX/SPX821D$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/14/2023	1	2,457,003	.3995	120,632			24,866		186,721			(90,723)		5,569		0001
Purchased Call/S&P 500 INDEX/SPX821D$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/13/2023	1	1,567,664	.4020	69,865			14,246		108,387			(52,688)		3,529		0001
Purchased Call/S&P 500 INDEX/SPX821D$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	2,540,000	3844.82	29,464			6,730		45,423			(22,098)		6,056		0001
Purchased Call/S&P 500 INDEX/SPX821D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	2,998,000	3844.82	47,368			10,820		73,317			(35,526)		7,148		0001
Purchased Call/S&P 500 INDEX/SPX821D$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	1	2,458,000	3844.82	29,250			6,930		45,013			(21,699)		6,000		0001
Purchased Call/S&P 500 INDEX/SPX821D$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	1	2,682,000	3844.82	47,740			11,310		73,700			(35,416)		6,547		0001
Purchased Call/S&P 500 INDEX/SPX821E$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	1	2,872,000	3844.82	65,194			15,446		101,097			(48,364)		7,011		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023	1	1,271,860	.3835	137,867			31,578		170,936			(104,549)		3,033		0001
Purchased Call/S&P 500 INDEX/SPX821ES6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/22/2023	1	1,964,708	.3822	102,913			23,638		168,979			(78,260)		4,684		0001
Purchased Call/S&P 500 INDEX/SPX821ES7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023	1	1,485,749	.3829	70,053			16,836		114,292			(52,540)		3,648		0001
Purchased Call/S&P 500 INDEX/SPX821ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/26/2023	1	2,045,444	.3845	100,527			23,948		165,334			(75,603)		4,993		0001
Purchased Call/S&P 500 INDEX/SPX821ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/26/2023	1	2,610,633	.3845	148,606			35,402		245,545			(111,761)		6,373		0001
Purchased Call/S&P 500 INDEX/SPX821ESI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	1	2,231,000	3849.28	41,943			10,369		64,764			(31,371)		5,539		0001
Purchased Call/S&P 500 INDEX/SPX821ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	1	7,035,000	3849.28	158,991			39,306		246,107			(118,917)		17,467		0001
Purchased Call/S&P 500 INDEX/SPX821ESK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	1	3,613,000	3849.28	93,938			23,224		146,095			(70,260)		8,970		0001
Purchased Call/S&P 500 INDEX/SPX821ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2023	1	2,037,161	.3829	122,935			29,875		192,758			(92,455)		5,001		0001
Purchased Call/S&P 500 INDEX/SPX821ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	1	1,747,000	3839.5	63,940			16,381		99,497			(47,434)		4,433		0001
Purchased Call/S&P 500 INDEX/SPX821EST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/28/2023	1	3,079,541	.3783	178,494			43,876		289,524			(134,239)		7,603		0001
Purchased Call/S&P 500 INDEX/SPX821ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/27/2023	1	1,945,259	.3829	112,085			27,315		184,063			(84,528)		4,776		0001
Purchased Call/S&P 500 INDEX/SPX821ESV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	1	2,783,029	.3849	130,595			32,376		213,521			(97,947)		6,910		0001
Purchased Call/S&P 500 INDEX/SPX821FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	6,260,000	3824.14	72,616			18,804		111,976			(53,716)		15,968		0001
Purchased Call/S&P 500 INDEX/SPX821FS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	2,685,000	3824.14	45,914			11,889		71,560			(33,963)		6,849		0001
Purchased Call/S&P 500 INDEX/SPX821FSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/28/2023	1	1,883,557	.3805	82,700			20,385		131,923			(62,198)		4,650		0001
Purchased Call/S&P 500 INDEX/SPX821FSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	1	1,897,695	.3849	56,399			14,021		90,164			(42,299)		4,712		0001
Purchased Call/S&P 500 INDEX/SPX821FSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	1	2,255,678	.3849	125,410			31,177		204,995			(94,057)		5,600		0001
Purchased Call/S&P 500 INDEX/SPX821FSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	1	1,816,084	.3840	83,953			20,871		136,317			(62,965)		4,509		0001
Purchased Call/S&P 500 INDEX/SPX821FSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1	3,445,000	3852.97	77,857			20,376		119,953			(57,380)		8,834		0001
Purchased Call/S&P 500 INDEX/SPX821FSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024	1	7,677,000	3808.1	173,500			46,139		271,724			(127,392)		19,788		0001
Purchased Call/S&P 500 INDEX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	740,767	3895.08	78,003			21,273		90,375			(56,749)		1,939		0001
Purchased Call/S&P 500 INDEX/SPX821FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	1	4,393,000	3892.09	52,277			14,401		76,299			(37,811)		11,554		0001
Purchased Call/S&P 500 INDEX/SPX821FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	1	4,520,000	3892.09	103,960			28,639		154,196			(75,193)		11,888		0001
Purchased Call/S&P 500 INDEX/SPX821GS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,852,174	.3983	110,242			31,718		145,871			(78,394)		4,943		0001
Purchased Call/S&P 500 INDEX/SPX821GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024	1	1,374,910	.3997	69,959			20,184		96,691			(49,693)		3,670		0001
Purchased Call/S&P 500 INDEX/SPX821GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024	1	2,070,011	.3996	120,471			34,758		164,853			(85,572)		5,525		0001
Purchased Call/S&P 500 INDEX/SPX821GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/16/2024	1	1,707,611	.3999	99,077			29,366		135,621			(69,599)		4,644		0001
Purchased Call/S&P 500 INDEX/SPX821GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2023	01/17/2024	1	2,733,423	.3990	151,769			45,657		217,927			(106,196)		7,469		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821GSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/17/2024	1	2,364,302	.3987		115,659		34,891		159,369			(80,833)		6,460		0001
Purchased Call/S&P 500 INDEX/SPX821GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	1	4,617,000	4019.81		111,270		34,944		144,833			(76,212)		12,958		0001
Purchased Call/S&P 500 INDEX/SPX821GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	1	3,520,000	4019.81		94,688		29,737		123,257			(64,855)		9,879		0001
Purchased Call/S&P 500 INDEX/SPX821GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	4,268,000	4016.95		53,350		16,902		68,897			(36,395)		12,030		0001
Purchased Call/S&P 500 INDEX/SPX821GSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	2,129,000	4016.95		34,277		10,859		44,332			(23,383)		6,001		0001
Purchased Call/S&P 500 INDEX/SPX821GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	2,458,000	4016.95		52,355		16,586		68,047			(35,716)		6,928		0001
Purchased Call/S&P 500 INDEX/SPX821HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	6,094,000	4016.95		147,475		46,721		191,395			(100,606)		17,177		0001
Purchased Call/S&P 500 INDEX/SPX821HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	2,694,000	4016.22		59,807		19,112		77,542			(40,636)		7,626		0001
Purchased Call/S&P 500 INDEX/SPX821HS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	7,811,000	4016.22		189,026		60,405		245,119			(128,434)		22,112		0001
Purchased Call/S&P 500 INDEX/SPX821HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	3,540,000	4016.22		95,580		30,543		124,025			(64,942)		10,021		0001
Purchased Call/S&P 500 INDEX/SPX821HS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/22/2024	1	1,612,880	.3973		87,534		27,476		113,377			(59,968)		4,507		0001
Purchased Call/S&P 500 INDEX/SPX821HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/23/2024	1	2,158,486	.4020		126,270		39,875		161,126			(86,267)		6,058		0001
Purchased Call/S&P 500 INDEX/SPX821HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2023	01/24/2024	1	2,097,157	.4018		125,405		40,172		156,093			(85,331)		5,911		0001
Purchased Call/S&P 500 INDEX/SPX821HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2023	01/25/2024	1	2,128,597	.4016		111,544		35,942		140,193			(75,690)		6,026		0001
Purchased Call/S&P 500 INDEX/SPX821HSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	2,929,000	4070.56		50,086		16,278		61,842			(33,849)		8,327		0001
Purchased Call/S&P 500 INDEX/SPX821HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	3,491,000	4070.56		90,068		29,272		110,978			(60,870)		9,925		0001
Purchased Call/S&P 500 INDEX/SPX821HSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024	1	3,101,000	4070.56		59,539		19,682		73,397			(39,909)		8,927		0001
Purchased Call/S&P 500 INDEX/SPX821HSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/25/2024	1	1,397,818	.4017		49,851		16,108		61,030			(33,783)		3,957		0001
Purchased Call/S&P 500 INDEX/SPX821HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	3,467,607	.4060		182,312		59,251		217,942			(123,211)		9,858		0001
Purchased Call/S&P 500 INDEX/SPX821HSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	2,605,000	4017.77		32,823		10,941		41,868			(21,852)		7,530		0001
Purchased Call/S&P 500 INDEX/SPX821HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	3,522,000	4017.77		60,226		20,075		77,087			(40,096)		10,181		0001
Purchased Call/S&P 500 INDEX/SPX821HSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	2,210,000	4017.77		70,499		23,500		90,534			(46,935)		6,388		0001
Purchased Call/S&P 500 INDEX/SPX821HSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024	1	2,192,632	.4060		70,292		22,908		89,131			(47,316)		6,233		0001
Purchased Call/S&P 500 INDEX/SPX821HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024	1	2,135,136	.4067		114,749		37,397		141,903			(77,241)		6,070		0001
Purchased Call/S&P 500 INDEX/SPX821HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,770,000	4076.6		34,902		11,730		42,766			(23,141)		8,040		0001
Purchased Call/S&P 500 INDEX/SPX821HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,396,000	4076.6		39,245		13,190		48,154			(26,020)		6,780		0001
Purchased Call/S&P 500 INDEX/SPX821HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,268,000	4076.6		68,267		22,944		83,064			(45,262)		6,583		0001
Purchased Call/S&P 500 INDEX/SPX821HSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/26/2024	1	2,579,513	.4062		123,381		40,323		151,336			(82,939)		7,333		0001
Purchased Call/S&P 500 INDEX/SPX821HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024	1	2,507,465	.4071		83,899		27,889		103,106			(55,933)		7,219		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024	1	1,440,978	4071		82,110		27,294		98,166			(54,740)		4,148		0001
Purchased Call/S&P 500 INDEX/SPX821IS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/30/2024	1	2,414,680	4018		126,973		42,441		156,673			(84,416)		6,980		0001
Purchased Call/S&P 500 INDEX/SPX821IS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	7,598,000	4119.21		96,495		32,697		113,311			(63,713)		22,143		0001
Purchased Call/S&P 500 INDEX/SPX821IS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	2,956,000	4119.21		49,070		16,627		57,721			(32,399)		8,615		0001
Purchased Call/S&P 500 INDEX/SPX821IS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	6,491,000	4119.21		158,380		53,666		186,225			(104,574)		18,917		0001
Purchased Call/S&P 500 INDEX/SPX821IS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	2,276,000	4119.21		64,411		21,825		75,555			(42,529)		6,633		0001
Purchased Call/S&P 500 INDEX/SPX821IS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/26/2024	1	1,717,776	4071		53,548		17,549		63,150			(35,947)		4,883		0001
Purchased Call/S&P 500 INDEX/SPX821IS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024	1	1,454,433	4018		52,805		17,699		62,594			(35,058)		4,204		0001
Purchased Call/S&P 500 INDEX/SPX821IS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024	1	2,462,893	4018		162,886		54,596		186,607			(108,142)		7,119		0001
Purchased Call/S&P 500 INDEX/SPX821ISA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	3,567,025	4077		183,943		61,992		210,875			(121,786)		10,353		0001
Purchased Call/S&P 500 INDEX/SPX821ISQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1	2,110,000	4164		55,915		19,871		62,226			(36,000)		6,296		0001
Purchased Call/S&P 500 INDEX/SPX821ISR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1	2,582,000	4164		84,173		29,913		92,652			(54,194)		7,705		0001
Purchased Call/S&P 500 INDEX/SPX821JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,348,000	4090.46		51,656		18,797		62,458			(32,924)		7,060		0001
Purchased Call/S&P 500 INDEX/SPX821JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	18,158,000	4090.46		441,239		160,562		532,798			(281,230)		54,598		0001
Purchased Call/S&P 500 INDEX/SPX821JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,026,000	4090.46		52,068		18,947		62,869			(33,186)		6,092		0001
Purchased Call/S&P 500 INDEX/SPX821JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,402,000	4090.46		67,977		24,736		81,718			(43,326)		7,222		0001
Purchased Call/S&P 500 INDEX/SPX821JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,264,000	4090.46		67,694		24,633		81,453			(43,145)		6,807		0001
Purchased Call/S&P 500 INDEX/SPX821JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	1	5,931,000	4090.46		144,123		53,203		174,102			(91,108)		18,035		0001
Purchased Call/S&P 500 INDEX/SPX821JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	1	3,767,000	4090.46		109,620		40,466		131,933			(69,296)		11,455		0001
Purchased Call/S&P 500 INDEX/SPX821JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/08/2024	1	1,968,337	4118		103,822		37,596		119,703			(66,354)		5,896		0001
Purchased Call/S&P 500 INDEX/SPX821JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/07/2024	1	1,773,864	4164		65,924		23,755		77,306			(42,249)		5,293		0001
Purchased Call/S&P 500 INDEX/SPX821JSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2023	02/08/2024	1	1,713,030	4118		59,243		21,513		67,687			(37,685)		5,131		0001
Purchased Call/S&P 500 INDEX/SPX821JSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	3,765,000	4136.13		47,439		17,773		54,981			(29,633)		11,533		0001
Purchased Call/S&P 500 INDEX/SPX821JSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	1,895,000	4136.13		26,720		10,011		30,991			(16,691)		5,805		0001
Purchased Call/S&P 500 INDEX/SPX821JSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	2,025,000	4136.13		41,310		15,477		47,600			(25,805)		6,203		0001
Purchased Call/S&P 500 INDEX/SPX821JSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	4,143,000	4136.13		101,504		38,029		116,341			(63,405)		12,691		0001
Purchased Call/S&P 500 INDEX/SPX821JSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	2,262,000	4136.13		58,586		21,950		67,126			(36,596)		6,929		0001
Purchased Call/S&P 500 INDEX/SPX821JSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2023	02/16/2024	1	1,635,000	4090.41		49,868		19,116		59,115			(30,877)		5,045		0001
Purchased Call/S&P 500 INDEX/SPX821JSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	3,096,000	4079.09		59,443		22,850		72,926			(36,744)		9,553		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821JS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	4,264,000	4079.09		129,199		49,664		157,140			(79,862)		13,157		0001
Purchased Call/S&P 500 INDEX/SPX821KS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	6,957,000	3991.05		86,267		34,222		111,622			(51,996)		21,924		0001
Purchased Call/S&P 500 INDEX/SPX821KS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	2,444,000	3991.05		40,570		16,094		52,523			(24,453)		7,702		0001
Purchased Call/S&P 500 INDEX/SPX821KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	8,068,000	3991.05		194,439		77,133		252,860			(117,196)		25,426		0001
Purchased Call/S&P 500 INDEX/SPX821KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	3,176,000	3991.05		85,752		34,017		111,259			(51,686)		10,009		0001
Purchased Call/S&P 500 INDEX/SPX821KSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	4,187,000	3970.04		82,484		33,223		108,802			(49,400)		13,240		0001
Purchased Call/S&P 500 INDEX/SPX821KSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	3,048,000	3970.04		77,419		31,183		102,378			(46,366)		9,639		0001
Purchased Call/S&P 500 INDEX/SPX821KSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	2,563,000	3970.04		94,575		38,093		125,141			(56,641)		8,105		0001
Purchased Call/S&P 500 INDEX/SPX821KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	2,673,000	3970.04		105,316		42,419		139,776			(63,074)		8,453		0001
Purchased Call/S&P 500 INDEX/SPX821KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	1	2,271,000	3970.04		39,288		16,018		51,968			(23,337)		7,255		0001
Purchased Call/S&P 500 INDEX/SPX821KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	1	8,532,000	3970.04		204,768		83,487		270,489			(121,633)		27,256		0001
Purchased Call/S&P 500 INDEX/SPX821KSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2023	02/23/2024	1	2,118,505	4012		119,391		48,222		153,300			(71,106)		6,699		0001
Purchased Call/S&P 500 INDEX/SPX821KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2023	02/16/2024	1	1,702,899	4084		137,285		53,975		147,958			(83,226)		5,254		0001
Purchased Call/S&P 500 INDEX/SPX821LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	01/18/2024	1	3,900,000	4050		245,530		86,611		354,300			(158,687)		10,705		0001
Purchased Call/S&P 500 INDEX/SPX821LSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	7,612,000	3919.29		92,866		42,096		124,693			(50,747)		25,667		0001
Purchased Call/S&P 500 INDEX/SPX821LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,180,000	3919.29		30,956		14,032		41,832			(16,916)		7,351		0001
Purchased Call/S&P 500 INDEX/SPX821LST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,446,000	3919.29		50,388		22,841		68,217			(27,534)		8,248		0001
Purchased Call/S&P 500 INDEX/SPX821LSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	4,613,000	3919.29		108,867		49,349		148,372			(59,490)		15,555		0001
Purchased Call/S&P 500 INDEX/SPX821LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,948,000	3919.29		78,712		35,680		107,264			(43,012)		9,940		0001
Purchased Call/S&P 500 INDEX/SPX821LSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/12/2024	1	1,548,498	3862		52,174		23,493		72,508			(28,667)		5,190		0001
Purchased Call/S&P 500 INDEX/SPX821MS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,193,000	3891.93		34,649		15,802		46,967			(18,839)		7,417		0001
Purchased Call/S&P 500 INDEX/SPX821MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,082,000	3891.93		43,514		19,844		59,565			(23,659)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX821MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	5,356,000	3891.93		127,473		58,133		174,344			(69,309)		18,114		0001
Purchased Call/S&P 500 INDEX/SPX821MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,705,000	3891.93		68,166		31,087		93,340			(37,063)		9,148		0001
Purchased Call/S&P 500 INDEX/SPX821MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,112,000	3891.93		58,925		26,872		81,071			(32,038)		7,143		0001
Purchased Call/S&P 500 INDEX/SPX821MS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,551,000	3891.93		80,357		36,646		110,619			(43,691)		8,628		0001
Purchased Call/S&P 500 INDEX/SPX821MS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/12/2024	1	1,513,743	3862		51,532		23,268		71,787			(28,251)		5,073		0001
Purchased Call/S&P 500 INDEX/SPX821MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/14/2024	1	1,665,698	3919		56,674		25,761		79,586			(30,899)		5,617		0001
Purchased Call/S&P 500 INDEX/SPX821MS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2024	1	2,010,596	3919		67,013		30,714		88,874			(36,452)		6,780		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821MSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2023	03/15/2024	1	1,712,781	.3928		184,302		85,458		219,930			(98,806)		5,793		0001
Purchased Call/S&P 500 INDEX/SPX821MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,295,000	3936.97		52,829		25,108		69,457			(27,713)		14,827		0001
Purchased Call/S&P 500 INDEX/SPX821MSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	5,640,000	3936.97		136,488		64,869		178,954			(71,600)		19,471		0001
Purchased Call/S&P 500 INDEX/SPX821MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,875,000	3936.97		135,525		64,412		178,602			(71,095)		16,830		0001
Purchased Call/S&P 500 INDEX/SPX821MSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	03/19/2024	1	1,601,906	.3917		76,164		36,167		99,803			(40,186)		5,482		0001
Purchased Call/S&P 500 INDEX/SPX821NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	1	2,481,000	4027.81		77,159		38,048		96,226			(39,108)		8,711		0001
Purchased Call/S&P 500 INDEX/SPX821NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	1	2,300,000	4027.81		81,420		40,149		101,605			(41,268)		8,076		0001
Purchased Call/S&P 500 INDEX/SPX821NS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/27/2024	1	2,366,200	.3977		80,301		39,485		100,898			(40,812)		8,285		0001
Purchased Call/S&P 500 INDEX/SPX821NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024	1	3,035,000	4050.83		82,856		41,198		102,476			(41,883)		10,657		0001
Purchased Call/S&P 500 INDEX/SPX821NSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	1	2,045,669	.4051		116,867		58,434		133,687			(58,434)		7,183		0001
Purchased Call/S&P 500 INDEX/SPX821NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	1	2,651,000	4100.6		90,929		46,464		106,447			(44,471)		9,488		0001
Purchased Call/S&P 500 INDEX/SPX821NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/02/2024	1	1,586,194	.4109		79,134		40,334		93,183			(38,804)		5,646		0001
Purchased Call/S&P 500 INDEX/SPX821NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2024	1	1,783,761	.4101		89,288		45,751		105,191			(43,543)		6,384		0001
Purchased Call/S&P 500 INDEX/SPX821NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	04/12/2024	1	2,066,435	.4092		68,569		36,951		78,173			(31,836)		7,552		0001
Purchased Call/S&P 500 INDEX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	1	2,703,000	4154.87		93,794		51,535		102,566			(42,284)		10,029		0001
Purchased Call/S&P 500 INDEX/SPX8210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	1	1,931,000	4154.87		77,240		42,440		84,243			(34,821)		7,165		0001
Purchased Call/S&P 500 INDEX/SPX8210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2023	04/24/2024	1	1,484,688	.4136		65,837		37,465		77,033			(28,397)		5,590		0001
Purchased Call/S&P 500 INDEX/SPX8210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	3,887,000	4135.35		49,365		28,443		55,434			(21,098)		14,707		0001
Purchased Call/S&P 500 INDEX/SPX8210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	1,982,000	4135.35		34,883		20,099		39,118			(14,909)		7,499		0001
Purchased Call/S&P 500 INDEX/SPX8210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	7,603,000	4135.35		188,554		108,641		210,444			(80,588)		28,766		0001
Purchased Call/S&P 500 INDEX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	2,720,000	4135.35		79,424		45,762		88,307			(33,946)		10,291		0001
Purchased Call/S&P 500 INDEX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	3,525,000	4135.35		136,065		78,398		150,720			(58,154)		13,337		0001
Purchased Call/S&P 500 INDEX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/24/2024	1	1,683,775	.4137		55,995		32,131		62,549			(24,064)		6,340		0001
Purchased Call/S&P 500 INDEX/SPX8210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	1	4,279,000	4167.87		55,199		32,301		59,648			(22,924)		16,382		0001
Purchased Call/S&P 500 INDEX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	1	2,106,000	4167.87		77,922		45,597		83,344			(32,361)		8,063		0001
Purchased Call/S&P 500 INDEX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2023	05/01/2024	1	3,563,707	.4168		192,580		113,314		211,259			(79,360)		13,644		0001
Purchased Call/S&P 500 INDEX/SPX821PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	1	2,092,000	4061.22		79,287		47,221		94,140			(32,366)		8,047		0001
Purchased Call/S&P 500 INDEX/SPX821PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	1	2,186,000	4136.25		28,418		16,972		31,864			(11,555)		8,408		0001
Purchased Call/S&P 500 INDEX/SPX821PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	1	3,745,000	4136.25		71,530		42,719		80,068			(29,083)		14,405		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	1	9,117,000	4136.25		225,190		134,488		251,974			(91,561)		35,067		0001
Purchased Call/S&P 500 INDEX/SPX821PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	3,251,000	4136.25		65,995		39,634		73,878			(26,614)		12,591		0001
Purchased Call/S&P 500 INDEX/SPX821PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	8,283,000	4136.25		204,590		122,867		229,048			(82,505)		32,080		0001
Purchased Call/S&P 500 INDEX/SPX821PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	1	2,372,000	4136.25		42,459		25,545		47,531			(17,076)		9,208		0001
Purchased Call/S&P 500 INDEX/SPX821PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	1	5,791,000	4136.25		143,038		86,058		160,098			(57,526)		22,480		0001
Purchased Call/S&P 500 INDEX/SPX821PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	2,360,000	4137.64		36,580		22,310		40,740			(14,292)		9,223		0001
Purchased Call/S&P 500 INDEX/SPX821PSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	3,539,000	4137.64		76,442		46,621		84,799			(29,867)		13,831		0001
Purchased Call/S&P 500 INDEX/SPX821PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	10,150,000	4137.64		251,720		153,522		279,643			(98,350)		39,668		0001
Purchased Call/S&P 500 INDEX/SPX821PSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	2,260,000	4137.64		63,280		38,594		70,219			(24,724)		8,833		0001
Purchased Call/S&P 500 INDEX/SPX821PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	1,987,000	4137.64		70,539		43,021		78,263			(27,560)		7,766		0001
Purchased Call/S&P 500 INDEX/SPX821PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	1	5,389,000	4130.62		133,647		82,187		149,224			(51,994)		21,061		0001
Purchased Call/S&P 500 INDEX/SPX821PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	1	2,899,000	4130.62		109,872		67,567		122,625			(42,745)		11,330		0001
Purchased Call/S&P 500 INDEX/SPX821PSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2024	1	1,989,559	4119		66,036		40,539		73,907			(25,761)		7,758		0001
Purchased Call/S&P 500 INDEX/SPX8210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024	1	2,478,446	4138		133,493		82,321		151,283			(51,710)		9,686		0001
Purchased Call/S&P 500 INDEX/SPX8210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024	1	2,784,038	4131		131,073		80,828		148,662			(50,773)		10,881		0001
Purchased Call/S&P 500 INDEX/SPX8210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/15/2024	1	1,867,000	4136.28		57,690		35,977		63,327			(21,752)		7,378		0001
Purchased Call/S&P 500 INDEX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	2,025,000	4109.9		29,160		18,265		32,688			(10,915)		8,020		0001
Purchased Call/S&P 500 INDEX/SPX8210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	2,070,000	4109.9		41,193		25,802		46,237			(15,419)		8,198		0001
Purchased Call/S&P 500 INDEX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	6,246,473	4159		81,589		51,756		86,936			(30,177)		24,793		0001
Purchased Call/S&P 500 INDEX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,644,978	4159		38,567		24,465		41,106			(14,265)		10,498		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,649,136	4159		51,578		32,718		55,136			(19,077)		10,515		0001
Purchased Call/S&P 500 INDEX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,765,582	4159		62,756		39,809		67,066			(23,211)		10,977		0001
Purchased Call/S&P 500 INDEX/SPX8210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	10,970,835	4159		277,386		175,959		296,374			(102,595)		43,544		0001
Purchased Call/S&P 500 INDEX/SPX8210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,674,089	4159		75,514		47,902		80,712			(27,930)		10,614		0001
Purchased Call/S&P 500 INDEX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	3,053,000	4198.05		65,640		41,638		68,833			(24,278)		12,118		0001
Purchased Call/S&P 500 INDEX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	3,498,000	4198.05		87,800		55,696		91,811			(32,474)		13,884		0001
Purchased Call/S&P 500 INDEX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	3,597,000	4198.05		106,112		67,312		110,571			(39,247)		14,277		0001
Purchased Call/S&P 500 INDEX/SPX8210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,265,000	4198.05		84,485		53,593		87,658			(31,248)		8,990		0001
Purchased Call/S&P 500 INDEX/SPX821RS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	1	2,324,000	4191.98		52,290		33,471		54,872			(19,040)		9,304		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	3,644,000	4192.63		47,736		30,688		49,642			(17,086)		14,620		0001
Purchased Call/S&P 500 INDEX/SPX821RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	2,309,000	4192.63		47,335		30,429		49,386			(16,942)		9,264		0001
Purchased Call/S&P 500 INDEX/SPX821RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	2,516,000	4192.63		63,906		41,083		66,366			(22,874)		10,094		0001
Purchased Call/S&P 500 INDEX/SPX821RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	5,430,000	4151.28		71,133		46,632		75,979			(24,945)		21,877		0001
Purchased Call/S&P 500 INDEX/SPX821RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	2,284,000	4151.28		38,600		25,304		41,206			(13,536)		9,202		0001
Purchased Call/S&P 500 INDEX/SPX821RSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	2,250,000	4151.28		61,875		40,563		66,182			(21,699)		9,065		0001
Purchased Call/S&P 500 INDEX/SPX821RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	2,871,000	4151.28		89,862		58,910		96,064			(31,513)		11,567		0001
Purchased Call/S&P 500 INDEX/SPX821RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	1,952,000	4151.28		91,939		60,271		97,904			(32,242)		7,865		0001
Purchased Call/S&P 500 INDEX/SPX821RSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024	1	1,612,631	.4146		56,596		37,047		60,293			(19,902)		6,484		0001
Purchased Call/S&P 500 INDEX/SPX821RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024	1	2,362,981	.4146		136,595		89,414		144,482			(48,033)		9,500		0001
Purchased Call/S&P 500 INDEX/SPX821S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	4,930,000	4205.45		105,995		69,679		108,927			(36,982)		19,863		0001
Purchased Call/S&P 500 INDEX/SPX821S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	4,534,000	4205.45		134,206		88,225		137,194			(46,825)		18,268		0001
Purchased Call/S&P 500 INDEX/SPX821S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	2,074,000	4205.45		77,982		51,264		79,223			(27,208)		8,356		0001
Purchased Call/S&P 500 INDEX/SPX821S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	3,924,000	4205.45		186,782		122,787		188,399			(65,169)		15,810		0001
Purchased Call/S&P 500 INDEX/SPX821S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	1	2,042,000	4205.45		42,678		28,217		43,904			(14,728)		8,296		0001
Purchased Call/S&P 500 INDEX/SPX821S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	1	4,900,000	4205.45		124,950		82,612		128,004			(43,121)		19,908		0001
Purchased Call/S&P 500 INDEX/SPX821S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	1	2,025,000	4205.45		59,333		39,228		60,777			(20,476)		8,227		0001
Purchased Call/S&P 500 INDEX/SPX821S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024	1	2,049,000	4205.45		63,724		42,191		65,087			(21,932)		8,342		0001
Purchased Call/S&P 500 INDEX/SPX821S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024	1	1,861,000	4205.45		86,723		57,418		87,750			(29,848)		7,577		0001
Purchased Call/S&P 500 INDEX/SPX821SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	3,242,809	.4115		123,354		81,090		127,833			(43,038)		13,065		0001
Purchased Call/S&P 500 INDEX/SPX821SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024	1	2,807,000	4179.83		130,806		87,324		136,455			(43,602)		11,475		0001
Purchased Call/S&P 500 INDEX/SPX821SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	12/15/2023	1	8,360,000	.4000		40,580		15,769		22,326			(24,925)		19,074		0001
Purchased Call/S&P 500 INDEX/SPX821SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	01/05/2024	1	16,720,000	.3950		76,120		34,147		41,795			(42,250)		43,097		0001
Purchased Call/S&P 500 INDEX/SPX821SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/31/2024	1	5,295,000	4221.02		134,493		90,531		136,372			(44,585)		21,646		0001
Purchased Call/S&P 500 INDEX/SPX821SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	4,729,000	4282.37		62,423		42,135		59,975			(20,579)		19,332		0001
Purchased Call/S&P 500 INDEX/SPX821SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	2,059,000	4282.37		41,180		27,797		39,603			(13,576)		8,417		0001
Purchased Call/S&P 500 INDEX/SPX821SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	5,440,000	4282.37		138,176		93,269		132,440			(45,553)		22,239		0001
Purchased Call/S&P 500 INDEX/SPX821SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,885,000	4282.37		54,665		36,899		52,065			(18,021)		7,706		0001
Purchased Call/S&P 500 INDEX/SPX821T$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	4,395,000	4282.37		196,017		132,311		183,600			(64,621)		17,967		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821T$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	2,898,000	4282.37		138,524		93,504		129,031			(45,667)		11,847		0001
Purchased Call/S&P 500 INDEX/SPX821T$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	2,629,000	4282.37		36,280		24,587		34,981			(11,863)		10,813		0001
Purchased Call/S&P 500 INDEX/SPX821T$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	2,345,000	4282.37		50,418		34,167		48,553			(16,485)		9,645		0001
Purchased Call/S&P 500 INDEX/SPX821T$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	13,252,000	4282.37		336,601		228,110		323,100			(110,060)		54,507		0001
Purchased Call/S&P 500 INDEX/SPX821T$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	3,092,000	4282.37		92,451		62,653		88,023			(30,229)		12,718		0001
Purchased Call/S&P 500 INDEX/SPX821T$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	3,730,000	4282.37		137,264		93,022		130,126			(44,882)		15,342		0001
Purchased Call/S&P 500 INDEX/SPX821T$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	2,327,000	4282.37		39,559		26,844		37,969			(12,900)		9,591		0001
Purchased Call/S&P 500 INDEX/SPX821T$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,655,213	4180		60,822		41,055		59,287			(20,051)		6,767		0001
Purchased Call/S&P 500 INDEX/SPX821T$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,958,553	4221		105,453		71,181		99,985			(34,765)		8,007		0001
Purchased Call/S&P 500 INDEX/SPX821T$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	1	3,777,000	4283.85		49,856		34,105		47,861			(15,801)		15,629		0001
Purchased Call/S&P 500 INDEX/SPX821T$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024	1	2,756,595	4274		92,732		63,529		89,452			(29,297)		11,384		0001
Purchased Call/S&P 500 INDEX/SPX821T$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024	1	1,722,337	4274		91,731		62,843		86,487			(28,981)		7,113		0001
Purchased Call/S&P 500 INDEX/SPX821U$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	1	3,711,000	4372.59		107,248		75,722		91,974			(31,647)		15,600		0001
Purchased Call/S&P 500 INDEX/SPX821U$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	1	2,638,000	4372.59		97,606		68,914		82,458			(28,802)		11,089		0001
Purchased Call/S&P 500 INDEX/SPX821U$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/15/2023	06/13/2024	1	2,951,781	4367		174,726		124,596		134,548			(51,362)		12,384		0001
Purchased Call/S&P 500 INDEX/SPX821U$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	06/17/2024	1	3,419,000	4409.59		62,568		44,938		52,437			(18,071)		14,456		0001
Purchased Call/S&P 500 INDEX/SPX821U$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	6,781,000	4388.71		89,509		64,673		77,849			(24,945)		28,835		0001
Purchased Call/S&P 500 INDEX/SPX821U$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	2,686,000	4388.71		44,050		31,828		38,069			(12,276)		11,422		0001
Purchased Call/S&P 500 INDEX/SPX821U$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	5,595,000	4388.71		126,447		91,361		108,138			(35,239)		23,792		0001
Purchased Call/S&P 500 INDEX/SPX821U$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	5,965,000	4388.71		152,704		110,333		129,934			(42,557)		25,365		0001
Purchased Call/S&P 500 INDEX/SPX821U$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	3,049,000	4388.71		87,201		63,005		73,639			(24,302)		12,965		0001
Purchased Call/S&P 500 INDEX/SPX821U$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	1,992,000	4388.71		69,322		50,087		57,862			(19,319)		8,471		0001
Purchased Call/S&P 500 INDEX/SPX821U$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	4,059,000	4388.71		187,932		135,786		152,026			(52,374)		17,260		0001
Purchased Call/S&P 500 INDEX/SPX821U$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	3,870,000	4388.71		190,404		137,572		152,554			(53,063)		16,456		0001
Purchased Call/S&P 500 INDEX/SPX821U$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/18/2024	1	1,671,235	4410		80,401		58,129		63,568			(22,371)		7,080		0001
Purchased Call/S&P 500 INDEX/SPX821U$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2024	1	2,576,173	4389		130,156		94,300		104,287			(36,016)		10,955		0001
Purchased Call/S&P 500 INDEX/SPX821V$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	6,290,000	4381.89		84,286		61,639		72,773			(23,092)		26,798		0001
Purchased Call/S&P 500 INDEX/SPX821V$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,458,000	4381.89		43,261		31,637		37,088			(11,852)		10,472		0001
Purchased Call/S&P 500 INDEX/SPX821V$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	3,228,000	4381.89		82,960		60,669		70,957			(22,729)		13,752		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	3,023,000	4381.89		87,667		64,111		74,420			(24,018)		12,879		0001
Purchased Call/S&P 500 INDEX/SPX821VSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,148,000	4381.89		93,223		68,174		76,440			(25,541)		9,151		0001
Purchased Call/S&P 500 INDEX/SPX821VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,891,170	4381.89		137,620		100,642		111,631			(37,704)		12,317		0001
Purchased Call/S&P 500 INDEX/SPX821VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,303,000	4381.89		115,150		84,209		92,716			(31,548)		9,812		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	42,118	4381.89		2,203		1,611		1,761			(603)		179		0001
Purchased Call/S&P 500 INDEX/SPX821VSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/18/2024	1	1,680,054	.4410		54,982		40,085		45,513			(15,188)		7,117		0001
Purchased Call/S&P 500 INDEX/SPX821VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024	1	2,409,402	.4389		82,762		60,462		69,311			(22,737)		10,246		0001
Purchased Call/S&P 500 INDEX/SPX821VSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024	1	2,523,508	.4389		140,645		102,749		110,973			(38,639)		10,731		0001
Purchased Call/S&P 500 INDEX/SPX821VSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	4,582,000	4348.33		61,399		45,026		54,863			(16,699)		19,521		0001
Purchased Call/S&P 500 INDEX/SPX821VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	2,120,000	4348.33		38,584		28,295		34,328			(10,494)		9,032		0001
Purchased Call/S&P 500 INDEX/SPX821VSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	6,896,000	4348.33		177,917		130,472		157,658			(48,389)		29,379		0001
Purchased Call/S&P 500 INDEX/SPX821VSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	2,376,000	4348.33		69,142		50,704		60,932			(18,805)		10,123		0001
Purchased Call/S&P 500 INDEX/SPX821VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	3,910,000	4348.33		180,642		132,471		154,654			(49,131)		16,658		0001
Purchased Call/S&P 500 INDEX/SPX821VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	2,756,000	4348.33		136,422		100,043		116,139			(37,104)		11,742		0001
Purchased Call/S&P 500 INDEX/SPX821VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,552,000	4348.33		47,597		35,009		42,599			(12,839)		15,218		0001
Purchased Call/S&P 500 INDEX/SPX821VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,352,000	4348.33		75,420		55,474		67,118			(20,345)		14,361		0001
Purchased Call/S&P 500 INDEX/SPX821VSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	6,044,000	4348.33		155,935		114,696		138,462			(42,064)		25,895		0001
Purchased Call/S&P 500 INDEX/SPX821VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,592,000	4348.33		105,605		77,676		93,212			(28,487)		15,390		0001
Purchased Call/S&P 500 INDEX/SPX821VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,246,000	4348.33		118,479		87,146		103,551			(31,960)		13,907		0001
Purchased Call/S&P 500 INDEX/SPX821VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024	1	4,751,000	4348.33		63,663		46,873		56,999			(17,127)		20,393		0001
Purchased Call/S&P 500 INDEX/SPX821VSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	1	1,695,791	.4382		55,504		40,816		48,356			(14,760)		7,225		0001
Purchased Call/S&P 500 INDEX/SPX821VW0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	1	1,424,114	.4382		69,654		51,222		58,705			(18,523)		6,067		0001
Purchased Call/S&P 500 INDEX/SPX821VW1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	1	1,795,860	.4348		90,542		66,582		77,702			(24,078)		7,651		0001
Purchased Call/S&P 500 INDEX/SPX821VW5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024	1	5,448,000	4376.86		72,458		53,946		63,556			(18,610)		23,515		0001
Purchased Call/S&P 500 INDEX/SPX821VW6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024	1	2,918,000	4376.86		142,398		106,016		117,112			(36,572)		12,595		0001
Purchased Call/S&P 500 INDEX/SPX821VW8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	1	1,939,000	4396.44		77,948		58,515		63,253			(19,861)		8,369		0001
Purchased Call/S&P 500 INDEX/SPX821VW9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	1	2,265,000	4396.44		102,831		77,194		82,307			(26,201)		9,776		0001
Purchased Call/S&P 500 INDEX/SPX821VWA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	1	2,624,000	4396.44		128,051		96,127		101,583			(32,627)		11,326		0001
Purchased Call/S&P 500 INDEX/SPX821VWB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	1	2,491,315	.4378		89,470		67,102		74,595			(22,859)		10,733		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821W\$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	1	1,580,606	.4378		80,012		60,009		64,536			(20,443)		6,810		0001
Purchased Call/S&P 500 INDEX/SPX821W\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	1	2,049,096	.4378		116,775		87,582		92,482			(29,835)		8,828		0001
Purchased Call/S&P 500 INDEX/SPX821W\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	2,422,000	4450.38		40,447		30,533		32,013			(10,223)		10,454		0001
Purchased Call/S&P 500 INDEX/SPX821W\$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	2,221,000	4450.38		84,842		64,045		63,697			(21,444)		9,586		0001
Purchased Call/S&P 500 INDEX/SPX821W\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	2,019,000	4450.38		93,480		70,565		68,357			(23,627)		8,715		0001
Purchased Call/S&P 500 INDEX/SPX821W\$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	4,050,000	4450.38		204,525		154,391		147,196			(51,693)		17,481		0001
Purchased Call/S&P 500 INDEX/SPX821W\$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	07/01/2024	1	2,952,000	4450.38		49,003		37,091		39,102			(12,284)		12,812		0001
Purchased Call/S&P 500 INDEX/SPX821W\$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	07/01/2024	1	1,891,000	4450.38		73,938		55,964		55,416			(18,535)		8,207		0001
Purchased Call/S&P 500 INDEX/SPX821W\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	07/02/2024	1	2,079,000	4450.38		34,719		26,303		27,561			(8,680)		9,039		0001
Purchased Call/S&P 500 INDEX/SPX821W\$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	1,538,754	.4396		91,308		68,926		67,106			(23,078)		6,642		0001
Purchased Call/S&P 500 INDEX/SPX821W\$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	2,141,000	4455.59		109,405		83,184		78,202			(26,604)		9,326		0001
Purchased Call/S&P 500 INDEX/SPX821W\$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	4,202,000	4455.59		194,973		148,244		141,925			(47,411)		18,303		0001
Purchased Call/S&P 500 INDEX/SPX821W\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	06/28/2024	1	2,703,811	.4396		99,765		75,521		78,534			(24,596)		11,670		0001
Purchased Call/S&P 500 INDEX/SPX821W\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	06/28/2024	1	4,365,665	.4396		269,868		204,285		196,966			(66,532)		18,843		0001
Purchased Call/S&P 500 INDEX/SPX821W\$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	1	4,768,000	4446.82		86,778		66,275		69,498			(20,627)		20,843		0001
Purchased Call/S&P 500 INDEX/SPX821W\$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	1	4,684,000	4446.82		228,579		174,574		168,227			(54,334)		20,476		0001
Purchased Call/S&P 500 INDEX/SPX821W\$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/03/2024	1	4,330,833	.4456		210,010		160,118		153,221			(50,195)		18,864		0001
Purchased Call/S&P 500 INDEX/SPX821X\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	1	2,065,000	4411.59		34,073		26,239		28,748			(8,028)		9,027		0001
Purchased Call/S&P 500 INDEX/SPX821X\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	1	2,934,000	4411.59		75,697		58,293		62,755			(17,836)		12,826		0001
Purchased Call/S&P 500 INDEX/SPX821X\$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	1	2,060,000	4411.59		68,186		52,509		55,690			(16,066)		9,005		0001
Purchased Call/S&P 500 INDEX/SPX821X\$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2024	1	2,089,672	.4456		98,664		75,853		74,563			(23,375)		9,102		0001
Purchased Call/S&P 500 INDEX/SPX821X\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2024	1	2,401,563	.4456		134,006		103,024		97,947			(31,748)		10,461		0001
Purchased Call/S&P 500 INDEX/SPX821X\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	2,675,000	4398.95		40,928		31,682		34,986			(9,479)		11,756		0001
Purchased Call/S&P 500 INDEX/SPX821X\$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	3,584,000	4398.95		92,467		71,579		78,054			(21,416)		15,751		0001
Purchased Call/S&P 500 INDEX/SPX821X\$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	2,884,000	4398.95		83,059		64,297		69,684			(19,237)		12,675		0001
Purchased Call/S&P 500 INDEX/SPX821X\$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	1,878,000	4398.95		69,110		53,499		57,047			(16,006)		8,254		0001
Purchased Call/S&P 500 INDEX/SPX821X\$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	4,518,000	4398.95		116,564		90,014		98,166			(27,220)		19,750		0001
Purchased Call/S&P 500 INDEX/SPX821X\$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	3,029,000	4398.95		88,144		68,067		73,712			(20,583)		13,241		0001
Purchased Call/S&P 500 INDEX/SPX821X\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	2,351,000	4398.95		117,315		90,593		93,704			(27,395)		10,277		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821XSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	6,455,000	4398.95		166,539		129,022		140,583			(38,467)		28,419		0001
Purchased Call/S&P 500 INDEX/SPX821XSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	2,942,000	4398.95		84,730		65,642		71,090			(19,571)		12,953		0001
Purchased Call/S&P 500 INDEX/SPX821XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/03/2024	1	1,733,225	.4456		95,935		73,961		68,886			(22,526)		7,550		0001
Purchased Call/S&P 500 INDEX/SPX821XSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	1,649,770	.4447		55,954		43,209		43,742			(13,066)		7,212		0001
Purchased Call/S&P 500 INDEX/SPX821XSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	2,783,709	.4447		148,450		114,636		108,857			(34,665)		12,169		0001
Purchased Call/S&P 500 INDEX/SPX821XSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	1,685,227	.4412		86,565		66,847		66,173			(20,214)		7,367		0001
Purchased Call/S&P 500 INDEX/SPX821XSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	5,161,000	4439.26		69,157		53,958		56,590			(15,305)		22,802		0001
Purchased Call/S&P 500 INDEX/SPX821XSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	3,432,000	4439.26		60,060		46,860		49,003			(13,292)		15,163		0001
Purchased Call/S&P 500 INDEX/SPX821XSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	3,286,000	4439.26		85,107		66,402		68,104			(18,835)		14,518		0001
Purchased Call/S&P 500 INDEX/SPX821XSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	4,324,000	4439.26		128,423		100,198		102,077			(28,421)		19,104		0001
Purchased Call/S&P 500 INDEX/SPX821XST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	2,154,000	4439.26		80,560		62,854		62,687			(17,829)		9,517		0001
Purchased Call/S&P 500 INDEX/SPX821XSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	4,274,000	4439.26		208,571		162,731		157,072			(46,159)		18,883		0001
Purchased Call/S&P 500 INDEX/SPX821XSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	2,630,000	4439.26		62,331		48,632		50,266			(13,795)		11,620		0001
Purchased Call/S&P 500 INDEX/SPX821XSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/09/2024	1	4,764,063	.4399		169,273		131,865		137,578			(37,668)		20,975		0001
Purchased Call/S&P 500 INDEX/SPX821XSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/09/2024	1	4,698,079	.4399		281,557		219,334		214,431			(62,654)		20,684		0001
Purchased Call/S&P 500 INDEX/SPX821YS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	5,915,000	4472.16		79,853		62,522		62,337			(17,454)		26,179		0001
Purchased Call/S&P 500 INDEX/SPX821YS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,968,000	4472.16		59,520		46,602		46,705			(13,010)		17,562		0001
Purchased Call/S&P 500 INDEX/SPX821YS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,198,000	4472.16		94,981		74,367		71,969			(20,761)		14,154		0001
Purchased Call/S&P 500 INDEX/SPX821YS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,438,000	4472.16		174,650		136,746		123,106			(38,175)		15,216		0001
Purchased Call/S&P 500 INDEX/SPX821YS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/10/2024	1	1,697,669	.4410		63,040		49,283		48,741			(13,855)		7,487		0001
Purchased Call/S&P 500 INDEX/SPX821YS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	4,253,000	4505.42		57,416		45,454		42,875			(12,303)		18,824		0001
Purchased Call/S&P 500 INDEX/SPX821YSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	2,779,000	4505.42		46,409		36,741		34,449			(9,945)		12,300		0001
Purchased Call/S&P 500 INDEX/SPX821YSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	2,009,000	4505.42		46,006		36,422		33,671			(9,858)		8,892		0001
Purchased Call/S&P 500 INDEX/SPX821YSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/15/2024	1	4,057,000	4505.42		91,688		72,744		67,406			(19,487)		18,050		0001
Purchased Call/S&P 500 INDEX/SPX821YSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	1	2,114,000	4505.42		35,304		28,030		26,332			(7,483)		9,422		0001
Purchased Call/S&P 500 INDEX/SPX821YSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	1	3,796,000	4505.42		86,928		69,017		63,967			(18,425)		16,918		0001
Purchased Call/S&P 500 INDEX/SPX821YSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	1,923,029	.4472		106,825		84,570		71,506			(22,891)		8,511		0001
Purchased Call/S&P 500 INDEX/SPX821YSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	1,474,783	.4510		74,778		59,200		48,673			(16,024)		6,527		0001
Purchased Call/S&P 500 INDEX/SPX821YSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	2,493,000	4522.79		40,885		32,573		29,754			(8,378)		11,130		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821YSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	1	1,366,542	4510		79,962		63,479		49,730			(16,613)		6,048		0001
Purchased Call/S&P 500 INDEX/SPX821YSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	1	1,977,879	4505		99,613		79,080		64,787			(20,695)		8,754		0001
Purchased Call/S&P 500 INDEX/SPX821YSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,135,000	4554.98		32,239		25,773		22,435			(6,518)		9,548		0001
Purchased Call/S&P 500 INDEX/SPX821YSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,508,000	4554.98		45,896		36,692		31,603			(9,280)		11,216		0001
Purchased Call/S&P 500 INDEX/SPX821Z$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,623,000	4554.98		61,116		48,859		41,327			(12,357)		11,730		0001
Purchased Call/S&P 500 INDEX/SPX821Z$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	3,452,000	4554.98		89,752		71,752		60,148			(18,147)		15,438		0001
Purchased Call/S&P 500 INDEX/SPX821Z$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,351,000	4554.98		66,063		52,814		43,890			(13,357)		10,514		0001
Purchased Call/S&P 500 INDEX/SPX821Z$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/16/2024	1	3,838,618	4505		140,563		112,217		95,198			(28,576)		17,108		0001
Purchased Call/S&P 500 INDEX/SPX821Z$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	5,377,000	4565.72		72,052		57,800		49,904			(14,371)		24,088		0001
Purchased Call/S&P 500 INDEX/SPX821Z$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	2,535,000	4565.72		49,940		40,061		33,936			(9,961)		11,356		0001
Purchased Call/S&P 500 INDEX/SPX821Z$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	3,776,000	4565.72		89,491		71,790		59,869			(17,849)		16,916		0001
Purchased Call/S&P 500 INDEX/SPX821Z$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	2,354,000	4565.72		107,578		86,299		64,939			(21,457)		10,545		0001
Purchased Call/S&P 500 INDEX/SPX821Z$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	2,895,000	4534.87		85,403		69,079		58,795			(16,847)		12,969		0001
Purchased Call/S&P 500 INDEX/SPX821Z$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	2,436,000	4534.87		113,030		91,426		72,490			(22,296)		10,913		0001
Purchased Call/S&P 500 INDEX/SPX821Z$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	6,709,000	4534.87		338,134		273,504		212,735			(66,700)		30,055		0001
Purchased Call/S&P 500 INDEX/SPX821Z$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	4,604,000	4536.34		61,694		50,040		44,741			(12,034)		20,625		0001
Purchased Call/S&P 500 INDEX/SPX821Z$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	2,708,000	4536.34		42,245		34,265		30,546			(8,240)		12,131		0001
Purchased Call/S&P 500 INDEX/SPX821Z$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	4,483,000	4536.34		102,212		82,906		72,185			(19,937)		20,083		0001
Purchased Call/S&P 500 INDEX/SPX821Z$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	6,852,000	4536.34		177,467		143,945		123,653			(34,616)		30,695		0001
Purchased Call/S&P 500 INDEX/SPX821Z$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	5,905,000	4536.34		170,064		137,941		117,491			(33,172)		26,453		0001
Purchased Call/S&P 500 INDEX/SPX821Z$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,208,000	4536.34		54,215		44,059		39,128			(10,488)		14,445		0001
Purchased Call/S&P 500 INDEX/SPX821Z$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,466,000	4536.34		79,025		64,221		56,032			(15,288)		15,606		0001
Purchased Call/S&P 500 INDEX/SPX821Z$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,924,000	4536.34		101,632		82,593		71,110			(19,662)		17,668		0001
Purchased Call/S&P 500 INDEX/SPX821Z$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	5,090,000	4536.34		146,592		119,131		101,720			(28,360)		22,919		0001
Purchased Call/S&P 500 INDEX/SPX821Z$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	2,271,000	4536.34		39,288		31,949		28,235			(7,580)		10,243		0001
Purchased Call/S&P 500 INDEX/SPX821Z$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	5,685,000	4536.34		147,242		119,735		103,212			(28,408)		25,641		0001
Purchased Call/S&P 500 INDEX/SPX9210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	2,830,000	4536.34		81,504		66,278		56,666			(15,725)		12,764		0001
Purchased Call/S&P 500 INDEX/SPX9210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	5,760,000	4554.64		77,184		62,977		54,796			(14,340)		26,023		0001
Purchased Call/S&P 500 INDEX/SPX9210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,277,000	4554.64		37,115		30,283		26,106			(6,896)		10,287		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,328,000	4554.64		53,311		43,498		36,628			(9,905)		10,518		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	4,674,000	4554.64		121,057		98,774		82,371			(22,491)		21,116		0001
Purchased Call/S&P 500 INDEX/SPX9210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,938,000	4554.64		95,191		77,670		63,023			(17,686)		13,273		0001
Purchased Call/S&P 500 INDEX/SPX9210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	4,267,000	4554.64		196,709		160,501		122,637			(36,547)		19,278		0001
Purchased Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	1	2,498,713	4535		87,317		71,021		57,795			(16,448)		11,194		0001
Purchased Call/S&P 500 INDEX/SPX9210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	1	4,500,049	4536		225,501		183,416		139,030			(42,477)		20,159		0001
Purchased Call/S&P 500 INDEX/SPX9210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,509,000	4567.46		56,202		46,011		37,699			(10,288)		11,354		0001
Purchased Call/S&P 500 INDEX/SPX9210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	7,243,000	4567.46		188,318		154,172		124,895			(34,474)		32,778		0001
Purchased Call/S&P 500 INDEX/SPX9210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,380,000	4567.46		66,164		54,167		43,559			(12,112)		10,771		0001
Purchased Call/S&P 500 INDEX/SPX9210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,196,000	4567.46		67,637		55,373		43,902			(12,382)		9,938		0001
Purchased Call/S&P 500 INDEX/SPX9210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	3,164,000	4567.46		135,419		110,865		83,339			(24,790)		14,318		0001
Purchased Call/S&P 500 INDEX/SPX9210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	4,835,000	4567.46		242,234		198,312		143,663			(44,343)		21,880		0001
Purchased Call/S&P 500 INDEX/SPX9211S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	5,009,000	4582.23		130,234		108,167		84,189			(22,898)		22,706		0001
Purchased Call/S&P 500 INDEX/SPX9211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	2,639,000	4582.23		76,531		63,563		48,810			(13,456)		11,963		0001
Purchased Call/S&P 500 INDEX/SPX9211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	6,324,000	4582.23		164,424		136,794		106,788			(28,673)		28,810		0001
Purchased Call/S&P 500 INDEX/SPX9211SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	2,790,000	4582.23		76,725		63,832		49,516			(13,380)		12,710		0001
Purchased Call/S&P 500 INDEX/SPX9211SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	1	6,281,000	4582.23		163,306		135,939		106,267			(28,401)		28,661		0001
Purchased Call/S&P 500 INDEX/SPX9211SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	2,644,169	4567		93,468		77,630		59,206			(16,434)		11,986		0001
Purchased Call/S&P 500 INDEX/SPX9211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/31/2024	1	4,448,000	4588.96		115,203		96,214		74,469			(19,201)		20,330		0001
Purchased Call/S&P 500 INDEX/SPX9211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/31/2024	1	2,126,000	4588.96		97,796		81,676		57,339			(16,299)		9,717		0001
Purchased Call/S&P 500 INDEX/SPX9211SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/26/2024	1	2,000,998	4537		73,673		61,360		48,397			(12,449)		9,070		0001
Purchased Call/S&P 500 INDEX/SPX9211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,786,000	4576.73		45,412		38,051		31,146			(7,445)		12,755		0001
Purchased Call/S&P 500 INDEX/SPX9211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,324,000	4576.73		51,825		43,425		34,739			(8,496)		10,639		0001
Purchased Call/S&P 500 INDEX/SPX9211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,287,000	4576.73		55,803		46,758		37,171			(9,148)		10,470		0001
Purchased Call/S&P 500 INDEX/SPX9211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,951,000	4576.73		133,975		112,260		80,998			(21,963)		13,510		0001
Purchased Call/S&P 500 INDEX/SPX9211SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	3,749,000	4576.73		190,449		159,580		111,803			(31,221)		17,163		0001
Purchased Call/S&P 500 INDEX/SPX9211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	1	2,053,000	4501.89		83,968		71,175		60,148			(13,343)		9,414		0001
Purchased Call/S&P 500 INDEX/SPX9212S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	2,046,000	4478.03		92,070		78,260		67,802			(14,418)		9,382		0001
Purchased Call/S&P 500 INDEX/SPX9212S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	5,017,000	4478.03		252,355		214,502		182,677			(39,517)		23,006		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9212S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	3,305,000	4518.44		43,957		37,556		33,583			(6,485)		15,278		0001
Purchased Call/S&P 500 INDEX/SPX9212S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	2,175,000	4518.44		35,888		30,662		27,210			(5,295)		10,054		0001
Purchased Call/S&P 500 INDEX/SPX9212S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	2,531,000	4518.44		76,436		65,307		55,777			(11,277)		11,700		0001
Purchased Call/S&P 500 INDEX/SPX9212S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	3,440,000	4518.44		159,960		136,669		109,901			(23,601)		15,902		0001
Purchased Call/S&P 500 INDEX/SPX9212S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	4,683,000	4518.44		236,960		202,457		160,086			(34,961)		21,648		0001
Purchased Call/S&P 500 INDEX/SPX9212SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1	3,700,000	4467.71		67,710		58,223		54,766			(9,620)		17,159		0001
Purchased Call/S&P 500 INDEX/SPX9212SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1	3,575,000	4467.71		112,613		96,834		88,609			(16,000)		16,579		0001
Purchased Call/S&P 500 INDEX/SPX9212SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1	2,621,000	4467.71		116,635		100,293		88,575			(16,571)		12,155		0001
Purchased Call/S&P 500 INDEX/SPX9212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	10,321,000	4468.83		137,269		119,017		111,277			(19,180)		47,864		0001
Purchased Call/S&P 500 INDEX/SPX9212ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,007,000	4468.83		35,524		30,801		28,685			(4,964)		9,308		0001
Purchased Call/S&P 500 INDEX/SPX9212SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,099,000	4468.83		49,956		43,314		39,984			(6,980)		9,734		0001
Purchased Call/S&P 500 INDEX/SPX9212SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	5,958,000	4468.83		152,525		132,244		121,626			(21,312)		27,630		0001
Purchased Call/S&P 500 INDEX/SPX9212SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,352,000	4468.83		63,034		54,652		50,115			(8,807)		10,908		0001
Purchased Call/S&P 500 INDEX/SPX9212SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,042,000	4468.83		58,401		50,636		46,196			(8,160)		9,470		0001
Purchased Call/S&P 500 INDEX/SPX9212SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,688,000	4468.83		117,197		101,614		89,326			(16,375)		12,466		0001
Purchased Call/S&P 500 INDEX/SPX9212SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	4,784,000	4468.83		241,592		209,469		179,939			(33,757)		22,186		0001
Purchased Call/S&P 500 INDEX/SPX9213SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	2,059,000	4464.05		33,768		29,359		27,545			(4,638)		9,549		0001
Purchased Call/S&P 500 INDEX/SPX9213SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	4,332,000	4464.05		110,899		96,421		88,976			(15,233)		20,090		0001
Purchased Call/S&P 500 INDEX/SPX9213SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1	2,334,000	4489.72		49,014		42,820		38,666			(6,294)		10,910		0001
Purchased Call/S&P 500 INDEX/SPX9213SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1	1,888,000	4489.72		68,723		60,038		52,138			(8,825)		8,825		0001
Purchased Call/S&P 500 INDEX/SPX9213SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1	3,095,000	4489.72		142,680		124,649		104,865			(18,322)		14,467		0001
Purchased Call/S&P 500 INDEX/SPX9213SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2023	08/15/2024	1	3,012,000	4437.86		48,192		42,234		40,785			(6,057)		14,101		0001
Purchased Call/S&P 500 INDEX/SPX9213SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	6,840,000	4370.36		89,604		79,427		81,338			(10,802)		32,072		0001
Purchased Call/S&P 500 INDEX/SPX9213SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	4,796,000	4370.36		77,695		68,871		70,608			(9,366)		22,488		0001
Purchased Call/S&P 500 INDEX/SPX9213SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	2,397,000	4370.36		53,693		47,595		48,416			(6,473)		11,239		0001
Purchased Call/S&P 500 INDEX/SPX9213SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	7,828,000	4370.36		198,048		175,555		178,794			(23,874)		36,705		0001
Purchased Call/S&P 500 INDEX/SPX9213SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	4,426,000	4370.36		121,272		107,499		109,100			(14,619)		20,753		0001
Purchased Call/S&P 500 INDEX/SPX9213SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	3,860,000	4370.36		168,296		149,182		148,515			(20,288)		18,099		0001
Purchased Call/S&P 500 INDEX/SPX9213ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	5,383,000	4370.36		270,765		240,013		236,176			(32,640)		25,241		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9214$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	3,627,000	4369.71		47,151		41,912		43,155			(5,570)		17,007		0001
Purchased Call/S&P 500 INDEX/SPX9214$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	2,886,000	4369.71		44,733		39,763		40,892			(5,284)		13,532		0001
Purchased Call/S&P 500 INDEX/SPX9214$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	2,388,000	4369.71		50,148		44,576		45,694			(5,924)		11,197		0001
Purchased Call/S&P 500 INDEX/SPX9214$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	3,424,000	4369.71		93,133		82,785		84,455			(11,002)		16,055		0001
Purchased Call/S&P 500 INDEX/SPX9214$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1	2,423,000	4369.71		42,887		38,161		39,127			(5,025)		11,414		0001
Purchased Call/S&P 500 INDEX/SPX9214$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	6,350,000	4369.71		82,550		73,479		75,670			(9,646)		29,960		0001
Purchased Call/S&P 500 INDEX/SPX9214$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	2,064,000	4369.71		33,850		30,130		31,034			(3,955)		9,738		0001
Purchased Call/S&P 500 INDEX/SPX9214$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	1	3,891,000	4399.77		50,583		45,163		45,183			(5,528)		18,386		0001
Purchased Call/S&P 500 INDEX/SPX9214$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	1	2,760,000	4399.77		42,780		38,196		38,146			(4,675)		13,042		0001
Purchased Call/S&P 500 INDEX/SPX9214$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	7,318,000	4376.31		95,134		86,174		86,731			(9,644)		34,686		0001
Purchased Call/S&P 500 INDEX/SPX9214$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,062,000	4376.31		33,198		30,072		30,258			(3,365)		9,773		0001
Purchased Call/S&P 500 INDEX/SPX9214$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,677,000	4376.31		59,697		54,075		53,902			(6,051)		12,688		0001
Purchased Call/S&P 500 INDEX/SPX9214$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,295,000	4376.31		58,064		52,595		52,259			(5,886)		10,878		0001
Purchased Call/S&P 500 INDEX/SPX9214$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,037,000	4376.31		54,388		49,265		49,018			(5,513)		9,655		0001
Purchased Call/S&P 500 INDEX/SPX9214$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,120,000	4376.31		64,024		57,994		57,447			(6,490)		10,048		0001
Purchased Call/S&P 500 INDEX/SPX9214$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,019,000	4376.31		90,047		81,566		79,197			(9,128)		9,570		0001
Purchased Call/S&P 500 INDEX/SPX9214$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	3,436,000	4376.31		172,831		156,553		150,471			(17,520)		16,286		0001
Purchased Call/S&P 500 INDEX/SPX9214$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/22/2024	1	1,649,719	4388		76,501		69,276		65,421			(7,776)		7,807		0001
Purchased Call/S&P 500 INDEX/SPX9214$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	4,475,934	4436		202,052		183,022		168,767			(20,482)		21,215		0001
Purchased Call/S&P 500 INDEX/SPX9214$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,302,289	4436		131,276		118,912		106,300			(13,307)		10,912		0001
Purchased Call/S&P 500 INDEX/SPX9214$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2023	08/28/2024	1	4,149,000	4433.31		185,460		169,156		151,959			(16,722)		19,815		0001
Purchased Call/S&P 500 INDEX/SPX9215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	1	2,522,000	4514.87		38,839		35,638		30,348			(3,290)		12,081		0001
Purchased Call/S&P 500 INDEX/SPX9215$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	3,741,000	4507.66		105,870		98,224		81,631			(8,702)		17,920		0001
Purchased Call/S&P 500 INDEX/SPX9215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	2,812,000	4507.66		120,072		111,401		89,020			(9,869)		13,470		0001
Purchased Call/S&P 500 INDEX/SPX9215$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	3,345,000	4507.66		166,247		154,240		120,535			(13,664)		16,023		0001
Purchased Call/S&P 500 INDEX/SPX9215$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	3,263,468	4514		138,715		128,696		100,680			(11,401)		15,632		0001
Purchased Call/S&P 500 INDEX/SPX9215$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	2,246,701	4511		108,962		101,093		77,819			(8,956)		10,762		0001
Purchased Call/S&P 500 INDEX/SPX9215$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	1,670,502	4515		97,828		90,763		67,041			(8,041)		8,002		0001
Purchased Call/S&P 500 INDEX/SPX9215$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	2,808,249	4515		171,293		158,921		116,284			(14,079)		13,452		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9215SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	4,958,000	4515.77		65,446		60,888		51,209			(5,214)		23,749		0001
Purchased Call/S&P 500 INDEX/SPX9215SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	4,183,000	4515.77		55,216		51,371		43,204			(4,399)		20,037		0001
Purchased Call/S&P 500 INDEX/SPX9215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/03/2024	1	2,625,000	4515.77		34,650		32,264		27,200			(2,731)		12,649		0001
Purchased Call/S&P 500 INDEX/SPX9215SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	3,148,000	4515.77		85,626		79,745		65,648			(6,729)		15,191		0001
Purchased Call/S&P 500 INDEX/SPX9215SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	6,387,000	4496.83		84,308		78,750		67,631			(5,759)		30,867		0001
Purchased Call/S&P 500 INDEX/SPX9215SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	2,017,000	4496.83		33,079		30,898		26,359			(2,259)		9,748		0001
Purchased Call/S&P 500 INDEX/SPX9215SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	1,833,000	4496.83		41,792		39,037		33,062			(2,855)		8,859		0001
Purchased Call/S&P 500 INDEX/SPX9215SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	3,904,000	4496.83		99,552		92,988		78,328			(6,800)		18,867		0001
Purchased Call/S&P 500 INDEX/SPX9215SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	1,794,000	4496.83		56,152		52,450		43,659			(3,836)		8,670		0001
Purchased Call/S&P 500 INDEX/SPX9215SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	10/23/2023	1	4,500,000	.4000		9,240		4,517		8,093			(4,718)		5,648		0001
Purchased Call/S&P 500 INDEX/SPX9215SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	10/27/2023	1	4,500,000	.4000		11,080		5,879		11,286			(5,214)		6,120		0001
Purchased Call/S&P 500 INDEX/SPX9216S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	4,039,000	4465.48		52,911		49,568		44,237			(3,470)		19,548		0001
Purchased Call/S&P 500 INDEX/SPX9216S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,354,000	4465.48		39,783		37,269		33,051			(2,609)		11,393		0001
Purchased Call/S&P 500 INDEX/SPX9216S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	3,984,000	4465.48		85,656		80,244		70,761			(5,617)		19,282		0001
Purchased Call/S&P 500 INDEX/SPX9216S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,335,000	4465.48		59,309		55,561		48,698			(3,889)		11,301		0001
Purchased Call/S&P 500 INDEX/SPX9216S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,832,000	4465.48		74,482		69,775		61,035			(4,884)		13,707		0001
Purchased Call/S&P 500 INDEX/SPX9216S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,004,000	4465.48		65,330		61,202		52,997			(4,284)		9,699		0001
Purchased Call/S&P 500 INDEX/SPX9216S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,334,000	4465.48		95,694		89,647		76,281			(6,275)		11,296		0001
Purchased Call/S&P 500 INDEX/SPX9216SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	3,788,000	4465.48		182,582		171,045		143,174			(11,973)		18,334		0001
Purchased Call/S&P 500 INDEX/SPX9216SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	1,937,000	4465.48		100,143		93,815		77,805			(6,567)		9,375		0001
Purchased Call/S&P 500 INDEX/SPX9216SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/05/2024	1	2,653,130	.4497		150,468		140,934		112,908			(9,894)		12,822		0001
Purchased Call/S&P 500 INDEX/SPX9216SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/05/2024	1	6,120,186	.4497		363,414		340,388		270,270			(23,896)		29,578		0001
Purchased Call/S&P 500 INDEX/SPX9216SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	12,687,000	4451.14		166,200		156,992		140,954			(10,473)		61,404		0001
Purchased Call/S&P 500 INDEX/SPX9216SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	3,658,000	4451.14		92,547		87,420		77,538			(5,832)		17,704		0001
Purchased Call/S&P 500 INDEX/SPX9216SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	4,705,000	4451.14		125,624		118,664		105,291			(7,916)		22,772		0001
Purchased Call/S&P 500 INDEX/SPX9216SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	2,248,000	4451.14		67,215		63,491		56,003			(4,235)		10,880		0001
Purchased Call/S&P 500 INDEX/SPX9216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2024	1	1,723,051	.4499		98,033		92,586		74,041			(6,194)		8,327		0001
Purchased Call/S&P 500 INDEX/SPX9216SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	1	2,985,000	4487.46		39,104		37,170		32,053			(2,030)		14,552		0001
Purchased Call/S&P 500 INDEX/SPX9216SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	1	2,245,000	4487.46		35,920		34,144		29,210			(1,865)		10,945		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1	3,360,000	4461.9		44,016		41,960		37,008			(2,165)		16,404		0001
Purchased Call/S&P 500 INDEX/SPX9216SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1	2,268,000	4461.9		34,700		33,080		29,122			(1,707)		11,073		0001
Purchased Call/S&P 500 INDEX/SPX9216SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1	2,358,000	4461.9		45,745		43,609		38,072			(2,250)		11,512		0001
Purchased Call/S&P 500 INDEX/SPX9217SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	1	3,922,000	4453.53		51,378		49,826		43,659			(1,685)		19,312		0001
Purchased Call/S&P 500 INDEX/SPX9217SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	7,207,000	4330		92,970		91,425		88,696			(2,292)		35,588		0001
Purchased Call/S&P 500 INDEX/SPX9217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	2,160,000	4330		36,072		35,472		34,239			(889)		10,666		0001
Purchased Call/S&P 500 INDEX/SPX9217SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	2,950,000	4330		67,850		66,722		64,529			(1,673)		14,567		0001
Purchased Call/S&P 500 INDEX/SPX9217SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	3,100,000	4330		77,500		76,212		73,867			(1,911)		15,308		0001
Purchased Call/S&P 500 INDEX/SPX9217SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	3,331,000	4320.06		53,962		53,213		52,190			(1,186)		16,448		0001
Purchased Call/S&P 500 INDEX/SPX9217SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	4,723,000	4320.06		103,434		101,997		100,056			(2,273)		23,322		0001
Purchased Call/S&P 500 INDEX/SPX9217SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	4,734,000	4320.06		117,877		116,239		113,668			(2,591)		23,376		0001
Purchased Call/S&P 500 INDEX/SPX9217SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	2,678,000	4320.06		70,699		69,717		68,030			(1,554)		13,224		0001
Purchased Call/S&P 500 INDEX/SPX9217SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	3,079,000	4320.06		98,528		97,160		94,922			(2,165)		15,204		0001
Purchased Call/S&P 500 INDEX/SPX9217SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	1	2,693,000	4320.06		59,246		58,430		57,105			(1,291)		13,354		0001
Purchased Call/S&P 500 INDEX/SPX9218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/29/2023	11/02/2023	1	4,340,000	4000		10,230		10,230		15,378			(301)		6,525		0001
Purchased Call/S&P 500 INDEX/SPXA059SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023	1	4,264,000	3678.43	106,600			587		195,815			(79,731)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXA059SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/04/2022	10/03/2023	1	1,837,187	3697		81,702		451		145,988			(61,276)		833		0001
Purchased Call/S&P 500 INDEX/SPXA059SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	16,813,000	3639.66	371,567			5,175		670,439			(278,675)		10,778		0001
Purchased Call/S&P 500 INDEX/SPXA059SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	4,042,000	3639.66	98,625			1,374		179,296			(73,969)		2,591		0001
Purchased Call/S&P 500 INDEX/SPXA059SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	2,781,000	3639.66	71,472			995		130,288			(53,604)		1,783		0001
Purchased Call/S&P 500 INDEX/SPXA059SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	1	5,503,000	3639.66	121,616			2,688		219,320			(90,467)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXA059SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	1	1,520,000	3639.66	38,304			847		69,657			(28,493)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXA059SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	1	1,830,000	3639.66	62,586			1,383		115,760			(46,556)		1,437		0001
Purchased Call/S&P 500 INDEX/SPXA059SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/02/2023	1	1,809,968	3598		81,214		229		151,233			(61,588)		670		0001
Purchased Call/S&P 500 INDEX/SPXA059SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/05/2023	1	1,967,306	3783		73,232		818		157,178			(55,075)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXA05AS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1	8,747,000	3612.39	191,559			4,749		348,487			(143,276)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXA05AS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	1	2,716,000	3588.84	64,912			1,788		118,980			(48,551)		2,357		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05A$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	1	2,034,000	3588.84	50,647			1,395		93,152			(37,881)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXA05A$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	1	2,065,000	3588.84	55,549			1,530		102,786			(41,547)		1,792		0001
Purchased Call/S&P 500 INDEX/SPXA05A$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/10/2023	1	2,199,946	3612	75,912			1,887		143,091			(56,934)		1,821		0001
Purchased Call/S&P 500 INDEX/SPXA05A$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023	1	2,063,803	3583	87,345			2,669		156,931			(65,508)		1,871		0001
Purchased Call/S&P 500 INDEX/SPXA05B$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2022	10/26/2023	1	2,812,013	3847	94,080			6,533		169,759			(70,560)		3,753		0001
Purchased Call/S&P 500 INDEX/SPXA05B$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/27/2023	1	1,949,132	3829	106,564			7,718		180,597			(80,587)		2,651		0001
Purchased Call/S&P 500 INDEX/SPXA05B$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2022	10/27/2023	1	2,623,230	3807	142,058			10,346		255,799			(108,027)		3,567		0001
Purchased Call/S&P 500 INDEX/SPXA05B$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2023	1	2,665,671	3869	113,940			9,757		204,349			(85,455)		3,946		0001
Purchased Call/S&P 500 INDEX/SPXA05B$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2022	11/01/2023	1	1,982,700	3842	88,695			7,659		172,498			(66,705)		2,935		0001
Purchased Call/S&P 500 INDEX/SPXA05B$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/09/2023	1	2,121,691	3749	81,804			8,887		122,785			(61,522)		3,512		0001
Purchased Call/S&P 500 INDEX/SPXA05C$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	2,438,826	4051	116,758			19,784		145,766			(87,568)		5,026		0001
Purchased Call/S&P 500 INDEX/SPXA05D$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2022	12/01/2023	1	1,912,754	4078	101,717			17,283		120,544			(76,922)		3,942		0001
Purchased Call/S&P 500 INDEX/SPXA05D$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	1	2,380,000	3963.51	28,322			5,335		40,960			(21,183)		5,174		0001
Purchased Call/S&P 500 INDEX/SPXA05D$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	1	2,577,000	3963.51	39,428			7,427		57,254			(29,490)		5,602		0001
Purchased Call/S&P 500 INDEX/SPXA05D$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	1	2,865,000	3963.51	56,441			10,631		82,411			(42,214)		6,228		0001
Purchased Call/S&P 500 INDEX/SPXA05D$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2023	1	1,722,331	3941	55,036			10,118		80,615			(41,391)		3,690		0001
Purchased Call/S&P 500 INDEX/SPXA05D$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	5,980,000	3934.38	71,162			13,442		104,502			(53,372)		13,000		0001
Purchased Call/S&P 500 INDEX/SPXA05D$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	4,811,000	3934.38	72,165			13,631		106,587			(54,124)		10,459		0001
Purchased Call/S&P 500 INDEX/SPXA05D$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	18,659,000	3934.38	431,023			81,415		637,821			(323,267)		40,564		0001
Purchased Call/S&P 500 INDEX/SPXA05D$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	2,244,000	3934.38	54,754			10,342		81,246			(41,065)		4,878		0001
Purchased Call/S&P 500 INDEX/SPXA05D$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	3,953,000	3934.38	107,126			20,235		158,931			(80,345)		8,594		0001
Purchased Call/S&P 500 INDEX/SPXA05D$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	4,590,000	3934.38	54,621			10,683		80,045			(40,631)		10,193		0001
Purchased Call/S&P 500 INDEX/SPXA05D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	2,607,000	3934.38	52,922			10,351		78,278			(39,367)		5,789		0001
Purchased Call/S&P 500 INDEX/SPXA05D$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	5,833,000	3934.38	137,659			26,925		203,706			(102,400)		12,953		0001
Purchased Call/S&P 500 INDEX/SPXA05D$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/07/2023	1	2,970,191	3939	91,837			17,140		134,052			(69,068)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXA05ES3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/11/2023	1	2,262,269	3934	130,669			25,699		177,797			(98,272)		5,024		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05ES4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/11/2023	1	3,981,896	3935	254,376			50,030		340,137			(191,308)		8,843		0001
Purchased Call/S&P 500 INDEX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023	1	1,747,865	3991	54,019			10,774		74,549			(40,626)		3,908		0001
Purchased Call/S&P 500 INDEX/SPXA05ES9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023	1	1,628,148	3991	61,078			12,182		83,753			(45,934)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXA05ESA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023	1	2,585,883	3991	154,587			30,832		199,565			(116,260)		5,782		0001
Purchased Call/S&P 500 INDEX/SPXA05ESG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	1	5,059,000	3878.44	59,190			13,208		89,308			(44,271)		11,989		0001
Purchased Call/S&P 500 INDEX/SPXA05ESR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	1	5,097,000	3878.44	115,192			25,704		176,873			(86,157)		12,079		0001
Purchased Call/S&P 500 INDEX/SPXA05ESS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	1	2,019,000	3878.44	48,456			10,813		74,262			(36,242)		4,785		0001
Purchased Call/S&P 500 INDEX/SPXA05EST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	1	2,200,000	3878.44	58,740			13,107		90,000			(43,934)		5,214		0001
Purchased Call/S&P 500 INDEX/SPXA05ESU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/19/2023	1	1,752,306	3818	58,389			12,778		89,148			(43,913)		4,102		0001
Purchased Call/S&P 500 INDEX/SPXA05ESV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2023	1	1,750,302	3822	76,797			16,972		117,571			(57,598)		4,123		0001
Purchased Call/S&P 500 INDEX/SPXA05ESZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	7,301,000	3822.39	164,273			37,418		259,001			(122,867)		17,408		0001
Purchased Call/S&P 500 INDEX/SPXA05FS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/20/2023	1	1,593,132	3820	50,007			11,175		82,182			(37,608)		3,752		0001
Purchased Call/S&P 500 INDEX/SPXA05FS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/21/2023	1	1,556,836	3873	63,661			14,364		106,930			(47,746)		3,690		0001
Purchased Call/S&P 500 INDEX/SPXA05FSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2022	12/26/2023	1	2,426,081	3845	71,492			17,031		114,974			(53,767)		5,922		0001
Purchased Call/S&P 500 INDEX/SPXA05FSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2022	12/26/2023	1	2,022,375	3845	66,734			15,898		107,821			(50,188)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXA05FSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/02/2024	1	2,203,873	3840	64,483			16,612		99,853			(47,785)		5,592		0001
Purchased Call/S&P 500 INDEX/SPXA05FSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	16,978,000	3895.08	387,098			103,226		578,234			(283,943)		43,762		0001
Purchased Call/S&P 500 INDEX/SPXA05FSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	2,375,000	3895.08	82,650			22,541		124,279			(60,130)		6,216		0001
Purchased Call/S&P 500 INDEX/SPXA05FSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	3,046,000	3895.08	113,616			30,986		171,043			(82,658)		7,972		0001
Purchased Call/S&P 500 INDEX/SPXA05GS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	2,818,000	3999.09	40,016			11,795		54,057			(28,272)		7,664		0001
Purchased Call/S&P 500 INDEX/SPXA05GS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	3,036,000	3999.09	61,327			18,077		83,169			(43,329)		8,257		0001
Purchased Call/S&P 500 INDEX/SPXA05GSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	4,229,000	4016.95	114,183			36,174		148,462			(77,895)		11,920		0001
Purchased Call/S&P 500 INDEX/SPXA05GSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/22/2024	1	3,317,129	3973	189,587			59,344		245,335			(130,047)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXA05GS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	1	4,693,000	4070.56	138,444			45,766		170,801			(92,799)		13,510		0001
Purchased Call/S&P 500 INDEX/SPXA05GSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/25/2024	1	3,253,285	4016	210,438			67,997		249,960			(142,611)		9,210		0001
Purchased Call/S&P 500 INDEX/SPXA05GSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1	1,809,000	4017.77	48,843			16,281		62,583			(32,517)		5,229		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05GSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	3,875,000	4076.6		95,325		32,038		116,022			(63,202)		11,247		0001
Purchased Call/S&P 500 INDEX/SPXA05GSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	3,838,000	4076.6		99,788		33,538		121,556			(66,161)		11,140		0001
Purchased Call/S&P 500 INDEX/SPXA05HS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	2,015,000	4179.76		40,905		14,050		45,071			(26,896)		5,896		0001
Purchased Call/S&P 500 INDEX/SPXA05HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	2,634,000	4179.76		72,698		24,971		78,885			(47,802)		7,707		0001
Purchased Call/S&P 500 INDEX/SPXA05HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2024	1	1,815,464	4071		64,782		22,015		73,909			(42,831)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXA05HS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/01/2024	1	2,343,830	4119		112,770		38,530		122,412			(74,354)		6,831		0001
Purchased Call/S&P 500 INDEX/SPXA05HS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	2,404,000	4136.48		41,589		14,550		47,993			(27,084)		7,118		0001
Purchased Call/S&P 500 INDEX/SPXA05HS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	2,387,000	4136.48		88,796		31,067		99,792			(57,827)		7,068		0001
Purchased Call/S&P 500 INDEX/SPXA05HSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/06/2024	1	2,996,977	4111		154,162		54,510		172,009			(99,527)		8,908		0001
Purchased Call/S&P 500 INDEX/SPXA05HSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/05/2024	1	2,858,308	4136		91,012		32,018		104,611			(58,919)		8,463		0001
Purchased Call/S&P 500 INDEX/SPXA05HSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	5,505,000	4117.86		69,914		25,038		82,237			(44,821)		16,490		0001
Purchased Call/S&P 500 INDEX/SPXA05HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	2,273,000	4117.86		42,732		15,304		50,048			(27,396)		6,809		0001
Purchased Call/S&P 500 INDEX/SPXA05HSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	7,546,000	4117.86		184,877		66,209		217,279			(118,524)		22,604		0001
Purchased Call/S&P 500 INDEX/SPXA05HSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	2,613,000	4117.86		74,732		26,763		87,111			(47,910)		7,827		0001
Purchased Call/S&P 500 INDEX/SPXA05HSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	1	9,062,000	4081.5		221,113		80,238		269,070			(141,149)		27,248		0001
Purchased Call/S&P 500 INDEX/SPXA05HSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/06/2024	1	1,463,544	4111		50,815		18,169		60,299			(32,707)		4,350		0001
Purchased Call/S&P 500 INDEX/SPXA05HSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	1,895,000	4090.46		69,926		25,813		83,363			(44,204)		5,762		0001
Purchased Call/S&P 500 INDEX/SPXA05HSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	2,878,000	4090.46		115,983		42,815		137,635			(73,319)		8,751		0001
Purchased Call/S&P 500 INDEX/SPXA05IS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	2,305,848	4103		105,038		38,222		124,267			(66,947)		6,933		0001
Purchased Call/S&P 500 INDEX/SPXA05IS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	2,332,000	4137.29		63,430		23,590		73,058			(39,796)		7,117		0001
Purchased Call/S&P 500 INDEX/SPXA05IS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	3,089,000	4137.29		93,288		34,694		107,197			(58,529)		9,428		0001
Purchased Call/S&P 500 INDEX/SPXA05ISA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	3,111,000	4136.13		99,863		37,414		113,536			(62,380)		9,530		0001
Purchased Call/S&P 500 INDEX/SPXA05ISH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/15/2024	1	1,753,865	4146		57,016		21,819		68,746			(35,341)		5,392		0001
Purchased Call/S&P 500 INDEX/SPXA05ISI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	1,918,000	3997.34		41,429		16,320		53,531			(25,084)		6,024		0001
Purchased Call/S&P 500 INDEX/SPXA05ISJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	3,593,000	3997.34		86,951		34,253		112,354			(52,647)		11,284		0001
Purchased Call/S&P 500 INDEX/SPXA05ISK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,585,000	3997.34		66,176		26,069		85,613			(40,068)		8,118		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05JSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,620,000	3997.34		77,290		30,448		100,122			(46,798)		8,228		0001
Purchased Call/S&P 500 INDEX/SPXA05JSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,207,000	3997.34		82,983		32,690		107,506			(50,245)		6,931		0001
Purchased Call/S&P 500 INDEX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/16/2024	1	3,634,469	4079		110,466		42,582		142,133			(67,814)		11,214		0001
Purchased Call/S&P 500 INDEX/SPXA05JSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	1	2,607,000	4012.32		78,992		31,728		101,336			(47,395)		8,244		0001
Purchased Call/S&P 500 INDEX/SPXA05JSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/22/2024	1	2,517,332	3996		90,626		36,250		116,854			(54,525)		7,933		0001
Purchased Call/S&P 500 INDEX/SPXA05JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	22,798,000	3970.04		547,152		220,381		723,627			(327,690)		72,094		0001
Purchased Call/S&P 500 INDEX/SPXA05JS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1	7,144,000	3982.24		172,885		70,964		224,647			(101,836)		22,899		0001
Purchased Call/S&P 500 INDEX/SPXA05JSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/27/2024	1	1,632,340	3981		163,365		67,241		182,853			(96,044)		5,232		0001
Purchased Call/S&P 500 INDEX/SPXA05JSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	2,489,000	3951.39		76,163		31,805		100,962			(44,325)		8,057		0001
Purchased Call/S&P 500 INDEX/SPXA05JSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/26/2024	1	2,227,192	3970		127,173		52,282		171,662			(74,828)		7,115		0001
Purchased Call/S&P 500 INDEX/SPXA05JSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/27/2024	1	2,544,651	3982		136,145		56,193		183,794			(79,887)		8,156		0001
Purchased Call/S&P 500 INDEX/SPXA05JSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/29/2024	1	2,620,299	3970		118,952		49,481		159,494			(69,416)		8,455		0001
Purchased Call/S&P 500 INDEX/SPXA05JSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	3,977,000	3981.35		49,315		20,764		63,811			(28,643)		12,874		0001
Purchased Call/S&P 500 INDEX/SPXA05JSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	2,277,000	3981.35		61,024		25,694		79,941			(35,444)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXA05JSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	02/29/2024	1	2,318,552	3970		100,238		42,044		132,577			(58,380)		7,481		0001
Purchased Call/S&P 500 INDEX/SPXA05JSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	02/27/2024	1	2,811,461	3982		128,563		53,508		170,540			(75,291)		9,012		0001
Purchased Call/S&P 500 INDEX/SPXA05JSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	5,263,000	4048.42		127,891		55,162		157,918			(72,681)		17,314		0001
Purchased Call/S&P 500 INDEX/SPXA05JSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	2,160,000	4048.42		58,536		25,248		72,372			(33,266)		7,106		0001
Purchased Call/S&P 500 INDEX/SPXA05JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	2,027,063	3951		101,482		42,967		125,458			(58,471)		6,562		0001
Purchased Call/S&P 500 INDEX/SPXA05JSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	2,102,801	3975		79,657		33,727		98,588			(45,896)		6,807		0001
Purchased Call/S&P 500 INDEX/SPXA05JSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	2,185,761	3981		136,657		57,860		167,754			(78,739)		7,076		0001
Purchased Call/S&P 500 INDEX/SPXA05KS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	6,977,000	3986.37		168,843		73,289		217,641			(95,493)		23,025		0001
Purchased Call/S&P 500 INDEX/SPXA05KS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	3,877,000	3986.37		99,251		43,082		128,117			(56,134)		12,794		0001
Purchased Call/S&P 500 INDEX/SPXA05KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	2,914,000	3986.37		86,837		37,693		112,239			(49,113)		9,616		0001
Purchased Call/S&P 500 INDEX/SPXA05KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	3,109,000	3986.37		111,302		48,312		143,969			(62,950)		10,260		0001
Purchased Call/S&P 500 INDEX/SPXA05KS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	1	1,575,864	3979		51,116		21,703		66,050			(29,392)		5,101		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05KS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	1	1,529,252	.4046		76,655		32,546		99,347			(44,076)		4,950		0001
Purchased Call/S&P 500 INDEX/SPXA05KS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	3,863,586	.4046		122,374		52,736		158,356			(69,592)		12,670		0001
Purchased Call/S&P 500 INDEX/SPXA05KS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	1,970,227	.4046		102,251		44,064		132,090			(58,148)		6,461		0001
Purchased Call/S&P 500 INDEX/SPXA05KSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	1,731,534	.4046		95,097		40,981		122,599			(54,080)		5,678		0001
Purchased Call/S&P 500 INDEX/SPXA05KSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	2,293,878	.4046		134,787		58,085		173,125			(76,651)		7,522		0001
Purchased Call/S&P 500 INDEX/SPXA05KSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/06/2024	1	2,922,959	.4048		140,869		60,927		182,118			(79,890)		9,616		0001
Purchased Call/S&P 500 INDEX/SPXA05KSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	3,288,000	3992.01		86,803		37,917		111,820			(48,856)		10,885		0001
Purchased Call/S&P 500 INDEX/SPXA05KSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	1,970,000	3992.01		59,691		26,074		76,965			(33,597)		6,522		0001
Purchased Call/S&P 500 INDEX/SPXA05KSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	1,635,000	3992.01		60,495		26,425		78,180			(34,049)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXA05KSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/05/2024	1	1,581,845	.4046		74,063		32,005		97,140			(42,030)		5,187		0001
Purchased Call/S&P 500 INDEX/SPXA05KSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	1	1,518,158	.4048		62,063		26,917		81,288			(35,123)		4,994		0001
Purchased Call/S&P 500 INDEX/SPXA05KSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	1	1,821,789	.4048		99,099		42,979		129,656			(56,084)		5,993		0001
Purchased Call/S&P 500 INDEX/SPXA05KSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2024	1	1,777,921	.3986		89,499		38,955		116,974			(50,512)		5,867		0001
Purchased Call/S&P 500 INDEX/SPXA05KSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2024	1	2,655,808	.4006		86,442		37,938		115,810			(48,683)		8,764		0001
Purchased Call/S&P 500 INDEX/SPXA05KSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	4,673,000	3861.59		129,442		57,964		178,674			(71,756)		15,662		0001
Purchased Call/S&P 500 INDEX/SPXA05KST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	2,954,000	3861.59		108,116		48,415		150,797			(59,934)		9,900		0001
Purchased Call/S&P 500 INDEX/SPXA05KSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	6,022,000	3855.76		143,324		64,574		199,328			(78,711)		20,244		0001
Purchased Call/S&P 500 INDEX/SPXA05KSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	2,815,000	3855.76		77,976		35,132		108,853			(42,823)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXA05KSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	2,846,000	3855.76		91,072		41,032		127,901			(50,015)		9,568		0001
Purchased Call/S&P 500 INDEX/SPXA05KSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	1	3,189,512	.3918		101,294		44,863		141,647			(56,399)		10,559		0001
Purchased Call/S&P 500 INDEX/SPXA05LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	1	2,598,850	.3862		134,788		59,697		189,850			(75,048)		8,603		0001
Purchased Call/S&P 500 INDEX/SPXA05LS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	3,368,000	3916.64		61,298		28,265		82,046			(33,175)		11,391		0001
Purchased Call/S&P 500 INDEX/SPXA05LS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	15,517,000	3916.64		370,856		171,006		499,392			(200,711)		52,479		0001
Purchased Call/S&P 500 INDEX/SPXA05LS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	3,396,000	3916.64		96,107		44,316		130,132			(52,014)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXA05LS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	2,652,000	3916.64		47,471		22,101		63,448			(25,482)		9,049		0001
Purchased Call/S&P 500 INDEX/SPXA05LSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	9,970,000	3916.64		238,283		110,936		320,319			(127,907)		34,021		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05LSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	3,226,000	3916.64		86,779		40,401		117,268			(46,582)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXA05LSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	2,970,000	3916.64		110,484		51,437		150,004			(59,306)		10,135		0001
Purchased Call/S&P 500 INDEX/SPXA05LSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	3,315,000	3916.64		50,720		23,688		67,420			(27,151)		11,345		0001
Purchased Call/S&P 500 INDEX/SPXA05LSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	9,430,000	3916.64		225,377		105,258		302,698			(120,650)		32,273		0001
Purchased Call/S&P 500 INDEX/SPXA05LSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	1,890,000	3916.64		53,487		24,980		72,233			(28,633)		6,468		0001
Purchased Call/S&P 500 INDEX/SPXA05LSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	2,048,000	3916.64		75,162		35,103		101,863			(40,236)		7,009		0001
Purchased Call/S&P 500 INDEX/SPXA05LSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	3,666,676	3892		120,237		55,443		163,895			(65,073)		12,401		0001
Purchased Call/S&P 500 INDEX/SPXA05LSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	5,766,000	3951.57		139,537		65,552		181,760			(73,962)		19,791		0001
Purchased Call/S&P 500 INDEX/SPXA05LSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	4,228,000	4002.87		102,740		48,548		129,554			(54,177)		14,554		0001
Purchased Call/S&P 500 INDEX/SPXA05LSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	2,217,000	4002.87		56,977		26,923		71,959			(30,045)		7,632		0001
Purchased Call/S&P 500 INDEX/SPXA05LSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	2,563,000	4002.87		78,172		36,938		98,756			(41,222)		8,823		0001
Purchased Call/S&P 500 INDEX/SPXA05LSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	3,258,644	3917		109,608		51,473		140,156			(58,116)		11,152		0001
Purchased Call/S&P 500 INDEX/SPXA05LSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	2,447,900	3917		94,044		44,164		120,497			(49,864)		8,378		0001
Purchased Call/S&P 500 INDEX/SPXA05LSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	1,848,654	3917		104,463		49,057		134,648			(55,388)		6,327		0001
Purchased Call/S&P 500 INDEX/SPXA05MS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	1,456,990	3917		91,947		43,180		118,716			(48,752)		4,986		0001
Purchased Call/S&P 500 INDEX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	1	1,683,369	3952		78,243		36,858		100,764			(41,373)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXA05MS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	1	5,299,055	3952		277,708		130,821		358,253			(146,843)		18,188		0001
Purchased Call/S&P 500 INDEX/SPXA05MS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	2,557,000	3936.97		45,770		21,753		59,437			(24,011)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXA05MS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	1	1,959,979	3952		65,517		30,948		84,135			(34,558)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXA05MS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	1	2,671,261	3952		145,482		68,722		188,658			(76,738)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXA05MS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2024	1	2,161,550	4003		91,746		43,472		118,935			(48,261)		7,441		0001
Purchased Call/S&P 500 INDEX/SPXA05MSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	1	9,694,000	3948.72		233,625		111,959		305,725			(122,253)		33,466		0001
Purchased Call/S&P 500 INDEX/SPXA05MSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	11,570,000	3970.99		277,680		133,441		360,662			(144,943)		39,942		0001
Purchased Call/S&P 500 INDEX/SPXA05MSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	3,028,000	3970.99		85,390		41,034		111,140			(44,571)		10,453		0001
Purchased Call/S&P 500 INDEX/SPXA05MSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	2,136,000	3970.99		34,603		16,777		44,666			(17,914)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXA05MSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	16,869,000	3970.99		404,856		196,294		524,919			(209,598)		58,735		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05MSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	2,922,000	3970.99		78,310		37,968		101,715			(40,542)		10,174		0001
Purchased Call/S&P 500 INDEX/SPXA05MSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	2,274,000	3970.99		83,001		40,243		108,428			(42,971)		7,918		0001
Purchased Call/S&P 500 INDEX/SPXA05MSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	8,036,000	3970.99		192,864		93,783		249,894			(99,577)		28,059		0001
Purchased Call/S&P 500 INDEX/SPXA05MSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	3,375,000	3970.99		92,475		44,967		119,887			(47,745)		11,784		0001
Purchased Call/S&P 500 INDEX/SPXA05MST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	2,384,000	3970.99		85,109		41,385		111,119			(43,942)		8,324		0001
Purchased Call/S&P 500 INDEX/SPXA05MSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	2,350,371	3937		103,765		49,865		136,747			(54,163)		8,114		0001
Purchased Call/S&P 500 INDEX/SPXA05MSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	2,090,531	3937		120,250		57,787		159,596			(62,768)		7,217		0001
Purchased Call/S&P 500 INDEX/SPXA05MSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	3,964,515	3949		197,557		94,937		261,595			(103,120)		13,686		0001
Purchased Call/S&P 500 INDEX/SPXA05MSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	1	1,848,001	3949		62,834		30,279		80,465			(32,548)		6,380		0001
Purchased Call/S&P 500 INDEX/SPXA05MSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	1	4,713,565	3971		239,905		115,609		309,897			(124,272)		16,272		0001
Purchased Call/S&P 500 INDEX/SPXA05NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/25/2024	1	1,790,916	3971		59,748		29,129		78,378			(30,615)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXA05NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	2,377,000	4109.31		36,844		18,370		43,229			(18,574)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXA05NSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	2,880,000	4109.31		80,928		40,351		95,063			(40,798)		10,112		0001
Purchased Call/S&P 500 INDEX/SPXA05NSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	1,848,000	4109.31		31,970		16,117		37,393			(15,942)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXA05NSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	2,142,000	4109.31		57,834		29,156		67,786			(28,838)		7,604		0001
Purchased Call/S&P 500 INDEX/SPXA05NSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	2,200,000	4109.31		35,420		17,905		41,447			(17,614)		7,831		0001
Purchased Call/S&P 500 INDEX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	1,886,000	4109.31		50,922		25,741		59,676			(25,323)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXA05NSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	3,425,000	4100.6		55,485		28,352		64,917			(27,136)		12,258		0001
Purchased Call/S&P 500 INDEX/SPXA05NSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	7,737,000	4100.6		188,783		96,466		220,928			(92,328)		27,690		0001
Purchased Call/S&P 500 INDEX/SPXA05NSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	2,500,000	4100.6		64,500		32,959		75,552			(31,545)		8,947		0001
Purchased Call/S&P 500 INDEX/SPXA05NSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	1	1,512,226	4109		48,819		24,814		57,012			(24,007)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXA050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	1	2,017,671	4109		120,491		61,244		137,642			(59,253)		7,182		0001
Purchased Call/S&P 500 INDEX/SPXA050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	5,780,000	4105.02		72,828		37,725		84,700			(35,317)		20,741		0001
Purchased Call/S&P 500 INDEX/SPXA050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	3,653,000	4105.02		73,425		38,035		85,439			(35,606)		13,108		0001
Purchased Call/S&P 500 INDEX/SPXA050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	14,956,000	4105.02		364,926		189,034		425,582			(176,964)		53,668		0001
Purchased Call/S&P 500 INDEX/SPXA050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	2,623,000	4105.02		71,608		37,093		83,296			(34,725)		9,412		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	2,960,000	4105.02		37,296		19,468		43,316			(17,939)		10,706		0001
Purchased Call/S&P 500 INDEX/SPXA050S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	3,278,000	4105.02		59,987		31,312		69,810			(28,853)		11,856		0001
Purchased Call/S&P 500 INDEX/SPXA050SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	9,712,000	4105.02		236,973		123,695		276,002			(113,979)		35,128		0001
Purchased Call/S&P 500 INDEX/SPXA050SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	5,533,000	4105.02		69,716		36,481		80,908			(33,441)		20,065		0001
Purchased Call/S&P 500 INDEX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	2,204,000	4105.02		38,350		20,068		44,615			(18,395)		7,993		0001
Purchased Call/S&P 500 INDEX/SPXA050SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	7,097,000	4105.02		173,167		90,616		201,552			(83,064)		25,736		0001
Purchased Call/S&P 500 INDEX/SPXA050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	2,190,000	4105.02		58,473		30,598		67,979			(28,048)		7,942		0001
Purchased Call/S&P 500 INDEX/SPXA050SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	3,221,000	4105.02		114,668		60,004		132,671			(55,003)		11,681		0001
Purchased Call/S&P 500 INDEX/SPXA050SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	1	2,593,064	4103		88,714		45,835		103,181			(43,138)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXA050SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	1	1,850,919	4104		101,331		52,354		116,391			(49,273)		6,624		0001
Purchased Call/S&P 500 INDEX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	2,918,000	4109.11		37,059		19,547		42,536			(17,517)		10,609		0001
Purchased Call/S&P 500 INDEX/SPXA050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	2,996,000	4109.11		47,037		24,811		54,212			(22,233)		10,893		0001
Purchased Call/S&P 500 INDEX/SPXA050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2024	1	1,459,613	4112		66,463		34,531		76,145			(31,939)		5,224		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	2,511,493	4090		85,585		44,581		99,345			(41,015)		9,012		0001
Purchased Call/S&P 500 INDEX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	1,432,652	4105		43,974		22,906		50,964			(21,073)		5,141		0001
Purchased Call/S&P 500 INDEX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	2,976,140	4105		163,386		85,106		186,999			(78,299)		10,680		0001
Purchased Call/S&P 500 INDEX/SPXA05PS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	1,678,953	4105		90,917		47,358		104,137			(43,569)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXA05PS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024	1	1,381,599	4105		50,848		26,755		58,487			(24,101)		5,010		0001
Purchased Call/S&P 500 INDEX/SPXA05PS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/09/2024	1	3,817,669	4105		213,807		112,810		240,584			(101,030)		13,844		0001
Purchased Call/S&P 500 INDEX/SPXA05PSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2024	1	2,165,501	4109		114,101		60,351		128,694			(53,768)		7,873		0001
Purchased Call/S&P 500 INDEX/SPXA05PSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2024	1	2,087,146	4109		90,175		47,944		102,321			(42,246)		7,608		0001
Purchased Call/S&P 500 INDEX/SPXA05PSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	1	2,428,484	4109		82,232		43,615		93,641			(38,631)		8,830		0001
Purchased Call/S&P 500 INDEX/SPXA05PSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	1	3,011,978	4109		167,791		88,994		188,530			(78,825)		10,951		0001
Purchased Call/S&P 500 INDEX/SPXA05PSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	1	2,235,263	4109		78,554		42,113		88,625			(36,687)		8,148		0001
Purchased Call/S&P 500 INDEX/SPXA05PSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	1	2,358,532	4109		133,047		71,328		147,889			(62,138)		8,597		0001
Purchased Call/S&P 500 INDEX/SPXA05PSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	2,156,000	4137.64		78,263		42,473		87,499			(36,039)		7,940		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05PSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	1,439,000	4137.64		56,409		30,613		62,982			(25,976)		5,299		0001
Purchased Call/S&P 500 INDEX/SPXA05PSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	2,706,000	4151.32		57,367		31,363		63,572			(26,019)		10,015		0001
Purchased Call/S&P 500 INDEX/SPXA05QS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	6,567,000	4151.32		162,205		88,678		179,643			(73,568)		24,306		0001
Purchased Call/S&P 500 INDEX/SPXA05QS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	2,238,000	4151.32		60,426		33,035		66,866			(27,406)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXA05QS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	1,709,000	4151.32		55,201		30,178		60,987			(25,036)		6,325		0001
Purchased Call/S&P 500 INDEX/SPXA05QSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	5,824,000	4154.52		75,130		41,486		82,144			(33,665)		21,663		0001
Purchased Call/S&P 500 INDEX/SPXA05QSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	2,833,000	4154.52		45,328		25,030		49,562			(20,311)		10,538		0001
Purchased Call/S&P 500 INDEX/SPXA05QSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	3,026,000	4154.52		62,941		34,756		68,982			(28,203)		11,256		0001
Purchased Call/S&P 500 INDEX/SPXA05QSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	2,011,000	4154.52		53,090		29,316		58,082			(23,789)		7,480		0001
Purchased Call/S&P 500 INDEX/SPXA05QSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/16/2024	1	2,056,407	4138		118,038		64,741		126,228			(53,328)		7,592		0001
Purchased Call/S&P 500 INDEX/SPXA05QSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	1	2,216,805	4151		75,614		41,567		82,271			(34,068)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXA05QSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	1	2,212,654	4151		114,638		63,019		122,934			(51,650)		8,189		0001
Purchased Call/S&P 500 INDEX/SPXA05QST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/18/2024	1	1,925,246	4149		93,236		51,942		101,927			(41,610)		7,143		0001
Purchased Call/S&P 500 INDEX/SPXA05RS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	3,725,000	4055.99		47,680		27,246		55,788			(20,453)		14,094		0001
Purchased Call/S&P 500 INDEX/SPXA05RS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	2,496,000	4055.99		38,732		22,133		45,341			(16,615)		9,217		0001
Purchased Call/S&P 500 INDEX/SPXA05RS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	4,275,000	4055.99		93,623		53,499		110,057			(40,160)		16,175		0001
Purchased Call/S&P 500 INDEX/SPXA05RS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	4,214,000	4055.99		104,507		59,718		123,201			(44,830)		15,944		0001
Purchased Call/S&P 500 INDEX/SPXA05RSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	3,112,000	4055.99		88,070		50,325		103,813			(37,778)		11,774		0001
Purchased Call/S&P 500 INDEX/SPXA05RSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	8,334,000	4169.48		207,517		120,623		224,339			(87,643)		31,757		0001
Purchased Call/S&P 500 INDEX/SPXA05RSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	2,515,000	4169.48		69,917		40,640		75,477			(29,529)		9,584		0001
Purchased Call/S&P 500 INDEX/SPXA05RSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	6,563,000	4169.48		163,419		95,178		176,648			(68,831)		25,068		0001
Purchased Call/S&P 500 INDEX/SPXA05RSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	1	2,602,000	4169.48		76,239		44,049		82,141			(32,464)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXA05RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	1	2,547,162	4056		93,760		54,173		103,202			(39,925)		9,637		0001
Purchased Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	2,009,000	4167.87		35,961		21,043		38,672			(14,935)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXA05RSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	5,314,000	4119.58		68,019		39,989		76,475			(28,063)		20,392		0001
Purchased Call/S&P 500 INDEX/SPXA05RSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	2,059,723	4169		66,201		38,770		74,349			(27,462)		7,867		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05RSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	2,418,298	.4169		84,622		49,558		94,960			(35,104)		9,237		0001
Purchased Call/S&P 500 INDEX/SPXA05RSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	1,580,233	.4169		80,754		47,292		89,720			(33,499)		6,036		0001
Purchased Call/S&P 500 INDEX/SPXA05RSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	2,760,196	.4169		148,506		86,971		164,953			(61,606)		10,543		0001
Purchased Call/S&P 500 INDEX/SPXA05RSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/01/2024	1	3,996,987	.4168		186,516		109,443		208,271			(77,161)		15,303		0001
Purchased Call/S&P 500 INDEX/SPXA05SS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	2,204,000	4090.75		38,570		22,782		43,961			(15,807)		8,477		0001
Purchased Call/S&P 500 INDEX/SPXA05SS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	3,391,000	4090.75		74,602		44,064		85,239			(30,575)		13,043		0001
Purchased Call/S&P 500 INDEX/SPXA05SS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	7,740,000	4090.75		192,726		113,835		220,838			(78,986)		29,771		0001
Purchased Call/S&P 500 INDEX/SPXA05SS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	3,116,000	4090.75		91,299		53,926		104,457			(37,418)		11,985		0001
Purchased Call/S&P 500 INDEX/SPXA05SS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	2,661,000	4090.75		96,594		57,054		110,564			(39,588)		10,235		0001
Purchased Call/S&P 500 INDEX/SPXA05SS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/01/2024	1	1,663,136	.4168		56,586		33,295		62,200			(23,318)		6,367		0001
Purchased Call/S&P 500 INDEX/SPXA05SS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2024	1	4,490,342	.4120		217,324		128,120		239,889			(89,311)		17,231		0001
Purchased Call/S&P 500 INDEX/SPXA05SS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	2,061,000	4061.22		35,449		21,112		41,835			(14,471)		7,927		0001
Purchased Call/S&P 500 INDEX/SPXA05SSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	6,065,000	4061.22		149,199		88,858		176,335			(60,906)		23,328		0001
Purchased Call/S&P 500 INDEX/SPXA05SSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	2,293,000	4061.22		66,268		39,467		78,394			(27,052)		8,820		0001
Purchased Call/S&P 500 INDEX/SPXA05SSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2024	1	2,846,630	.4120		92,470		54,968		108,799			(37,852)		10,924		0001
Purchased Call/S&P 500 INDEX/SPXA05SSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	1	3,117,000	4136.25		39,898		23,961		44,304			(16,089)		12,072		0001
Purchased Call/S&P 500 INDEX/SPXA05SSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	5,002,000	4136.25		64,026		38,521		71,077			(25,749)		19,417		0001
Purchased Call/S&P 500 INDEX/SPXA05SSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	2,218,000	4138.12		80,070		48,394		88,642			(31,722)		8,629		0001
Purchased Call/S&P 500 INDEX/SPXA05SSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/03/2024	1	2,197,120	.4061		92,982		55,685		104,039			(37,347)		8,451		0001
Purchased Call/S&P 500 INDEX/SPXA05SSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/07/2024	1	2,543,794	.4136		112,035		67,591		124,069			(44,507)		9,875		0001
Purchased Call/S&P 500 INDEX/SPXA05SSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	7,454,000	4119.17		95,411		57,928		106,986			(37,539)		29,066		0001
Purchased Call/S&P 500 INDEX/SPXA05SST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	2,859,000	4119.17		57,466		34,890		64,601			(22,610)		11,148		0001
Purchased Call/S&P 500 INDEX/SPXA05SSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	04/29/2024	1	1,721,538	.4148		153,172		91,298		154,170			(61,957)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXA05TS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	2,021,000	4137.64		64,066		39,073		70,969			(25,031)		7,898		0001
Purchased Call/S&P 500 INDEX/SPXA05TS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	2,514,000	4137.64		97,292		59,337		107,855			(38,013)		9,825		0001
Purchased Call/S&P 500 INDEX/SPXA05TS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	8,518,000	4124.08		212,098		130,794		236,880			(82,159)		33,290		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05TS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	2,242,000	4124.08		63,000		38,850		70,334			(24,404)		8,762		0001
Purchased Call/S&P 500 INDEX/SPXA05TSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	1	2,095,000	4124.08		58,241		36,100		64,977			(22,376)		8,243		0001
Purchased Call/S&P 500 INDEX/SPXA05TSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	2,061,000	4124.08		45,136		28,024		50,436			(17,294)		8,127		0001
Purchased Call/S&P 500 INDEX/SPXA05TSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	2,189,000	4124.08		60,198		37,375		67,158			(23,065)		8,631		0001
Purchased Call/S&P 500 INDEX/SPXA05TSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	2,941,862	4138		97,400		60,063		110,589			(37,729)		11,497		0001
Purchased Call/S&P 500 INDEX/SPXA05TSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	6,473,000	4109.9		83,502		52,303		93,136			(31,256)		25,636		0001
Purchased Call/S&P 500 INDEX/SPXA05TSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	5,710,000	4109.9		142,750		89,415		159,998			(53,434)		22,614		0001
Purchased Call/S&P 500 INDEX/SPXA05TSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	3,089,000	4109.9		89,890		56,305		100,678			(33,647)		12,234		0001
Purchased Call/S&P 500 INDEX/SPXA05TSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,077,000	4109.9		73,941		46,315		82,780			(27,677)		8,226		0001
Purchased Call/S&P 500 INDEX/SPXA05TSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,228,000	4109.9		87,115		54,566		97,623			(32,609)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXA05TSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	2,998,206	4124		100,915		63,002		111,902			(37,982)		11,822		0001
Purchased Call/S&P 500 INDEX/SPXA05TSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	3,109,556	4124		115,852		72,328		128,446			(43,604)		12,261		0001
Purchased Call/S&P 500 INDEX/SPXA05TSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	2,577,550	4124		136,369		85,136		150,865			(51,326)		10,164		0001
Purchased Call/S&P 500 INDEX/SPXA05TSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	2,952,841	4124		169,040		105,534		186,838			(63,622)		11,643		0001
Purchased Call/S&P 500 INDEX/SPXA05TSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	1	5,025,580	4136		239,537		149,793		264,976			(89,909)		19,860		0001
Purchased Call/S&P 500 INDEX/SPXA05TSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	1	1,873,735	4136		97,961		61,260		108,084			(36,769)		7,405		0001
Purchased Call/S&P 500 INDEX/SPXA05TSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	2,370,499	4159		81,225		51,525		86,376			(30,042)		9,409		0001
Purchased Call/S&P 500 INDEX/SPXA05TSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	2,120,973	4159		83,686		53,086		88,833			(30,952)		8,418		0001
Purchased Call/S&P 500 INDEX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/15/2024	1	2,878,851	4136		169,887		107,421		180,049			(63,181)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXA05US5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	8,039,000	4191.98		202,583		128,865		211,866			(74,577)		31,907		0001
Purchased Call/S&P 500 INDEX/SPXA05US6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	2,827,000	4191.98		83,679		53,229		87,275			(30,805)		11,221		0001
Purchased Call/S&P 500 INDEX/SPXA05US7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	2,328,000	4191.98		90,326		57,458		93,713			(33,252)		9,240		0001
Purchased Call/S&P 500 INDEX/SPXA05US8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	9,381,000	4191.98		236,401		151,088		247,010			(86,315)		37,476		0001
Purchased Call/S&P 500 INDEX/SPXA05US9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	2,039,000	4191.98		60,354		38,574		62,896			(22,037)		8,146		0001
Purchased Call/S&P 500 INDEX/SPXA05USA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	3,058,000	4191.98		115,898		74,073		120,516			(42,317)		12,216		0001
Purchased Call/S&P 500 INDEX/SPXA05USB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	6,293,000	4191.98		158,584		101,511		165,701			(57,745)		25,194		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05USC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	2,656,000	4191.98		107,302		68,685		111,178			(39,072)		10,633		0001
Purchased Call/S&P 500 INDEX/SPXA05USD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	1,285,076	4145		45,598		29,005		47,874			(16,786)		5,101		0001
Purchased Call/S&P 500 INDEX/SPXA05USE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	2,409,681	4198		116,694		74,230		120,352			(42,959)		9,564		0001
Purchased Call/S&P 500 INDEX/SPXA05USF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	1	1,977,295	4189		68,761		43,861		70,559			(24,952)		7,848		0001
Purchased Call/S&P 500 INDEX/SPXA05USG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	1	2,135,642	4188		122,471		78,122		123,712			(44,443)		8,476		0001
Purchased Call/S&P 500 INDEX/SPXA05USH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	1	1,773,208	4192		94,109		60,031		95,344			(34,150)		7,038		0001
Purchased Call/S&P 500 INDEX/SPXA05USU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2024	1	3,802,000	4145.58		125,466		81,001		134,779			(44,564)		15,286		0001
Purchased Call/S&P 500 INDEX/SPXA05USV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	1	4,126,054	4193		223,821		144,061		234,512			(79,936)		16,518		0001
Purchased Call/S&P 500 INDEX/SPXA05USW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	1	1,601,336	4192		91,581		58,946		95,749			(32,707)		6,411		0001
Purchased Call/S&P 500 INDEX/SPXA05VS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/22/2024	1	3,517,404	4192		182,399		117,904		201,297			(64,641)		14,112		0001
Purchased Call/S&P 500 INDEX/SPXA05VS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	1	5,693,000	4205.45		143,464		94,986		146,510			(49,376)		23,178		0001
Purchased Call/S&P 500 INDEX/SPXA05VS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	2,304,534	4115		141,568		93,064		144,813			(49,393)		9,285		0001
Purchased Call/S&P 500 INDEX/SPXA05VS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	3,267,057	4151		166,907		109,722		170,535			(58,234)		13,163		0001
Purchased Call/S&P 500 INDEX/SPXA05VSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	3,336,000	4205.52		44,035		29,276		44,923			(14,799)		13,610		0001
Purchased Call/S&P 500 INDEX/SPXA05VSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	2,712,000	4205.52		49,358		32,815		50,483			(16,588)		11,064		0001
Purchased Call/S&P 500 INDEX/SPXA05VSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	4,344,000	4205.52		110,772		73,645		113,198			(37,227)		17,722		0001
Purchased Call/S&P 500 INDEX/SPXA05VSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	1	3,632,370	4151		129,588		85,426		134,008			(44,276)		14,635		0001
Purchased Call/S&P 500 INDEX/SPXA05VSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	1	2,880,988	4151		170,578		112,448		174,353			(58,281)		11,608		0001
Purchased Call/S&P 500 INDEX/SPXA05VSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	1	3,869,014	4205		191,986		126,560		195,178			(65,595)		15,588		0001
Purchased Call/S&P 500 INDEX/SPXA05VSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	3,190,000	4179.83		124,410		83,054		130,011			(41,470)		13,041		0001
Purchased Call/S&P 500 INDEX/SPXA05VSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/28/2024	1	1,501,346	4205		82,928		55,132		84,987			(27,871)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXA05VSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	1	1,963,945	4205		68,864		45,846		71,200			(23,081)		7,996		0001
Purchased Call/S&P 500 INDEX/SPXA05VSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	1	3,641,920	4205		198,314		132,027		202,992			(66,468)		14,827		0001
Purchased Call/S&P 500 INDEX/SPXA05VSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	1	4,104,588	4206		196,186		130,791		201,555			(65,574)		16,745		0001
Purchased Call/S&P 500 INDEX/SPXA05VSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	1	2,060,705	4206		106,423		70,949		109,149			(35,572)		8,407		0001
Purchased Call/S&P 500 INDEX/SPXA05VST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2024	1	3,187,784	4206		182,056		122,382		180,362			(60,519)		13,005		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05V\$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	6,063,000	4282.37		80,032		54,307		76,712			(26,097)		24,988		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	2,467,000	4282.37		58,468		39,675		55,815			(19,066)		10,168		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	5,287,000	4282.37		134,819		91,484		128,476			(43,963)		21,790		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	2,229,000	4282.37		65,978		44,771		62,655			(21,515)		9,187		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	1	2,202,770	4180		134,253		90,621		127,423			(44,259)		9,005		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	4,192,000	4273.79		106,896		72,830		102,763			(34,172)		17,312		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	2,627,000	4273.79		126,359		86,091		118,904			(40,393)		10,849		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	1	2,946,272	4221		177,669		120,261		165,998			(57,582)		12,045		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	1	1,541,653	4282		74,833		50,653		69,138			(24,253)		6,302		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	3,770,000	4283.85		172,666		118,115		161,566			(54,725)		15,600		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	2,224,000	4283.85		110,088		75,307		102,247			(34,891)		9,203		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	1	3,447,308	4282		121,764		83,082		115,548			(38,804)		14,208		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	1	2,192,573	4282		109,194		74,505		101,976			(34,798)		9,037		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	1	3,781,333	4282		213,297		145,537		197,771			(67,974)		15,585		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	1	5,380,702	4274		259,744		177,456		244,300			(82,549)		22,221		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	1	3,701,102	4274		192,728		131,671		180,622			(61,251)		15,285		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	1	2,034,829	4284		82,303		56,926		76,928			(25,776)		8,420		0001
Purchased Call/S&P 500 INDEX/SPXA05W\$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	1	2,034,829	4284		115,150		79,645		105,344			(36,063)		8,420		0001
Purchased Call/S&P 500 INDEX/SPXA05X\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	1	8,722,000	4298.86		222,411		154,452		208,851			(69,045)		36,164		0001
Purchased Call/S&P 500 INDEX/SPXA05X\$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	2,399,000	4298.86		41,503		28,926		39,160			(12,779)		10,006		0001
Purchased Call/S&P 500 INDEX/SPXA05X\$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	2,693,000	4298.86		63,016		43,920		59,291			(19,403)		11,233		0001
Purchased Call/S&P 500 INDEX/SPXA05X\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	8,854,000	4298.86		225,777		157,360		211,977			(69,517)		36,930		0001
Purchased Call/S&P 500 INDEX/SPXA05XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	3,051,000	4298.86		88,479		61,667		82,857			(27,243)		12,726		0001
Purchased Call/S&P 500 INDEX/SPXA05XSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	2,316,000	4298.86		50,720		35,393		47,772			(15,574)		9,679		0001
Purchased Call/S&P 500 INDEX/SPXA05XSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	5,651,000	4298.86		144,101		100,554		135,350			(44,248)		23,617		0001
Purchased Call/S&P 500 INDEX/SPXA05XSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2024	1	1,861,198	4369		95,113		67,077		77,396			(28,143)		7,809		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05XSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	4,293,000	4425.84		109,472		78,150		88,347			(32,092)		18,047		0001
Purchased Call/S&P 500 INDEX/SPXA05XSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	2,260,000	4425.84		66,218		47,272		52,896			(19,412)		9,500		0001
Purchased Call/S&P 500 INDEX/SPXA05XSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	2,328,000	4425.84		98,940		70,632		75,908			(29,004)		9,786		0001
Purchased Call/S&P 500 INDEX/SPXA05XSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	4,034,000	4425.84		192,018		137,080		144,571			(56,290)		16,958		0001
Purchased Call/S&P 500 INDEX/SPXA05XSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	2,155,687	4373		110,930		79,192		87,521			(32,519)		9,062		0001
Purchased Call/S&P 500 INDEX/SPXA05XSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/14/2024	1	2,894,499	4426		156,777		112,547		117,166			(44,420)		12,168		0001
Purchased Call/S&P 500 INDEX/SPXA05XST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	1	4,503,000	4365.69		208,939		151,538		175,135			(57,658)		19,184		0001
Purchased Call/S&P 500 INDEX/SPXA05XSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	1	3,188,134	4410		171,626		124,084		133,497			(47,753)		13,505		0001
Purchased Call/S&P 500 INDEX/SPXA05XSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	1	2,213,614	4410		124,817		90,242		95,934			(34,729)		9,377		0001
Purchased Call/S&P 500 INDEX/SPXA05XSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	1	1,885,978	4366		97,157		71,248		80,512			(26,425)		8,035		0001
Purchased Call/S&P 500 INDEX/SPXA05YS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	1	2,811,504	4366		160,317		117,566		130,964			(43,603)		11,978		0001
Purchased Call/S&P 500 INDEX/SPXA05YS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	1	1,608,154	4382		77,778		57,037		64,232			(21,154)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXA05YS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	2,181,000	4328.82		38,822		28,690		35,413			(10,183)		9,379		0001
Purchased Call/S&P 500 INDEX/SPXA05YS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	2,062,000	4328.82		74,644		55,163		66,916			(19,579)		8,867		0001
Purchased Call/S&P 500 INDEX/SPXA05YS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/21/2024	1	2,265,437	4382		123,273		90,652		102,720			(32,782)		9,652		0001
Purchased Call/S&P 500 INDEX/SPXA05YS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	3,363,000	4378.41		79,703		59,120		68,736			(20,688)		14,489		0001
Purchased Call/S&P 500 INDEX/SPXA05YS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	2,944,000	4378.41		80,371		59,616		68,964			(20,861)		12,684		0001
Purchased Call/S&P 500 INDEX/SPXA05YS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	2,633,000	4378.41		82,676		61,326		70,457			(21,460)		11,344		0001
Purchased Call/S&P 500 INDEX/SPXA05YSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	3,841,000	4378.41		171,309		127,070		142,346			(44,465)		16,548		0001
Purchased Call/S&P 500 INDEX/SPXA05YSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	4,386,000	4378.41		214,037		158,764		175,933			(55,556)		18,896		0001
Purchased Call/S&P 500 INDEX/SPXA05YSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	2,561,166	4348		90,317		66,865		77,239			(23,572)		10,994		0001
Purchased Call/S&P 500 INDEX/SPXA05YSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	2,052,412	4348		78,069		57,797		66,459			(20,375)		8,810		0001
Purchased Call/S&P 500 INDEX/SPXA05YSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	2,748,145	4348		154,594		114,450		126,676			(40,347)		11,796		0001
Purchased Call/S&P 500 INDEX/SPXA05YSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	4,126,565	4348		246,398		182,416		200,103			(64,307)		17,713		0001
Purchased Call/S&P 500 INDEX/SPXA05YSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024	1	3,047,489	4329		157,351		116,604		132,153			(40,954)		13,105		0001
Purchased Call/S&P 500 INDEX/SPXA05YSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	4,156,000	4376.86		92,263		68,690		79,858			(23,696)		17,938		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05YSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	4,124,000	4376.86		117,534		87,505		100,925			(30,186)		17,800		0001
Purchased Call/S&P 500 INDEX/SPXA05YSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	3,769,000	4376.86		118,347		88,110		101,192			(30,395)		16,268		0001
Purchased Call/S&P 500 INDEX/SPXA05YSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	2,228,000	4376.86		100,706		74,976		83,751			(25,864)		9,617		0001
Purchased Call/S&P 500 INDEX/SPXA05YSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	1	3,813,690	.4329		137,383		102,089		119,067			(35,478)		16,400		0001
Purchased Call/S&P 500 INDEX/SPXA05YSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	1	3,787,718	.4329		225,339		167,448		187,046			(58,192)		16,289		0001
Purchased Call/S&P 500 INDEX/SPXA05YSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	2,819,000	4450.38		82,315		62,137		63,696			(20,805)		12,168		0001
Purchased Call/S&P 500 INDEX/SPXA05YSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	3,882,000	4450.38		88,898		67,287		69,888			(22,285)		16,848		0001
Purchased Call/S&P 500 INDEX/SPXA05YSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	3,351,000	4450.38		96,844		73,302		75,060			(24,277)		14,543		0001
Purchased Call/S&P 500 INDEX/SPXA05YSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	2,452,000	4450.38		84,839		64,215		64,798			(21,268)		10,642		0001
Purchased Call/S&P 500 INDEX/SPXA05YSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	1	2,001,000	4450.38		59,030		44,719		45,774			(14,757)		8,700		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	3,055,048	.4377		114,277		86,264		91,332			(28,883)		13,186		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	2,941,250	.4377		174,021		131,364		131,164			(43,983)		12,695		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	4,195,000	4446.82		102,358		78,175		81,143			(24,331)		18,338		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	3,494,000	4446.82		90,495		69,114		71,522			(21,511)		15,274		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	4,632,000	4446.82		132,475		101,176		103,961			(31,490)		20,249		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	2,935,000	4446.82		97,442		74,420		75,643			(23,162)		12,830		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	4,161,105	.4450		142,859		108,826		110,049			(34,239)		18,092		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	2,300,846	.4450		84,943		64,707		64,951			(20,358)		10,004		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	1,949,266	.4450		108,887		82,947		77,909			(26,097)		8,475		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	2,701,381	.4450		156,831		119,469		111,180			(37,587)		11,745		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	2,358,701	.4450		139,130		105,986		98,232			(33,345)		10,255		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	1	2,865,000	4411.59		130,931		100,827		103,858			(30,849)		12,524		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1	2,154,000	4398.95		102,530		79,433		82,829			(23,682)		9,483		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	1	4,420,000	4409.53		59,228		46,048		50,087			(13,270)		19,494		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	1	2,220,000	4409.53		37,518		29,169		31,651			(8,406)		9,791		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/05/2024	1	3,767,498	.4412		216,925		167,981		167,196			(49,274)		16,469		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/10/2024	1	4,224,330	.4410		210,310		163,960		164,384			(46,671)		18,631		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,611,000	4472.16		45,954		35,980		35,886			(10,045)		11,556		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	3,173,000	4472.16		73,614		57,637		56,808			(16,090)		14,044		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	4,344,000	4472.16		112,510		88,091		86,351			(24,592)		19,226		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,826,000	4472.16		78,280		61,291		59,780			(17,110)		12,508		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,133,000	4472.16		77,855		60,958		58,062			(17,017)		9,441		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,057,000	4472.16		95,239		74,569		68,776			(20,817)		9,104		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/10/2024	1	2,751,547	.4410		168,436		131,678		121,551			(37,019)		12,136		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2024	1	1,962,153	.4439		101,859		79,691		73,951			(22,325)		8,669		0001
Purchased Call/S&P 500 INDEX/SPXB050$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/12/2024	1	1,753,087	.4472		63,680		50,414		46,058			(13,646)		7,759		0001
Purchased Call/S&P 500 INDEX/SPXB050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	1	1,606,618	.4551		57,486		46,468		37,851			(11,371)		7,185		0001
Purchased Call/S&P 500 INDEX/SPXB050$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	1	1,846,933	.4549		97,379		78,715		59,267			(19,262)		8,260		0001
Purchased Call/S&P 500 INDEX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	1	2,874,192	.4555		165,448		133,737		97,072			(32,726)		12,854		0001
Purchased Call/S&P 500 INDEX/SPXB050$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	3,550,000	4536.34		132,415		107,610		89,167			(25,617)		15,984		0001
Purchased Call/S&P 500 INDEX/SPXB050$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	1	4,684,429	.4566		159,338		129,241		103,768			(31,080)		20,985		0001
Purchased Call/S&P 500 INDEX/SPXB050$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/23/2024	1	1,710,093	.4536		61,059		49,927		40,151			(11,239)		7,713		0001
Purchased Call/S&P 500 INDEX/SPXB050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	1	4,909,515	.4567		171,688		142,120		111,113			(30,659)		22,218		0001
Purchased Call/S&P 500 INDEX/SPXB050$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	1	2,507,377	.4567		138,046		114,271		80,765			(24,651)		11,347		0001
Purchased Call/S&P 500 INDEX/SPXB050$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	1	2,730,718	.4566		160,671		133,000		92,108			(28,691)		12,358		0001
Purchased Call/S&P 500 INDEX/SPXB050$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	1	2,895,320	.4567		140,526		116,391		85,427			(25,025)		13,124		0001
Purchased Call/S&P 500 INDEX/SPXB050$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	1	1,598,363	.4567		88,771		73,525		51,939			(15,808)		7,245		0001
Purchased Call/S&P 500 INDEX/SPXB051$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	2,675,000	4513.39		51,093		42,951		38,517			(8,236)		12,266		0001
Purchased Call/S&P 500 INDEX/SPXB051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	2,797,000	4513.39		80,554		67,718		59,240			(12,985)		12,826		0001
Purchased Call/S&P 500 INDEX/SPXB051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	10,527,000	4501.89		141,062		119,570		109,017			(22,415)		48,272		0001
Purchased Call/S&P 500 INDEX/SPXB051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	2,332,000	4501.89		38,711		32,813		29,754			(6,151)		10,694		0001
Purchased Call/S&P 500 INDEX/SPXB051$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	2,338,000	4501.89		53,306		45,185		40,501			(8,471)		10,721		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB051$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,498,000	4464.05		66,697		57,989		53,652			(9,162)		11,585		0001
Purchased Call/S&P 500 INDEX/SPXB051$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,145,000	4464.05		59,202		51,473		47,508			(8,132)		9,948		0001
Purchased Call/S&P 500 INDEX/SPXB051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,253,000	4464.05		73,898		64,251		58,604			(10,151)		10,448		0001
Purchased Call/S&P 500 INDEX/SPXB051$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,939,000	4464.05		130,492		113,455		100,283			(17,925)		13,630		0001
Purchased Call/S&P 500 INDEX/SPXB051$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	4,242,000	4464.05		214,221		186,253		161,602			(29,426)		19,672		0001
Purchased Call/S&P 500 INDEX/SPXB051$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	4,696,000	4464.05		61,987		53,961		50,941			(8,445)		21,882		0001
Purchased Call/S&P 500 INDEX/SPXB051$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	2,144,000	4464.05		36,448		31,729		29,788			(4,966)		9,990		0001
Purchased Call/S&P 500 INDEX/SPXB051$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	3,396,000	4464.05		70,297		61,195		57,167			(9,577)		15,824		0001
Purchased Call/S&P 500 INDEX/SPXB051$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	7,661,000	4464.05		195,356		170,062		157,689			(26,615)		35,698		0001
Purchased Call/S&P 500 INDEX/SPXB051$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	2,091,000	4464.05		55,202		48,055		44,464			(7,521)		9,743		0001
Purchased Call/S&P 500 INDEX/SPXB051$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	2,124,000	4464.05		64,145		55,840		51,252			(8,739)		9,897		0001
Purchased Call/S&P 500 INDEX/SPXB051$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	3,566,000	4464.05		47,071		40,993		38,702			(6,396)		16,642		0001
Purchased Call/S&P 500 INDEX/SPXB051$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	1,981,000	4464.05		34,866		30,364		28,524			(4,737)		9,245		0001
Purchased Call/S&P 500 INDEX/SPXB051$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	2,230,000	4464.05		50,175		43,696		40,753			(6,817)		10,407		0001
Purchased Call/S&P 500 INDEX/SPXB051$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	5,577,000	4464.05		142,214		123,851		114,878			(19,322)		26,028		0001
Purchased Call/S&P 500 INDEX/SPXB051$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	2,098,000	4464.05		59,164		51,524		47,461			(8,039)		9,791		0001
Purchased Call/S&P 500 INDEX/SPXB051$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	1	1,983,723	.4438		54,020		47,472		45,053			(6,660)		9,287		0001
Purchased Call/S&P 500 INDEX/SPXB052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	2,116,000	4436.01		34,491		30,985		29,324			(3,581)		10,029		0001
Purchased Call/S&P 500 INDEX/SPXB053$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	8,550,000	4457.49		112,860		106,904		94,229			(6,821)		41,381		0001
Purchased Call/S&P 500 INDEX/SPXB053$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	5,031,000	4457.49		66,409		62,933		55,433			(3,981)		24,456		0001
Purchased Call/S&P 500 INDEX/SPXB053$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	3,363,000	4457.49		59,861		56,728		50,107			(3,588)		16,348		0001
Purchased Call/S&P 500 INDEX/SPXB053$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	2,009,000	4487.46		45,002		42,776		36,277			(2,336)		9,794		0001
Purchased Call/S&P 500 INDEX/SPXB053$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	2,634,000	4487.46		87,976		83,625		69,589			(4,567)		12,841		0001
Purchased Call/S&P 500 INDEX/SPXB053$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	2,128,000	4461.9		50,859		48,484		42,123			(2,501)		10,389		0001
Purchased Call/S&P 500 INDEX/SPXB053$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	3,567,000	4461.9		90,602		86,370		74,850			(4,456)		17,415		0001
Purchased Call/S&P 500 INDEX/SPXB053$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	2,227,000	4461.9		57,234		54,561		47,256			(2,815)		10,873		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB053$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	1,944,000	4461.9		63,374		60,415		51,817			(3,117)		9,491		0001
Purchased Call/S&P 500 INDEX/SPXB054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,341,000	4402.2		54,124		52,786		48,049			(1,479)		16,498		0001
Purchased Call/S&P 500 INDEX/SPXB054$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	4,336,000	4402.2		101,896		99,377		90,182			(2,784)		21,411		0001
Purchased Call/S&P 500 INDEX/SPXB054$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,955,000	4402.2		100,062		97,587		88,391			(2,734)		19,530		0001
Purchased Call/S&P 500 INDEX/SPXB054$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	6,468,000	4402.2		178,517		174,103		157,696			(4,878)		31,939		0001
Purchased Call/S&P 500 INDEX/SPXB054$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,689,000	4402.2		160,840		156,864		140,243			(4,395)		18,216		0001
Purchased Call/S&P 500 INDEX/SPXB054$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,357,000	4402.2		165,164		161,081		143,137			(4,513)		16,577		0001
Purchased Call/S&P 500 INDEX/SPXB054$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,363,000	4402.2		173,195		168,912		149,720			(4,732)		16,606		0001
Purchased Call/S&P 500 INDEX/SPXB054$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/20/2024	1	4,004,000	4330		109,710		107,886		103,811			(2,705)		19,772		0001
Purchased Call/S&P 500 INDEX/SPXB054$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	1	5,630,000	4320.06		72,627		71,618		69,429			(1,596)		27,801		0001
Purchased Call/S&P 500 INDEX/SPXB054$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	1	3,276,000	4320.06		42,260		41,678		40,405			(921)		16,245		0001
Purchased Call/S&P 500 INDEX/SPXB054$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	1	3,995,000	4320.06		105,468		104,015		101,113			(2,299)		19,810		0001
Purchased Call/S&P 500 INDEX/SPXB054$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	2,539,000	4337.44		40,624		40,178		38,423			(555)		12,625		0001
Purchased Call/S&P 500 INDEX/SPXB054$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	3,912,000	4337.44		165,086		163,272		155,793			(2,255)		19,453		0001
Purchased Call/S&P 500 INDEX/SPXB054$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	5,203,000	4337.44		256,508		253,689		241,451			(3,504)		25,872		0001
Purchased Call/S&P 500 INDEX/SPXB055$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	1	2,610,091	4321		160,090		158,306		150,767			(2,217)		12,889		0001
Purchased Call/S&P 500 INDEX/SPXB055$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	1	1,850,195	4323		116,707		115,407		109,771			(1,616)		9,136		0001
Purchased Call/S&P 500 INDEX/SPXB055$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	2,186,000	4273.53		97,058		96,258		97,648			(1,061)		10,885		0001
Purchased Call/S&P 500 INDEX/SPXB055$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	3,580,000	4273.53		176,494		175,039		177,503			(1,929)		17,826		0001
Purchased Call/S&P 500 INDEX/SPXB055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	1	6,135,453	4336		243,408		241,397		243,973			(2,667)		30,509		0001
Purchased Call/S&P 500 INDEX/SPXB055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	1	9,125,974	4337		410,806		407,411		411,685			(4,502)		45,379		0001
Purchased Call/S&P 500 INDEX/SPXB055$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	1	4,398,164	4337		244,932		242,907		245,007			(2,684)		21,870		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/10/2023	1	2,354,349	3628	84,487			2,142		149,325			(64,608)		1,948		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2023	1	2,467,886	3672	115,624			5,110		215,407			(86,718)		2,663		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/16/2023	1	1,786,043	3579	89,850			3,775		166,344			(67,947)		1,870		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023	1	4,702,000	3797.34	52,662			3,337		91,915			(39,389)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023	1	1,612,000	3797.34	22,407			1,420		39,341			(16,759)		2,067		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17ZS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	1	2,139,000	3797.34	37,646			2,385		66,692			(28,157)		2,742		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	1	5,700,000	3797.34	123,690			7,837		221,588			(92,513)		7,308		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	1	3,171,000	3797.34	82,446			5,224		148,983			(61,665)		4,066		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/16/2023	1	1,963,034	3582	114,790			4,850		197,828			(87,780)		2,055		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/13/2023	1	1,720,615	3669	91,216			3,110		164,510			(70,344)		1,624		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/20/2023	1	2,458,854	3714	109,104			5,774		195,733			(82,508)		2,878		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/16/2023	1	2,049,516	3583	94,963			4,024		153,718			(72,823)		2,146		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/16/2023	1	2,404,240	3583	154,109			6,530		257,239			(118,179)		2,517		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/17/2023	1	3,400,310	3676	155,234			6,996		264,178			(118,708)		3,669		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/23/2023	1	1,711,254	3753	79,654			4,854		139,936			(59,905)		2,148		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/26/2023	1	7,990,000	3830.6	90,287			6,218		154,942			(67,530)		10,662		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/26/2023	1	3,069,000	3830.6	59,232			4,079		103,536			(44,302)		4,095		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/26/2023	1	4,128,000	3830.6	90,403			6,226		158,775			(67,617)		5,509		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/17/2023	1	2,464,227	3678	139,554			6,308		241,373			(107,018)		2,659		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/23/2023	1	2,401,760	3753	105,190			6,428		183,504			(79,329)		3,014		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/24/2023	1	2,399,919	3797	110,651			7,050		196,214			(83,217)		3,077		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	1	5,230,000	3807.3	59,099			4,256		101,603			(44,203)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	1	1,733,000	3807.3	24,609			1,772		42,852			(18,406)		2,357		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	1	1,652,000	3807.3	30,066			2,165		52,724			(22,488)		2,247		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	1	7,138,000	3807.3	156,322			11,259		275,334			(116,920)		9,707		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	1	3,103,000	3807.3	75,093			5,408		132,877			(56,165)		4,220		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	1	1,712,000	3807.3	44,854			3,231		79,738			(33,549)		2,328		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/20/2023	1	2,504,546	3694	111,395			5,979		191,925			(84,947)		2,931		0001
Purchased Call/S&P 500 INDEX/SPXB17ZST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/23/2023	1	1,746,848	3765	87,659			5,402		159,134			(66,291)		2,193		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	9,220,000	3901.06	105,108			7,591		175,623			(78,831)		12,538		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	3,945,000	3901.06	57,992			4,188		97,299			(43,494)		5,365		0001
Purchased Call/S&P 500 INDEX/SPXC170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	3,293,000	3901.06	59,603			4,305		101,023			(44,702)		4,478		0001
Purchased Call/S&P 500 INDEX/SPXC170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	18,965,000	3901.06	419,127			30,270		711,301			(314,345)		25,790		0001
Purchased Call/S&P 500 INDEX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	4,273,000	3901.06	99,988			7,221		169,860			(74,991)		5,811		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	3,883,000	3901.06	98,628			7,123		168,165			(73,971)		5,280		0001
Purchased Call/S&P 500 INDEX/SPXC170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	1	4,565,000	3901.06	52,041			4,158		86,621			(38,712)		6,544		0001
Purchased Call/S&P 500 INDEX/SPXC170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	1	2,764,000	3901.06	46,435			3,710		78,097			(34,542)		3,962		0001
Purchased Call/S&P 500 INDEX/SPXC170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	1	4,614,000	3901.06	101,969			8,146		172,264			(75,852)		6,614		0001
Purchased Call/S&P 500 INDEX/SPXC170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/20/2023	1	2,762,132	3678	148,578			7,997		244,434			(113,618)		3,233		0001
Purchased Call/S&P 500 INDEX/SPXC170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/23/2023	1	1,531,122	3753	80,723			4,988		137,634			(61,215)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXC170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/24/2023	1	1,868,291	3797	74,292			4,786		126,642			(56,182)		2,395		0001
Purchased Call/S&P 500 INDEX/SPXC170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/23/2023	1	2,052,754	3753	90,709			5,621		152,791			(69,366)		2,576		0001
Purchased Call/S&P 500 INDEX/SPXC170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/23/2023	1	2,664,453	3753	156,981			9,728		268,124			(120,044)		3,344		0001
Purchased Call/S&P 500 INDEX/SPXC170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/24/2023	1	1,837,913	3797	65,509			4,232		110,812			(49,955)		2,356		0001
Purchased Call/S&P 500 INDEX/SPXC170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/03/2023	1	11,357,000	3719.89	248,718			22,736		439,879			(186,028)		17,331		0001
Purchased Call/S&P 500 INDEX/SPXC170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	8,364,000	3770.55	94,513			8,664		161,743			(70,885)		12,764		0001
Purchased Call/S&P 500 INDEX/SPXC170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	2,215,000	3770.55	28,131			2,579		48,152			(21,098)		3,380		0001
Purchased Call/S&P 500 INDEX/SPXC170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	2,480,000	3770.55	37,448			3,433		64,604			(28,086)		3,785		0001
Purchased Call/S&P 500 INDEX/SPXC170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	3,439,000	3770.55	60,870			5,580		105,990			(45,653)		5,248		0001
Purchased Call/S&P 500 INDEX/SPXC170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	2,125,000	3770.55	43,138			3,954		75,582			(32,353)		3,243		0001
Purchased Call/S&P 500 INDEX/SPXC170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	16,800,000	3770.55	367,920			33,726		645,204			(275,940)		25,637		0001
Purchased Call/S&P 500 INDEX/SPXC170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	4,243,000	3770.55	98,438			9,023		172,953			(73,828)		6,475		0001
Purchased Call/S&P 500 INDEX/SPXC170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	2,181,000	3770.55	53,871			4,938		95,050			(40,403)		3,328		0001
Purchased Call/S&P 500 INDEX/SPXC170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	2,017,000	3770.55	52,845			4,844		93,565			(39,634)		3,078		0001
Purchased Call/S&P 500 INDEX/SPXC170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	1	2,156,000	3770.55	74,382			6,818		133,765			(55,787)		3,290		0001
Purchased Call/S&P 500 INDEX/SPXC170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	1	2,440,000	3770.55	27,572			2,734		47,102			(20,510)		3,884		0001
Purchased Call/S&P 500 INDEX/SPXC170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	1	3,393,000	3770.55	47,502			4,711		81,741			(35,335)		5,401		0001
Purchased Call/S&P 500 INDEX/SPXC170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	1	2,245,000	3770.55	42,206			4,186		73,317			(31,396)		3,574		0001
Purchased Call/S&P 500 INDEX/SPXC170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	1	6,313,000	3770.55	138,255			13,711		241,965			(102,843)		10,050		0001
Purchased Call/S&P 500 INDEX/SPXC170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	1	3,570,000	3770.55	89,964			8,922		158,594			(66,921)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXC171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/01/2023	1	2,082,294	3856	59,324			5,137		114,223			(44,739)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXC171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/03/2023	1	1,733,469	3720	68,413			6,289		117,259			(51,736)		2,645		0001
Purchased Call/S&P 500 INDEX/SPXC171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/03/2023	1	3,660,372	3720	219,658			20,191		387,546			(166,113)		5,586		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/02/2023	1	2,962,636	3760	170,523			15,242		304,550			(129,313)		4,454		0001
Purchased Call/S&P 500 INDEX/SPXC171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/03/2023	1	1,432,809	3771	67,898			6,241		120,474			(51,347)		2,187		0001
Purchased Call/S&P 500 INDEX/SPXC171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/03/2023	1	2,016,180	3720	115,484			10,645		202,385			(87,575)		3,077		0001
Purchased Call/S&P 500 INDEX/SPXC171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2023	1	1,990,850	3771	105,663			10,537		186,993			(79,466)		3,169		0001
Purchased Call/S&P 500 INDEX/SPXC171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2023	1	2,722,337	3771	157,165			15,673		278,942			(118,198)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXC171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2023	1	6,639,939	3771	397,493			39,639		707,005			(298,941)		10,570		0001
Purchased Call/S&P 500 INDEX/SPXC171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023	1	3,682,000	3748.57	80,636			8,736		141,050			(60,311)		6,094		0001
Purchased Call/S&P 500 INDEX/SPXC171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023	1	1,873,000	3748.57	44,016			4,768		77,040			(32,921)		3,100		0001
Purchased Call/S&P 500 INDEX/SPXC171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023	1	2,055,000	3748.57	52,403			5,677		92,233			(39,194)		3,401		0001
Purchased Call/S&P 500 INDEX/SPXC171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023	1	1,751,000	3956.37	25,039			2,782		39,375			(18,728)		2,934		0001
Purchased Call/S&P 500 INDEX/SPXC171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023	1	1,894,000	3956.37	34,660			3,851		54,826			(25,924)		3,174		0001
Purchased Call/S&P 500 INDEX/SPXC171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023	1	13,443,000	3956.37	299,779			33,309		473,624			(224,218)		22,527		0001
Purchased Call/S&P 500 INDEX/SPXC171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023	1	2,392,000	3956.37	60,039			6,671		95,001			(44,906)		4,008		0001
Purchased Call/S&P 500 INDEX/SPXC171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/09/2023	1	2,181,668	3749	115,830			12,583		185,109			(86,872)		3,611		0001
Purchased Call/S&P 500 INDEX/SPXC171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/07/2023	1	1,692,584	3804	99,391			10,301		160,631			(74,955)		2,731		0001
Purchased Call/S&P 500 INDEX/SPXC171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023	1	1,718,821	3828	57,997			6,156		93,321			(43,618)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXC171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023	1	4,233,890	3828	260,872			27,690		417,808			(196,193)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXC171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023	1	967,322	3807	127,383			13,521		128,808			(95,800)		1,581		0001
Purchased Call/S&P 500 INDEX/SPXC172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	7,074,000	3992.93	79,936			8,882		122,168			(59,952)		11,854		0001
Purchased Call/S&P 500 INDEX/SPXC172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	3,695,000	3992.93	55,795			6,199		85,805			(41,846)		6,192		0001
Purchased Call/S&P 500 INDEX/SPXC172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	2,046,000	3992.93	36,419			4,047		56,007			(27,314)		3,429		0001
Purchased Call/S&P 500 INDEX/SPXC172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	2,276,000	3992.93	45,975			5,108		70,631			(34,481)		3,814		0001
Purchased Call/S&P 500 INDEX/SPXC172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	16,625,000	3992.93	372,400			41,378		568,874			(279,300)		27,860		0001
Purchased Call/S&P 500 INDEX/SPXC172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	2,666,000	3992.93	63,184			7,020		96,443			(47,388)		4,468		0001
Purchased Call/S&P 500 INDEX/SPXC172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023	1	2,288,000	3992.93	57,200			6,356		87,182			(42,900)		3,834		0001
Purchased Call/S&P 500 INDEX/SPXC172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	1	2,569,000	3992.93	29,800			3,530		45,325			(22,168)		4,460		0001
Purchased Call/S&P 500 INDEX/SPXC172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	1	3,136,000	3992.93	45,786			5,424		69,961			(34,058)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXC172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	1	2,283,000	3992.93	44,975			5,328		68,789			(33,456)		3,963		0001
Purchased Call/S&P 500 INDEX/SPXC172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	1	4,204,000	3992.93	94,170			11,155		143,403			(70,050)		7,298		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/09/2023	1	2,770,989	3750	190,078			20,649		287,878			(142,951)		4,587		0001
Purchased Call/S&P 500 INDEX/SPXC172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	1	4,957,000	3957.25	112,524			13,639		173,540			(84,162)		8,703		0001
Purchased Call/S&P 500 INDEX/SPXC172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	1	4,073,000	3957.25	106,713			12,935		163,983			(79,815)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXC172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/08/2023	1	2,090,148	3828	107,054			11,395		161,010			(81,409)		3,416		0001
Purchased Call/S&P 500 INDEX/SPXC172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/10/2023	1	1,519,246	3956	49,025			5,462		72,978			(37,075)		2,546		0001
Purchased Call/S&P 500 INDEX/SPXC172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	1	2,365,000	3991.73	45,645			5,658		68,084			(34,140)		4,198		0001
Purchased Call/S&P 500 INDEX/SPXC172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	1	5,585,000	3991.73	127,338			15,786		189,683			(95,242)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXC172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	1	1,867,000	3991.73	44,995			5,578		67,042			(33,654)		3,314		0001
Purchased Call/S&P 500 INDEX/SPXC172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023	1	3,053,000	3991.73	79,378			9,840		117,809			(59,370)		5,419		0001
Purchased Call/S&P 500 INDEX/SPXC172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/16/2023	1	5,527,000	3958.79	126,016			15,969		192,317			(94,253)		9,917		0001
Purchased Call/S&P 500 INDEX/SPXC172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/16/2023	1	4,691,000	3958.79	120,559			15,277		183,995			(90,171)		8,417		0001
Purchased Call/S&P 500 INDEX/SPXC173S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023	1	10,927,000	3946.56	246,950			32,151		382,587			(184,705)		19,813		0001
Purchased Call/S&P 500 INDEX/SPXC173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023	1	2,023,000	3946.56	48,552			6,321		74,976			(36,314)		3,668		0001
Purchased Call/S&P 500 INDEX/SPXC173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023	1	3,123,000	3946.56	82,135			10,693		127,094			(61,432)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXC173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/16/2023	1	2,474,094	3959	105,031			13,421		159,124			(78,773)		4,439		0001
Purchased Call/S&P 500 INDEX/SPXC173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023	1	4,317,000	3965.34	82,023			10,709		124,390			(61,517)		7,828		0001
Purchased Call/S&P 500 INDEX/SPXC173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023	1	6,560,000	3965.34	159,408			20,812		242,399			(119,556)		11,895		0001
Purchased Call/S&P 500 INDEX/SPXC173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	1	2,170,000	3965.34	44,051			6,068		66,806			(32,768)		4,056		0001
Purchased Call/S&P 500 INDEX/SPXC173SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	1	4,790,000	3965.34	109,212			15,043		164,977			(81,239)		8,952		0001
Purchased Call/S&P 500 INDEX/SPXC173SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1	2,317,000	3949.94	35,218			4,948		53,356			(26,341)		4,373		0001
Purchased Call/S&P 500 INDEX/SPXC173SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1	2,533,000	3949.94	47,620			6,690		72,310			(35,617)		4,780		0001
Purchased Call/S&P 500 INDEX/SPXC173SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1	5,547,000	3949.94	126,472			17,769		192,841			(94,594)		10,468		0001
Purchased Call/S&P 500 INDEX/SPXC173SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1	4,361,000	3949.94	111,206			15,624		169,255			(83,176)		8,230		0001
Purchased Call/S&P 500 INDEX/SPXC173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	1	2,286,000	3949.94	62,865			8,832		95,975			(47,020)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXC173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	2,902,000	4003.58	54,848			7,879		79,567			(41,023)		5,529		0001
Purchased Call/S&P 500 INDEX/SPXC173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	4,229,000	4003.58	96,844			13,911		140,716			(72,434)		8,057		0001
Purchased Call/S&P 500 INDEX/SPXC173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	2,718,000	4003.58	66,047			9,487		95,611			(49,400)		5,179		0001
Purchased Call/S&P 500 INDEX/SPXC173SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	3,934,000	4003.58	105,038			15,088		151,605			(78,563)		7,495		0001
Purchased Call/S&P 500 INDEX/SPXC173SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2023	1	3,018,000	4027.26	69,414			10,054		98,160			(52,061)		5,750		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2023	1	3,782,000	4027.26	97,954			14,188		138,160			(73,465)		7,206		0001
Purchased Call/S&P 500 INDEX/SPXC173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	1	6,089,000	4027.26	140,047			20,949		197,661			(104,461)		11,818		0001
Purchased Call/S&P 500 INDEX/SPXC173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	1	2,200,000	4027.26	55,880			8,359		78,643			(41,681)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXC173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/21/2023	1	2,215,916	3950	99,123			14,121		138,434			(74,547)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXC174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/21/2023	1	1,753,442	3949	106,214			15,173		141,935			(80,322)		3,309		0001
Purchased Call/S&P 500 INDEX/SPXC174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023	1	1,756,280	4001	57,711			8,383		80,439			(43,522)		3,346		0001
Purchased Call/S&P 500 INDEX/SPXC174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023	1	2,700,786	3989	152,325			22,125		198,333			(114,875)		5,146		0001
Purchased Call/S&P 500 INDEX/SPXC174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023	1	2,237,428	4003	137,274			19,939		170,732			(103,524)		4,263		0001
Purchased Call/S&P 500 INDEX/SPXC174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023	1	2,001,548	4027	85,921			12,480		114,607			(64,797)		3,814		0001
Purchased Call/S&P 500 INDEX/SPXC174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1	4,691,000	3963.94	108,362			17,314		160,165			(81,049)		9,430		0001
Purchased Call/S&P 500 INDEX/SPXC174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1	1,955,000	3963.94	47,702			7,622		70,640			(35,678)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXC174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1	4,027,000	3963.94	107,924			17,244		159,715			(80,721)		8,095		0001
Purchased Call/S&P 500 INDEX/SPXC174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	1	5,162,000	3957.63	61,428			9,984		90,717			(45,945)		10,464		0001
Purchased Call/S&P 500 INDEX/SPXC174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	1	2,245,000	3957.63	34,349			5,583		50,919			(25,691)		4,551		0001
Purchased Call/S&P 500 INDEX/SPXC174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	1	2,138,000	3957.63	39,767			6,463		59,216			(29,743)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXC174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	1	2,534,000	3957.63	58,282			9,473		86,731			(43,592)		5,137		0001
Purchased Call/S&P 500 INDEX/SPXC174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	1	2,576,000	3957.63	62,597			10,174		93,321			(46,819)		5,222		0001
Purchased Call/S&P 500 INDEX/SPXC174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/30/2023	1	5,274,000	4080.11	121,829			20,137		160,382			(91,122)		10,780		0001
Purchased Call/S&P 500 INDEX/SPXC174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/30/2023	1	2,985,000	4080.11	77,909			12,877		101,666			(58,271)		6,101		0001
Purchased Call/S&P 500 INDEX/SPXC174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023	1	2,168,275	3964	70,601			11,343		100,808			(53,097)		4,359		0001
Purchased Call/S&P 500 INDEX/SPXC174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023	1	1,430,982	3964	71,290			11,454		98,957			(53,615)		2,877		0001
Purchased Call/S&P 500 INDEX/SPXC174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023	1	2,013,682	3964	120,630			19,381		161,504			(90,721)		4,048		0001
Purchased Call/S&P 500 INDEX/SPXC174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/27/2023	1	3,957,676	4026	125,018			19,795		174,628			(94,281)		7,888		0001
Purchased Call/S&P 500 INDEX/SPXC174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/27/2023	1	1,960,774	4026	109,668			17,364		138,618			(82,705)		3,908		0001
Purchased Call/S&P 500 INDEX/SPXC174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/27/2023	1	1,900,329	4026	114,163			18,076		139,701			(86,095)		3,788		0001
Purchased Call/S&P 500 INDEX/SPXC174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2023	1	1,745,315	3958	75,998			12,386		107,183			(56,998)		3,538		0001
Purchased Call/S&P 500 INDEX/SPXC175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	1	2,523,000	4076.57	49,451			8,356		65,555			(36,986)		5,199		0001
Purchased Call/S&P 500 INDEX/SPXC175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	1	7,577,000	4076.57	175,786			29,704		231,182			(131,479)		15,614		0001
Purchased Call/S&P 500 INDEX/SPXC175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	1	3,145,000	4076.57	79,883			13,498		104,411			(59,748)		6,481		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	1	2,000,000	4076.57	55,600			9,395		72,252			(41,586)		4,121		0001
Purchased Call/S&P 500 INDEX/SPXC175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2023	1	1,809,302	.3959	71,402			11,735		97,011			(53,699)		3,668		0001
Purchased Call/S&P 500 INDEX/SPXC175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2023	1	1,805,222	.3959	113,831			18,708		145,556			(85,609)		3,660		0001
Purchased Call/S&P 500 INDEX/SPXC175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/01/2023	1	2,323,000	4071.7	57,378			9,722		75,254			(43,034)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXC175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/01/2023	1	2,415,000	4071.7	64,239			10,885		83,873			(48,179)		4,977		0001
Purchased Call/S&P 500 INDEX/SPXC175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2023	1	3,615,000	4071.7	95,798			16,890		125,422			(71,261)		7,628		0001
Purchased Call/S&P 500 INDEX/SPXC175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2023	1	1,933,000	3998.84	47,552			8,515		67,319			(35,566)		4,110		0001
Purchased Call/S&P 500 INDEX/SPXC175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2023	1	2,525,000	3998.84	68,933			12,343		97,346			(51,558)		5,369		0001
Purchased Call/S&P 500 INDEX/SPXC175SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	11/29/2023	1	2,267,722	.3958	132,185			21,846		179,279			(100,520)		4,597		0001
Purchased Call/S&P 500 INDEX/SPXC175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2023	1	2,057,000	3941.26	67,264			12,230		99,538			(50,310)		4,407		0001
Purchased Call/S&P 500 INDEX/SPXC175SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1	3,188,000	3933.92	48,458			8,944		72,466			(36,244)		6,880		0001
Purchased Call/S&P 500 INDEX/SPXC175SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1	1,825,000	3933.92	36,318			6,703		54,511			(27,164)		3,939		0001
Purchased Call/S&P 500 INDEX/SPXC175SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1	2,768,000	3933.92	63,387			11,700		95,200			(47,410)		5,974		0001
Purchased Call/S&P 500 INDEX/SPXC175SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1	3,663,000	3933.92	93,773			17,308		140,787			(70,137)		7,905		0001
Purchased Call/S&P 500 INDEX/SPXC175SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/06/2023	1	1,541,033	.3941	88,249			16,090		127,526			(66,187)		3,301		0001
Purchased Call/S&P 500 INDEX/SPXC175SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	5,999,000	3963.51	137,977			25,990		202,100			(103,199)		13,041		0001
Purchased Call/S&P 500 INDEX/SPXC175SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	3,563,000	3963.51	93,351			17,584		136,769			(69,821)		7,746		0001
Purchased Call/S&P 500 INDEX/SPXC175SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/07/2023	1	1,483,088	.3934	61,221			11,394		89,365			(45,916)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXC175SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2023	1	4,209,266	.3941	249,528			45,874		352,406			(187,661)		9,017		0001
Purchased Call/S&P 500 INDEX/SPXC175SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023	1	2,026,000	3990.56	49,434			9,805		70,578			(36,974)		4,530		0001
Purchased Call/S&P 500 INDEX/SPXC175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023	1	3,042,000	3990.56	81,526			16,170		116,271			(60,977)		6,802		0001
Purchased Call/S&P 500 INDEX/SPXC176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/07/2023	1	1,805,669	.3934	95,853			17,939		137,390			(72,689)		3,897		0001
Purchased Call/S&P 500 INDEX/SPXC176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/08/2023	1	1,656,374	.3934	84,617			16,028		121,693			(63,990)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXC176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/08/2023	1	3,392,765	.3964	195,468			37,025		271,740			(147,819)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXC176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2023	1	4,109,000	4019.65	95,329			19,171		131,936			(71,301)		9,251		0001
Purchased Call/S&P 500 INDEX/SPXC176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2023	1	4,394,000	4019.65	113,805			22,886		157,191			(85,120)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXC176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2023	1	3,148,552	.3991	148,663			29,568		200,653			(111,498)		7,040		0001
Purchased Call/S&P 500 INDEX/SPXC176SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	1	8,012,000	3895.75	183,475			38,118		278,818			(137,229)		18,280		0001
Purchased Call/S&P 500 INDEX/SPXC176SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	1	1,980,000	3895.75	48,510			10,078		73,834			(36,283)		4,517		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	1	2,199,000	3895.75	58,933			12,244		90,130			(44,079)		5,017		0001
Purchased Call/S&P 500 INDEX/SPXC176SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/15/2023	1	19,604,000	3852.36	446,971			93,119		733,268			(335,228)		44,728		0001
Purchased Call/S&P 500 INDEX/SPXC176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/15/2023	1	2,996,000	3852.36	78,795			16,416		128,627			(59,096)		6,836		0001
Purchased Call/S&P 500 INDEX/SPXC176SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2023	1	5,277,000	3852.36	120,316			25,853		186,990			(89,499)		12,275		0001
Purchased Call/S&P 500 INDEX/SPXC176SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2023	1	4,068,000	3852.36	106,988			22,989		166,605			(79,585)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXC176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2023	1	3,508,000	3852.36	128,042			27,513		200,152			(95,247)		8,160		0001
Purchased Call/S&P 500 INDEX/SPXC176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	1	3,414,000	3817.66	86,374			18,798		137,219			(64,603)		7,992		0001
Purchased Call/S&P 500 INDEX/SPXC176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	1	2,039,000	3817.66	65,860			14,333		105,345			(49,259)		4,773		0001
Purchased Call/S&P 500 INDEX/SPXC176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/15/2023	1	2,407,570	3877	105,961			22,137		175,774			(80,131)		5,493		0001
Purchased Call/S&P 500 INDEX/SPXC176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/19/2023	1	2,947,234	3818	151,096			32,974		243,316			(113,322)		6,899		0001
Purchased Call/S&P 500 INDEX/SPXC176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2023	1	3,594,252	3852	118,342			25,570		189,596			(89,001)		8,361		0001
Purchased Call/S&P 500 INDEX/SPXC176SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2023	1	1,937,737	3852	104,217			22,518		168,340			(78,378)		4,507		0001
Purchased Call/S&P 500 INDEX/SPXC176SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2023	1	2,122,650	3852	122,818			26,537		198,116			(92,367)		4,938		0001
Purchased Call/S&P 500 INDEX/SPXC176SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/15/2023	1	2,337,450	3896	107,298			22,479		173,968			(81,368)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXC176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/19/2023	1	2,573,103	3818	153,032			33,489		235,828			(115,090)		6,023		0001
Purchased Call/S&P 500 INDEX/SPXC177S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/19/2023	1	2,729,627	3818	173,981			38,073		267,770			(130,845)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXC177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/18/2023	1	1,756,676	3852	98,628			21,369		152,007			(74,380)		4,086		0001
Purchased Call/S&P 500 INDEX/SPXC177S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/22/2023	1	16,634,000	3844.82	374,265			85,487		588,261			(280,699)		39,661		0001
Purchased Call/S&P 500 INDEX/SPXC177S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023	1	2,926,000	3844.82	104,166			24,678		163,938			(77,275)		7,143		0001
Purchased Call/S&P 500 INDEX/SPXC177S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/28/2023	1	2,784,000	3783.22	70,992			17,210		113,596			(53,098)		6,874		0001
Purchased Call/S&P 500 INDEX/SPXC177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/28/2023	1	2,617,988	3783	121,301			29,734		188,476			(90,976)		6,464		0001
Purchased Call/S&P 500 INDEX/SPXC177SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2023	1	1,630,882	3828	64,999			15,796		101,643			(48,884)		4,004		0001
Purchased Call/S&P 500 INDEX/SPXC177SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/26/2023	1	3,056,632	3845	132,463			31,910		208,568			(99,896)		7,462		0001
Purchased Call/S&P 500 INDEX/SPXC177SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/29/2023	1	17,441,000	3839.5	394,167			97,718		614,847			(295,625)		43,303		0001
Purchased Call/S&P 500 INDEX/SPXC177SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/29/2023	1	2,670,000	3839.5	67,284			16,680		105,457			(50,463)		6,629		0001
Purchased Call/S&P 500 INDEX/SPXC177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	1	4,621,000	3824.14	103,973			26,924		163,375			(76,911)		11,787		0001
Purchased Call/S&P 500 INDEX/SPXC177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	1	2,285,000	3824.14	56,897			14,734		89,563			(42,088)		5,829		0001
Purchased Call/S&P 500 INDEX/SPXC177SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	12/28/2023	1	1,554,903	3783	66,738			16,497		104,314			(50,147)		3,839		0001
Purchased Call/S&P 500 INDEX/SPXC177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2024	1	2,240,946	3824	99,831			25,923		157,254			(73,776)		5,716		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2024	1	2,150,120	3840		72,503		18,678		113,571			(53,728)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXC177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2024	1	2,280,663	3840		118,461		30,518		188,169			(87,785)		5,787		0001
Purchased Call/S&P 500 INDEX/SPXC177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024	1	1,439,462	3808		80,000		21,333		120,097			(58,681)		3,710		0001
Purchased Call/S&P 500 INDEX/SPXC177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/04/2024	1	1,895,661	3853		107,881		28,548		164,002			(79,350)		4,861		0001
Purchased Call/S&P 500 INDEX/SPXC177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/05/2024	1	2,193,466	3808		143,407		38,348		211,018			(104,874)		5,654		0001
Purchased Call/S&P 500 INDEX/SPXC177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024	1	1,992,000	3919.25		34,860		9,699		50,872			(25,118)		5,265		0001
Purchased Call/S&P 500 INDEX/SPXC177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024	1	6,069,000	3919.25		138,980		38,669		204,489			(100,142)		16,041		0001
Purchased Call/S&P 500 INDEX/SPXC177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024	1	3,259,000	3919.25		85,060		23,667		125,426			(61,290)		8,614		0001
Purchased Call/S&P 500 INDEX/SPXC178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024	1	3,582,000	3969.61		83,102		23,351		117,167			(59,652)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXC178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024	1	3,130,000	3969.61		81,067		22,779		114,395			(58,191)		8,314		0001
Purchased Call/S&P 500 INDEX/SPXC178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/05/2024	1	1,405,232	3819		77,685		20,890		111,080			(56,695)		3,622		0001
Purchased Call/S&P 500 INDEX/SPXC178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/09/2024	1	2,576,564	3892		157,324		43,580		224,626			(113,551)		6,777		0001
Purchased Call/S&P 500 INDEX/SPXC178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/08/2024	1	2,169,560	3895		116,987		32,171		167,832			(84,670)		5,678		0001
Purchased Call/S&P 500 INDEX/SPXC178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2024	1	2,461,289	3919		115,244		32,154		165,183			(82,951)		6,506		0001
Purchased Call/S&P 500 INDEX/SPXC178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	1	5,075,000	3999.09		79,678		22,860		107,103			(56,913)		13,545		0001
Purchased Call/S&P 500 INDEX/SPXC178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	1	3,959,000	3999.09		109,268		31,350		147,976			(78,049)		10,566		0001
Purchased Call/S&P 500 INDEX/SPXC178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024	1	2,024,000	3999.09		71,042		20,383		96,344			(50,745)		5,402		0001
Purchased Call/S&P 500 INDEX/SPXC178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2024	1	3,089,000	3999.09		83,712		24,675		112,977			(59,144)		8,401		0001
Purchased Call/S&P 500 INDEX/SPXC178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024	1	4,221,000	3990.97		100,460		29,889		135,777			(70,459)		11,533		0001
Purchased Call/S&P 500 INDEX/SPXC178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024	1	3,334,000	3990.97		90,351		26,881		122,251			(63,370)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXC178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024	1	2,356,000	3990.97		88,586		26,356		119,904			(62,131)		6,437		0001
Purchased Call/S&P 500 INDEX/SPXC178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024	1	3,531,000	3928.86		71,326		21,418		99,412			(49,831)		9,692		0001
Purchased Call/S&P 500 INDEX/SPXC178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024	1	3,892,000	3928.86		92,630		27,814		129,919			(64,714)		10,683		0001
Purchased Call/S&P 500 INDEX/SPXC178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024	1	2,467,000	3928.86		62,168		18,668		87,253			(43,433)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXC178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024	1	2,923,000	3928.86		79,213		23,786		111,442			(55,341)		8,023		0001
Purchased Call/S&P 500 INDEX/SPXC178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2024	1	2,091,524	3999		60,365		17,892		83,928			(42,405)		5,689		0001
Purchased Call/S&P 500 INDEX/SPXC178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2024	1	1,587,639	3999		55,143		16,344		76,531			(38,737)		4,318		0001
Purchased Call/S&P 500 INDEX/SPXC178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2024	1	3,132,686	3996		156,416		46,666		215,802			(109,577)		8,560		0001
Purchased Call/S&P 500 INDEX/SPXC178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/19/2024	1	1,902,639	3899		122,913		37,766		160,842			(85,015)		5,246		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/22/2024	1	2,284,251	3973		144,981		45,382		186,522			(99,449)		6,383		0001
Purchased Call/S&P 500 INDEX/SPXC178SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/23/2024	1	2,247,074	4020		115,540		36,385		148,724			(79,037)		6,307		0001
Purchased Call/S&P 500 INDEX/SPXC178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/25/2024	1	2,425,000	4016.22		91,423		29,215		118,745			(62,117)		6,865		0001
Purchased Call/S&P 500 INDEX/SPXC179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/30/2024	1	1,570,948	4018		112,115		37,894		122,088			(74,331)		4,541		0001
Purchased Call/S&P 500 INDEX/SPXC179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2024	1	3,118,149	4076		206,359		70,127		217,119			(136,436)		9,051		0001
Purchased Call/S&P 500 INDEX/SPXC179S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/01/2024	1	1,235,763	4119		77,859		26,750		82,059			(51,041)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXC179S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/02/2024	1	3,765,964	4180		216,474		74,771		217,243			(141,518)		11,019		0001
Purchased Call/S&P 500 INDEX/SPXC179S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/02/2024	1	2,366,067	4136		129,564		44,877		140,174			(84,576)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXC179S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/05/2024	1	3,139,588	4136		185,970		65,424		197,732			(120,394)		9,296		0001
Purchased Call/S&P 500 INDEX/SPXC179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/02/2024	1	2,177,655	4180		123,024		42,612		125,093			(80,307)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXC179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/07/2024	1	2,077,836	4164		114,506		41,260		123,801			(73,385)		6,200		0001
Purchased Call/S&P 500 INDEX/SPXC179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/09/2024	1	1,526,481	4082		56,033		20,504		65,080			(35,487)		4,590		0001
Purchased Call/S&P 500 INDEX/SPXC179SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/12/2024	1	4,335,888	4090		149,958		55,663		173,738			(94,189)		13,185		0001
Purchased Call/S&P 500 INDEX/SPXC179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/09/2024	1	2,465,226	4081		151,048		55,272		168,409			(95,664)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXC179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/12/2024	1	4,229,536	4090		256,670		95,274		283,904			(161,214)		12,861		0001
Purchased Call/S&P 500 INDEX/SPXC179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2024	1	2,543,720	4136		146,481		55,646		155,903			(91,197)		7,792		0001
Purchased Call/S&P 500 INDEX/SPXC179SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/13/2024	1	1,899,016	4137		110,371		41,737		117,131			(68,906)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXC179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/15/2024	1	2,098,686	4148		105,698		40,336		114,187			(65,626)		6,452		0001
Purchased Call/S&P 500 INDEX/SPXC179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/16/2024	1	1,722,067	4090		85,084		32,706		102,045			(52,593)		5,313		0001
Purchased Call/S&P 500 INDEX/SPXC179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/15/2024	1	1,967,917	4143		103,137		39,469		118,753			(63,928)		6,050		0001
Purchased Call/S&P 500 INDEX/SPXC179SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/15/2024	1	1,725,402	4148		94,332		36,099		107,948			(58,470)		5,305		0001
Purchased Call/S&P 500 INDEX/SPXC179SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024	1	1,876,381	4079		63,604		24,518		81,457			(39,046)		5,790		0001
Purchased Call/S&P 500 INDEX/SPXC179SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2024	1	3,785,396	4079		176,932		69,404		225,148			(107,423)		11,847		0001
Purchased Call/S&P 500 INDEX/SPXC179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2024	1	2,064,020	4079		100,694		39,499		127,717			(61,136)		6,460		0001
Purchased Call/S&P 500 INDEX/SPXC179ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024	1	1,762,167	4079		93,856		36,179		118,712			(57,617)		5,437		0001
Purchased Call/S&P 500 INDEX/SPXC179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024	1	3,503,938	4079		198,223		76,410		249,839			(121,687)		10,812		0001
Purchased Call/S&P 500 INDEX/SPXC179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024	1	2,773,298	4090		144,706		55,780		182,717			(88,833)		8,557		0001
Purchased Call/S&P 500 INDEX/SPXC179SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	2,275,000	3991.05		76,440		30,323		99,436			(46,073)		7,169		0001
Purchased Call/S&P 500 INDEX/SPXC179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024	1	1,448,077	4079		45,799		18,015		59,711			(27,757)		4,532		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024	1	1,970,200	4079		99,083		38,974		128,555			(60,050)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXC17AS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024	1	1,835,591	4079		104,153		40,969		134,269			(63,123)		5,745		0001
Purchased Call/S&P 500 INDEX/SPXC17AS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/22/2024	1	1,724,134	3991		92,910		37,164		121,507			(55,899)		5,433		0001
Purchased Call/S&P 500 INDEX/SPXC17AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2024	1	1,570,955	3997		84,758		33,762		110,982			(51,135)		4,934		0001
Purchased Call/S&P 500 INDEX/SPXC17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/23/2024	1	2,470,000	3970.04		78,546		31,637		104,108			(47,041)		7,811		0001
Purchased Call/S&P 500 INDEX/SPXC17AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/22/2024	1	2,051,400	3991		115,814		46,455		155,790			(69,552)		6,465		0001
Purchased Call/S&P 500 INDEX/SPXC17AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/23/2024	1	1,636,456	4011		75,643		30,467		101,668			(45,303)		5,175		0001
Purchased Call/S&P 500 INDEX/SPXC17ASA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/16/2024	1	1,995,084	4088		70,370		27,510		94,658			(42,971)		6,156		0001
Purchased Call/S&P 500 INDEX/SPXC17ASB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/15/2024	1	1,466,983	4144		61,872		24,081		82,546			(37,888)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXC17ASC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024	1	2,646,000	3982.24		88,906		36,493		116,085			(52,369)		8,481		0001
Purchased Call/S&P 500 INDEX/SPXC17ASD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/29/2024	1	2,775,000	3970.15		71,318		29,585		93,110			(41,699)		8,954		0001
Purchased Call/S&P 500 INDEX/SPXC17ASE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/29/2024	1	2,630,000	3970.15		78,374		32,512		102,836			(45,825)		8,486		0001
Purchased Call/S&P 500 INDEX/SPXC17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/22/2024	1	1,488,662	3991		73,705		29,730		95,968			(43,935)		4,691		0001
Purchased Call/S&P 500 INDEX/SPXC17ASG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/23/2024	1	1,238,256	3982		43,568		17,646		56,409			(25,899)		3,916		0001
Purchased Call/S&P 500 INDEX/SPXC17ASH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/23/2024	1	2,763,345	3976		160,239		64,901		208,655			(95,253)		8,738		0001
Purchased Call/S&P 500 INDEX/SPXC17ASI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/26/2024	1	1,464,945	3970		48,789		20,002		63,179			(28,763)		4,680		0001
Purchased Call/S&P 500 INDEX/SPXC17ASJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/26/2024	1	3,120,451	3970		179,137		73,441		233,095			(105,607)		9,969		0001
Purchased Call/S&P 500 INDEX/SPXC17ASK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/27/2024	1	2,230,054	3982		114,873		47,282		149,317			(67,535)		7,148		0001
Purchased Call/S&P 500 INDEX/SPXC17ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	03/01/2024	1	5,761,000	3951.39		138,840		57,977		184,289			(80,800)		18,649		0001
Purchased Call/S&P 500 INDEX/SPXC17ASO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	03/01/2024	1	3,321,000	3951.39		90,331		37,721		120,077			(52,570)		10,751		0001
Purchased Call/S&P 500 INDEX/SPXC17ASQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024	1	8,180,000	3981.35		196,320		82,661		257,187			(114,027)		26,480		0001
Purchased Call/S&P 500 INDEX/SPXC17ASR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024	1	1,951,000	3981.35		59,310		24,973		77,802			(34,449)		6,316		0001
Purchased Call/S&P 500 INDEX/SPXC17ASS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024	1	1,758,369	3951		63,092		26,565		83,286			(36,645)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXC17AST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2024	1	3,566,000	4045.64		136,578		58,318		169,428			(78,523)		11,656		0001
Purchased Call/S&P 500 INDEX/SPXC17ASU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2024	1	2,253,000	4045.64		85,163		36,499		105,573			(48,830)		7,388		0001
Purchased Call/S&P 500 INDEX/SPXC17ASV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/01/2024	1	2,802,887	3981		144,447		60,989		180,710			(83,731)		9,074		0001
Purchased Call/S&P 500 INDEX/SPXC17ASX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/08/2024	1	2,479,038	3992		122,660		54,025		165,709			(68,891)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXC17BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/08/2024	1	2,068,000	3861.59		63,488		28,040		89,290			(35,581)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXC17BS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024	1	2,618,061	3856		127,862		57,767		179,612			(70,062)		8,801		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17BS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024	1	2,209,350	3856		118,834		53,688		167,682			(65,115)		7,427		0001
Purchased Call/S&P 500 INDEX/SPXC17BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	2,218,000	3960.28		59,664		27,436		78,315			(32,366)		7,501		0001
Purchased Call/S&P 500 INDEX/SPXC17BS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	2,727,000	3960.28		82,901		38,121		109,328			(44,971)		9,223		0001
Purchased Call/S&P 500 INDEX/SPXC17BSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	4,580,802	3892		232,234		106,789		310,339			(125,979)		15,493		0001
Purchased Call/S&P 500 INDEX/SPXC17BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	1,782,504	3892		98,282		45,193		131,602			(53,315)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXC17BSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2024	1	1,767,600	3919		99,793		45,738		134,024			(54,283)		5,960		0001
Purchased Call/S&P 500 INDEX/SPXC17BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2023	03/20/2024	1	2,063,000	3951.57		66,429		31,207		87,426			(35,211)		7,081		0001
Purchased Call/S&P 500 INDEX/SPXC17BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/22/2024	1	2,408,719	3949		136,671		65,861		176,491			(70,796)		8,315		0001
Purchased Call/S&P 500 INDEX/SPXC17BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024	1	2,076,000	4105.02		62,280		32,261		72,490			(30,202)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXC17BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024	1	3,269,000	4105.02		107,877		55,881		125,445			(52,313)		11,731		0001
Purchased Call/S&P 500 INDEX/SPXC17BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	2,707,000	4105.02		73,630		38,433		85,766			(35,415)		9,791		0001
Purchased Call/S&P 500 INDEX/SPXC17BSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024	1	7,759,000	4109.11		189,320		99,861		219,378			(89,487)		28,210		0001
Purchased Call/S&P 500 INDEX/SPXC17BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024	1	2,344,000	4109.11		69,148		36,474		79,942			(32,685)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXC17BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024	1	1,900,000	4109.11		67,450		35,578		77,759			(31,882)		6,908		0001
Purchased Call/S&P 500 INDEX/SPXC17BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024	1	2,347,878	4090		128,697		67,037		147,669			(61,675)		8,425		0001
Purchased Call/S&P 500 INDEX/SPXC17BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024	1	1,650,218	4105		64,256		33,470		74,295			(30,793)		5,922		0001
Purchased Call/S&P 500 INDEX/SPXC17BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024	1	1,990,935	4105		95,792		49,897		110,150			(45,906)		7,144		0001
Purchased Call/S&P 500 INDEX/SPXC17BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2023	04/12/2024	1	1,934,000	4091.95		66,723		35,561		77,940			(31,174)		7,068		0001
Purchased Call/S&P 500 INDEX/SPXC17BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/12/2024	1	2,174,000	4146.22		73,481		39,489		82,184			(34,224)		7,945		0001
Purchased Call/S&P 500 INDEX/SPXC17BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/12/2024	1	1,526,297	4092		82,485		44,327		91,863			(38,418)		5,578		0001
Purchased Call/S&P 500 INDEX/SPXC17CS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2024	1	2,072,000	4151.32		75,835		41,459		83,301			(34,395)		7,669		0001
Purchased Call/S&P 500 INDEX/SPXC17CS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2024	1	2,096,000	4151.32		82,163		44,919		90,138			(37,265)		7,758		0001
Purchased Call/S&P 500 INDEX/SPXC17CS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024	1	2,413,100	4146		82,586		44,629		92,487			(37,976)		8,819		0001
Purchased Call/S&P 500 INDEX/SPXC17CS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024	1	2,620,411	4146		139,881		75,590		154,347			(64,322)		9,577		0001
Purchased Call/S&P 500 INDEX/SPXC17CS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024	1	2,209,500	4138		111,456		60,230		123,760			(51,251)		8,075		0001
Purchased Call/S&P 500 INDEX/SPXC17CS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/17/2024	1	1,876,397	4151		96,620		52,968		103,777			(43,677)		6,945		0001
Purchased Call/S&P 500 INDEX/SPXC17CS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/19/2024	1	2,196,000	4154.52		65,441		36,136		71,311			(29,323)		8,168		0001
Purchased Call/S&P 500 INDEX/SPXC17CSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/19/2024	1	3,111,000	4154.52		120,707		66,654		130,898			(54,087)		11,572		0001
Purchased Call/S&P 500 INDEX/SPXC17CSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/16/2024	1	1,832,975	4138		82,748		45,385		89,299			(37,385)		6,767		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/19/2024	1	2,194,000	4129.79		86,663		48,253		95,816			(38,702)		8,161		0001
Purchased Call/S&P 500 INDEX/SPXC17C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/16/2024	1	1,890,901	4138		65,648		36,308		71,794			(29,560)		6,981		0001
Purchased Call/S&P 500 INDEX/SPXC17C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/16/2024	1	1,543,340	4138		87,532		48,412		93,869			(39,414)		5,698		0001
Purchased Call/S&P 500 INDEX/SPXC17C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/17/2024	1	1,917,910	4151		87,798		48,668		95,014			(39,425)		7,099		0001
Purchased Call/S&P 500 INDEX/SPXC17C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/18/2024	1	1,873,846	4155		64,065		35,591		69,808			(28,688)		6,953		0001
Purchased Call/S&P 500 INDEX/SPXC17C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/18/2024	1	1,894,621	4155		99,034		55,019		106,264			(44,348)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXC17C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/19/2024	1	1,296,210	4155		67,897		37,804		72,878			(30,321)		4,821		0001
Purchased Call/S&P 500 INDEX/SPXC17C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	1	2,164,000	4133.52		84,612		47,242		92,935			(37,657)		8,049		0001
Purchased Call/S&P 500 INDEX/SPXC17C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	1	2,225,000	4133.52		67,195		37,762		74,266			(29,661)		8,337		0001
Purchased Call/S&P 500 INDEX/SPXC17C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	1	3,057,000	4133.52		117,083		65,799		128,623			(51,682)		11,455		0001
Purchased Call/S&P 500 INDEX/SPXC17C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	1	1,574,563	4155		52,871		29,519		58,217			(23,530)		5,857		0001
Purchased Call/S&P 500 INDEX/SPXC17C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024	1	1,945,131	4130		93,479		52,193		102,539			(41,603)		7,235		0001
Purchased Call/S&P 500 INDEX/SPXC17C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2024	1	1,882,000	4137.04		57,966		32,805		63,766			(25,182)		7,086		0001
Purchased Call/S&P 500 INDEX/SPXC17C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2024	1	3,162,000	4137.04		123,318		69,790		135,311			(53,573)		11,906		0001
Purchased Call/S&P 500 INDEX/SPXC17C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/19/2024	1	1,693,665	4151		85,129		47,663		92,298			(37,495)		6,300		0001
Purchased Call/S&P 500 INDEX/SPXC17C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/19/2024	1	1,978,169	4130		69,292		38,796		76,387			(30,519)		7,358		0001
Purchased Call/S&P 500 INDEX/SPXC17C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/19/2024	1	1,917,953	4134		96,145		53,831		104,845			(42,347)		7,134		0001
Purchased Call/S&P 500 INDEX/SPXC17C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/23/2024	1	2,661,987	4134		74,176		41,890		81,719			(32,312)		9,999		0001
Purchased Call/S&P 500 INDEX/SPXC17C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/23/2024	1	1,562,471	4134		58,208		32,872		63,840			(25,356)		5,869		0001
Purchased Call/S&P 500 INDEX/SPXC17D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024	1	2,344,000	4071.63		68,210		38,790		79,776			(29,446)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXC17D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024	1	2,059,000	4071.63		66,300		37,703		77,540			(28,621)		7,772		0001
Purchased Call/S&P 500 INDEX/SPXC17D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024	1	3,512,000	4071.63		134,158		76,293		156,923			(57,915)		13,256		0001
Purchased Call/S&P 500 INDEX/SPXC17D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/23/2024	1	4,096,318	4134		132,774		75,190		153,262			(57,633)		15,387		0001
Purchased Call/S&P 500 INDEX/SPXC17D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/23/2024	1	2,856,262	4134		150,431		85,189		172,114			(65,297)		10,729		0001
Purchased Call/S&P 500 INDEX/SPXC17D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/24/2024	1	6,081,449	4137		278,609		158,109		320,155			(120,603)		22,899		0001
Purchased Call/S&P 500 INDEX/SPXC17D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/24/2024	1	1,989,916	4137		103,680		58,837		118,578			(44,880)		7,493		0001
Purchased Call/S&P 500 INDEX/SPXC17D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	04/26/2024	1	2,917,000	4055.99		105,304		60,174		124,381			(45,171)		11,037		0001
Purchased Call/S&P 500 INDEX/SPXC17D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	04/26/2024	1	2,780,000	4055.99		111,478		63,702		131,789			(47,820)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXC17D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	1	2,648,561	4056		142,387		82,040		159,880			(60,856)		10,021		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17DSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	04/26/2024	1	2,456,398	4135		145,085		84,060		150,824			(61,088)		9,294		0001
Purchased Call/S&P 500 INDEX/SPXC17DSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	04/26/2024	1	2,168,130	4169		108,607		62,926		112,678			(45,729)		8,203		0001
Purchased Call/S&P 500 INDEX/SPXC17DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2024	1	2,739,000	4119.58		94,222		55,394		106,021			(38,873)		10,511		0001
Purchased Call/S&P 500 INDEX/SPXC17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2024	1	2,840,000	4119.58		109,340		64,282		122,719			(45,110)		10,898		0001
Purchased Call/S&P 500 INDEX/SPXC17DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2024	1	1,672,549	4120		94,038		55,438		102,062			(38,646)		6,418		0001
Purchased Call/S&P 500 INDEX/SPXC17DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024	1	2,237,000	4136.25		65,544		39,144		73,051			(26,650)		8,604		0001
Purchased Call/S&P 500 INDEX/SPXC17DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024	1	3,503,000	4136.25		130,662		78,034		145,073			(53,126)		13,474		0001
Purchased Call/S&P 500 INDEX/SPXC17DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/06/2024	1	2,066,000	4136.25		64,046		38,463		71,273			(25,828)		8,002		0001
Purchased Call/S&P 500 INDEX/SPXC17DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/06/2024	1	2,813,000	4136.25		106,331		63,857		118,087			(42,880)		10,895		0001
Purchased Call/S&P 500 INDEX/SPXC17DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/07/2024	1	1,997,000	4136.25		59,111		35,564		65,791			(23,773)		7,752		0001
Purchased Call/S&P 500 INDEX/SPXC17DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024	1	3,257,060	4092		179,323		107,096		199,524			(72,912)		12,528		0001
Purchased Call/S&P 500 INDEX/SPXC17DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	1	3,092,000	4138.12		123,989		74,939		136,651			(49,121)		12,030		0001
Purchased Call/S&P 500 INDEX/SPXC17DSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/03/2024	1	1,831,610	4061		108,583		65,029		120,552			(43,614)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXC17DSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2023	05/07/2024	1	2,212,894	4136		79,132		47,873		87,680			(31,305)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXC17DST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/10/2024	1	3,561,000	4124.08		136,386		84,105		151,955			(52,831)		13,917		0001
Purchased Call/S&P 500 INDEX/SPXC17DSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2024	1	2,196,000	4124.08		76,201		47,232		85,150			(29,276)		8,640		0001
Purchased Call/S&P 500 INDEX/SPXC17DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2024	1	3,721,000	4124.08		139,538		86,490		155,448			(53,610)		14,640		0001
Purchased Call/S&P 500 INDEX/SPXC17ES6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/17/2024	1	2,848,757	4159		138,802		88,049		146,338			(51,338)		11,307		0001
Purchased Call/S&P 500 INDEX/SPXC17ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/16/2024	1	1,509,937	4114		90,198		57,284		94,244			(33,296)		5,980		0001
Purchased Call/S&P 500 INDEX/SPXC17ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/17/2024	1	2,669,930	4159		148,052		94,177		153,388			(54,503)		10,597		0001
Purchased Call/S&P 500 INDEX/SPXC17ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	2,452,000	4192.63		76,502		49,180		78,888			(27,382)		9,837		0001
Purchased Call/S&P 500 INDEX/SPXC17ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	1,698,000	4192.63		64,864		41,698		66,584			(23,216)		6,812		0001
Purchased Call/S&P 500 INDEX/SPXC17ESB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	3,428,000	4192.63		161,802		104,015		165,470			(57,913)		13,753		0001
Purchased Call/S&P 500 INDEX/SPXC17ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/23/2024	1	2,610,000	4145.58		112,230		72,456		120,331			(39,863)		10,493		0001
Purchased Call/S&P 500 INDEX/SPXC17ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/23/2024	1	3,164,000	4145.58		157,884		101,930		168,742			(56,079)		12,721		0001
Purchased Call/S&P 500 INDEX/SPXC17ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/21/2024	1	3,412,272	4192		116,418		74,932		122,173			(41,578)		13,661		0001
Purchased Call/S&P 500 INDEX/SPXC17ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2024	1	2,976,767	4193		141,056		90,928		147,280			(50,239)		11,943		0001
Purchased Call/S&P 500 INDEX/SPXC17ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2024	1	2,083,737	4193		103,381		66,642		107,793			(36,821)		8,360		0001
Purchased Call/S&P 500 INDEX/SPXC17ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/22/2024	1	1,869,896	4193		60,602		39,174		66,364			(21,477)		7,502		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/23/2024	1	1,637,504	4146		80,379		52,036		88,436			(28,408)		6,584		0001
Purchased Call/S&P 500 INDEX/SPXC17ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/24/2024	1	2,172,847	4115		111,366		73,006		118,173			(39,054)		8,754		0001
Purchased Call/S&P 500 INDEX/SPXC17ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	11/06/2023	1	12,540,000	3900		46,680		10,912		11,010			(35,749)		19,963		0001
Purchased Call/S&P 500 INDEX/SPXC17EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/31/2024	1	3,285,346	4180		169,021		113,773		168,489			(56,032)		13,431		0001
Purchased Call/S&P 500 INDEX/SPXC17ESY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	11/17/2023	1	4,290,000	4000		25,610		7,384		13,010			(18,160)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXC17ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	03/15/2024	1	4,290,000	4000		32,800		19,308		27,000			(13,513)		14,509		0001
Purchased Call/S&P 500 INDEX/SPXC17FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	2,010,000	4293.93		89,646		62,082		82,442			(27,999)		8,334		0001
Purchased Call/S&P 500 INDEX/SPXC17FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	2,158,000	4293.93		101,210		70,090		93,059			(31,611)		8,948		0001
Purchased Call/S&P 500 INDEX/SPXC17FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/07/2024	1	3,097,000	4298.86		137,817		95,706		126,221			(42,784)		12,841		0001
Purchased Call/S&P 500 INDEX/SPXC17FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/07/2024	1	2,868,000	4298.86		137,951		95,799		125,759			(42,825)		11,892		0001
Purchased Call/S&P 500 INDEX/SPXC17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	3,141,000	4409.59		91,403		65,433		74,112			(26,617)		13,204		0001
Purchased Call/S&P 500 INDEX/SPXC17FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	2,008,000	4409.59		87,348		62,530		68,125			(25,437)		8,441		0001
Purchased Call/S&P 500 INDEX/SPXC17FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	2,260,000	4409.59		109,158		78,144		83,948			(31,788)		9,500		0001
Purchased Call/S&P 500 INDEX/SPXC17FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2024	1	2,765,000	4409.59		94,563		67,918		75,927			(27,312)		11,691		0001
Purchased Call/S&P 500 INDEX/SPXC17FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2024	1	2,923,000	4409.59		113,412		81,456		90,008			(32,757)		12,359		0001
Purchased Call/S&P 500 INDEX/SPXC17FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024	1	4,234,000	4409.59		120,669		86,762		98,360			(34,758)		17,936		0001
Purchased Call/S&P 500 INDEX/SPXC17FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024	1	2,614,000	4409.59		93,058		66,910		74,515			(26,805)		11,073		0001
Purchased Call/S&P 500 INDEX/SPXC17FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024	1	3,261,000	4409.59		155,550		111,842		120,259			(44,805)		13,814		0001
Purchased Call/S&P 500 INDEX/SPXC17FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	3,130,774	4373		185,179		132,566		140,141			(53,926)		13,161		0001
Purchased Call/S&P 500 INDEX/SPXC17FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	2,363,399	4426		114,741		82,140		85,345			(33,413)		9,935		0001
Purchased Call/S&P 500 INDEX/SPXC17FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/14/2024	1	3,487,562	4426		118,192		84,847		94,258			(33,488)		14,661		0001
Purchased Call/S&P 500 INDEX/SPXC17FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/14/2024	1	3,633,502	4410		177,564		127,469		137,620			(50,310)		15,274		0001
Purchased Call/S&P 500 INDEX/SPXC17GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2024	1	2,277,740	4389		109,841		79,582		88,377			(30,394)		9,686		0001
Purchased Call/S&P 500 INDEX/SPXC17GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	2,440,000	4409.53		77,104		59,946		63,155			(17,275)		10,761		0001
Purchased Call/S&P 500 INDEX/SPXC17GS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	2,549,000	4409.53		118,019		91,756		93,704			(26,441)		11,242		0001
Purchased Call/S&P 500 INDEX/SPXC17GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	4,048,000	4409.53		204,829		159,249		160,888			(45,891)		17,853		0001
Purchased Call/S&P 500 INDEX/SPXC17GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/05/2024	1	1,337,107	4413		46,877		36,300		38,037			(10,648)		5,845		0001
Purchased Call/S&P 500 INDEX/SPXC17GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/05/2024	1	1,420,861	4399		70,995		54,977		56,309			(16,126)		6,211		0001
Purchased Call/S&P 500 INDEX/SPXC17GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/19/2024	1	3,115,456	4535		156,938		127,294		99,045			(30,612)		13,957		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2023	07/26/2024	1	2,810,000	4582.23		124,202		103,157		74,476			(21,838)		12,738		0001
Purchased Call/S&P 500 INDEX/SPXC17GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2023	07/26/2024	1	2,055,000	4582.23		103,161		85,681		60,061			(18,138)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXC17GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2023	07/29/2024	1	2,682,000	4582.23		84,215		70,063		53,557			(14,686)		12,218		0001
Purchased Call/S&P 500 INDEX/SPXC17GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2023	07/30/2024	1	2,289,000	4582.23		68,441		56,972		43,919			(11,903)		10,445		0001
Purchased Call/S&P 500 INDEX/SPXC17GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2023	11/10/2023	1	4,570,000	.4200		22,480		9,083		43,690			(13,354)		7,658		0001
Purchased Call/S&P 500 INDEX/SPXC17GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	08/02/2024	1	3,037,000	4513.39		129,680		109,017		90,812			(20,905)		13,926		0001
Purchased Call/S&P 500 INDEX/SPXC17GSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	08/02/2024	1	2,376,000	4513.39		120,938		101,668		82,155			(19,496)		10,895		0001
Purchased Call/S&P 500 INDEX/SPXC17GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	2,165,000	4499.38		89,631		76,827		64,980			(12,979)		10,024		0001
Purchased Call/S&P 500 INDEX/SPXC17GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	1,495,109	4499.38		71,018		60,872		50,559			(10,284)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXC17HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	1	3,337,000	4489.72		165,849		144,890		120,656			(21,298)		15,598		0001
Purchased Call/S&P 500 INDEX/SPXC17HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2024	1	2,150,000	4489.72		111,800		97,671		80,760			(14,357)		10,050		0001
Purchased Call/S&P 500 INDEX/SPXC17HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/16/2024	1	3,730,000	4404.33		158,898		139,691		133,709			(19,537)		17,490		0001
Purchased Call/S&P 500 INDEX/SPXC17HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/16/2024	1	2,488,000	4404.33		125,893		110,675		104,319			(15,479)		11,666		0001
Purchased Call/S&P 500 INDEX/SPXC17HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/14/2024	1	1,997,925	.4490		87,629		76,978		67,829			(10,833)		9,339		0001
Purchased Call/S&P 500 INDEX/SPXC17HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/14/2024	1	7,012,943	.4490		322,272		283,101		248,122			(39,841)		32,781		0001
Purchased Call/S&P 500 INDEX/SPXC17HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/14/2024	1	1,908,131	.4490		106,705		93,735		79,627			(13,192)		8,919		0001
Purchased Call/S&P 500 INDEX/SPXC17HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2024	1	2,156,800	.4438		92,180		81,006		74,186			(11,365)		10,097		0001
Purchased Call/S&P 500 INDEX/SPXC17HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2024	1	3,763,305	.4438		182,990		160,809		145,584			(22,560)		17,618		0001
Purchased Call/S&P 500 INDEX/SPXC17HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2024	1	2,134,611	.4438		127,922		112,416		98,867			(15,771)		9,993		0001
Purchased Call/S&P 500 INDEX/SPXC17HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/16/2024	1	4,179,000	4369.71		185,130		164,560		163,202			(21,870)		19,595		0001
Purchased Call/S&P 500 INDEX/SPXC17HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/16/2024	1	5,457,000	4369.71		273,941		243,503		239,339			(32,361)		25,588		0001
Purchased Call/S&P 500 INDEX/SPXC17HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/19/2024	1	3,850,000	4369.71		102,410		91,125		92,073			(11,999)		18,137		0001
Purchased Call/S&P 500 INDEX/SPXC17HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024	1	2,346,000	4369.71		64,515		57,425		57,916			(7,538)		11,069		0001
Purchased Call/S&P 500 INDEX/SPXC17HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/16/2024	1	1,715,617	.4410		90,851		80,756		77,619			(10,732)		8,044		0001
Purchased Call/S&P 500 INDEX/SPXC17HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/16/2024	1	1,571,024	.4376		63,582		56,518		56,294			(7,511)		7,366		0001
Purchased Call/S&P 500 INDEX/SPXC17HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/16/2024	1	2,604,735	.4370		132,759		118,008		116,179			(15,683)		12,213		0001
Purchased Call/S&P 500 INDEX/SPXC17HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1	3,328,000	4399.77		148,096		132,229		125,669			(16,185)		15,726		0001
Purchased Call/S&P 500 INDEX/SPXC17HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1	4,471,000	4399.77		220,867		197,203		185,980			(24,139)		21,127		0001
Purchased Call/S&P 500 INDEX/SPXC17HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/16/2024	1	2,005,786	.4370		79,311		70,695		68,772			(8,788)		9,405		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	1	2,263,846	4370		129,163		115,132		109,163			(14,312)		10,615		0001
Purchased Call/S&P 500 INDEX/SPXC17HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	1	2,468,886	4370		123,424		110,016		105,593			(13,676)		11,576		0001
Purchased Call/S&P 500 INDEX/SPXC17HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	1	3,198,628	4370		197,991		176,483		165,692			(21,938)		14,998		0001
Purchased Call/S&P 500 INDEX/SPXC17HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	3,034,000	4387.55		133,799		119,831		115,277			(14,257)		14,359		0001
Purchased Call/S&P 500 INDEX/SPXC17HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/20/2024	1	1,787,231	4370		102,696		91,916		86,395			(11,003)		8,432		0001
Purchased Call/S&P 500 INDEX/SPXC17HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/20/2024	1	2,106,200	4370		75,149		67,260		65,387			(8,052)		9,937		0001
Purchased Call/S&P 500 INDEX/SPXC17HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	2,534,268	4400		103,945		93,064		88,844			(11,106)		11,975		0001
Purchased Call/S&P 500 INDEX/SPXC17HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	6,824,043	4400		326,454		292,280		276,283			(34,881)		32,246		0001
Purchased Call/S&P 500 INDEX/SPXC17HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	2,626,663	4400		149,202		133,583		124,098			(15,942)		12,412		0001
Purchased Call/S&P 500 INDEX/SPXC17HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	4,782,550	4400		290,968		260,509		239,897			(31,090)		22,599		0001
Purchased Call/S&P 500 INDEX/SPXC17IS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	1	2,427,000	4436.01		106,060		95,279		85,930			(11,012)		11,504		0001
Purchased Call/S&P 500 INDEX/SPXC17IS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	1	8,043,000	4436.01		408,584		367,052		326,441			(42,421)		38,122		0001
Purchased Call/S&P 500 INDEX/SPXC17IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	1	3,858,894	4390		190,374		170,969		156,806			(19,820)		18,262		0001
Purchased Call/S&P 500 INDEX/SPXC17IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	1	2,702,731	4388		156,864		140,875		127,211			(16,331)		12,791		0001
Purchased Call/S&P 500 INDEX/SPXC17IS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	1	3,283,658	4390		209,956		188,556		167,703			(21,858)		15,540		0001
Purchased Call/S&P 500 INDEX/SPXC17IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/23/2024	1	2,124,000	4405.71		81,986		74,471		69,712			(8,109)		10,067		0001
Purchased Call/S&P 500 INDEX/SPXC17IS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/23/2024	1	3,915,000	4405.71		193,401		175,673		162,093			(19,128)		18,556		0001
Purchased Call/S&P 500 INDEX/SPXC17IS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	1	2,006,000	4514.87		76,429		70,130		56,780			(6,473)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXC17ISA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	1	1,869,000	4514.87		85,974		78,888		62,595			(7,282)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXC17ISB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	1	2,804,000	4514.87		139,639		128,130		100,554			(11,827)		13,431		0001
Purchased Call/S&P 500 INDEX/SPXC17ISC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/23/2024	1	1,559,621	4406		94,061		86,157		71,227			(8,122)		7,392		0001
Purchased Call/S&P 500 INDEX/SPXC17ISF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	1	1,469,861	4509		59,713		55,555		44,420			(4,757)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXC17ISG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	1	2,096,062	4508		100,877		93,852		73,734			(8,037)		10,040		0001
Purchased Call/S&P 500 INDEX/SPXC17ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2024	1	2,649,000	4496.83		131,920		123,222		98,379			(9,011)		12,802		0001
Purchased Call/S&P 500 INDEX/SPXC17ISI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2024	1	2,899,000	4496.83		132,774		124,020		99,891			(9,069)		14,010		0001
Purchased Call/S&P 500 INDEX/SPXC17ISK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	11/24/2023	1	4,500,000	4200		17,230		12,083		35,169			(5,234)		8,734		0001
Purchased Call/S&P 500 INDEX/SPXC17ISL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	12/01/2023	1	4,500,000	4200		18,270		13,268		36,285			(5,099)		9,273		0001
Purchased Call/S&P 500 INDEX/SPXC17ISM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	1	3,338,000	4451.14		144,535		136,528		117,174			(9,108)		16,156		0001
Purchased Call/S&P 500 INDEX/SPXC17ISN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	1	3,803,000	4451.14		191,291		180,693		153,139			(12,054)		18,406		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2023	09/06/2024	1	2,085,379	.4465		94,399		89,170		75,596			(5,948)		10,093		0001
Purchased Call/S&P 500 INDEX/SPXC17I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	2,139,000	4457.49		94,972		89,959		76,059			(5,740)		10,353		0001
Purchased Call/S&P 500 INDEX/SPXC17I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	4,056,000	4457.49		201,583		190,944		159,867			(12,184)		19,631		0001
Purchased Call/S&P 500 INDEX/SPXC17I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/09/2024	1	2,454,000	4457.49		102,823		97,441		82,732			(6,164)		11,929		0001
Purchased Call/S&P 500 INDEX/SPXC17I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2024	1	2,337,000	4457.49		72,681		68,887		59,484			(4,345)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXC17I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	1,829,947	.4452		85,122		80,630		68,252			(5,145)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXC17I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	3,491,164	.4453		214,808		203,471		166,716			(12,983)		16,897		0001
Purchased Call/S&P 500 INDEX/SPXC17JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	1	3,159,000	4487.46		144,050		136,927		110,969			(7,478)		15,401		0001
Purchased Call/S&P 500 INDEX/SPXC17JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	1	4,405,000	4487.46		216,726		206,009		165,597			(11,251)		21,475		0001
Purchased Call/S&P 500 INDEX/SPXC17JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	1	2,187,000	4487.46		112,631		107,061		85,593			(5,847)		10,662		0001
Purchased Call/S&P 500 INDEX/SPXC17JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	3,636,000	4461.9		145,804		138,994		117,370			(7,171)		17,752		0001
Purchased Call/S&P 500 INDEX/SPXC17JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	2,774,000	4461.9		125,385		119,529		100,066			(6,166)		13,543		0001
Purchased Call/S&P 500 INDEX/SPXC17JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	2,144,000	4461.9		105,699		100,763		83,738			(5,198)		10,467		0001
Purchased Call/S&P 500 INDEX/SPXC17JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	2,257,000	4461.9		116,236		110,807		91,873			(5,717)		11,019		0001
Purchased Call/S&P 500 INDEX/SPXC17JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2023	09/13/2024	1	3,481,000	4467.44		171,265		163,737		134,997			(7,955)		17,019		0001
Purchased Call/S&P 500 INDEX/SPXC17JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	1	3,067,000	4505.1		134,335		129,497		101,193			(5,889)		14,995		0001
Purchased Call/S&P 500 INDEX/SPXC17JSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	1	4,700,000	4505.1		238,760		230,162		177,496			(10,466)		22,979		0001
Purchased Call/S&P 500 INDEX/SPXC17JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2024	1	2,997,000	4453.53		134,865		130,789		109,154			(4,422)		14,757		0001
Purchased Call/S&P 500 INDEX/SPXC17JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2024	1	4,721,000	4453.53		232,745		225,712		187,310			(7,631)		23,247		0001
Purchased Call/S&P 500 INDEX/SPXC17JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2024	1	2,661,000	4453.53		137,308		133,158		110,104			(4,502)		13,103		0001
Purchased Call/S&P 500 INDEX/SPXC17JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/19/2024	1	5,830,000	4443.95		289,751		281,791		236,902			(8,708)		28,748		0001
Purchased Call/S&P 500 INDEX/SPXC17JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	1	3,257,000	.4330		139,400		137,083		130,843			(3,437)		16,083		0001
Purchased Call/S&P 500 INDEX/SPXC17JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	1	3,187,000	.4330		155,844		153,254		146,159			(3,843)		15,737		0001
Purchased Call/S&P 500 INDEX/SPXC17JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	1	3,084,000	.4330		157,901		155,276		148,091			(3,893)		15,229		0001
Purchased Call/S&P 500 INDEX/SPXC17JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	1	2,355,520	.4330		104,948		103,491		98,958			(2,307)		11,631		0001
Purchased Call/S&P 500 INDEX/SPXE00LSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	1	4,241,000	3585.62	47,923			132		84,753			(35,649)		1,570		0001
Purchased Call/S&P 500 INDEX/SPXE00LSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	1	2,145,000	3585.62	28,314			78		50,368			(21,062)		794		0001
Purchased Call/S&P 500 INDEX/SPXE00LSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	1	2,064,000	3585.62	40,454			111		73,215			(30,093)		764		0001
Purchased Call/S&P 500 INDEX/SPXE00LSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	1	2,810,000	3585.62	61,820			170		112,313			(45,986)		1,040		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00LSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	1	5,771,000	3678.43	65,212			359		115,266			(48,775)		2,616		0001
Purchased Call/S&P 500 INDEX/SPXE00LSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	1	2,236,000	3678.43	33,764			186		60,290			(25,253)		1,014		0001
Purchased Call/S&P 500 INDEX/SPXE00LSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	1	2,755,000	3678.43	53,447			294		96,291			(39,975)		1,249		0001
Purchased Call/S&P 500 INDEX/SPXE00LSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	1	6,402,000	3678.43	140,844			776		255,719			(105,344)		2,902		0001
Purchased Call/S&P 500 INDEX/SPXE00MSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	1	9,085,000	3790.93	104,478			863		181,307			(78,143)		4,755		0001
Purchased Call/S&P 500 INDEX/SPXE00MSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	1	3,386,000	3790.93	50,113			414		87,841			(37,482)		1,772		0001
Purchased Call/S&P 500 INDEX/SPXE00MSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	1	4,241,000	3790.93	77,610			641		137,521			(58,048)		2,220		0001
Purchased Call/S&P 500 INDEX/SPXE00MSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	1	6,006,000	3790.93	133,333			1,102		239,684			(99,726)		3,144		0001
Purchased Call/S&P 500 INDEX/SPXE00MSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	1	3,532,000	3790.93	86,887			718		156,803			(64,987)		1,849		0001
Purchased Call/S&P 500 INDEX/SPXE00MSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	1	3,387,000	3790.93	89,417			739		162,186			(66,879)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXE00MSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/02/2023	1	2,033,047	.3586	93,549			259		155,812			(70,355)		752		0001
Purchased Call/S&P 500 INDEX/SPXE00MSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	1	8,182,000	3783.28	92,457			1,019		163,134			(69,152)		4,788		0001
Purchased Call/S&P 500 INDEX/SPXE00MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	1	1,865,000	3783.28	26,483			292		46,478			(19,808)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXE00MSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	1	2,375,000	3783.28	45,838			505		81,668			(34,284)		1,390		0001
Purchased Call/S&P 500 INDEX/SPXE00MST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	1	3,594,000	3783.28	79,787			879		143,273			(59,676)		2,103		0001
Purchased Call/S&P 500 INDEX/SPXE00MSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	1	2,011,000	3783.28	48,666			536		88,177			(36,400)		1,177		0001
Purchased Call/S&P 500 INDEX/SPXE00MSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	1	2,075,000	3783.28	53,535			590		97,181			(40,041)		1,214		0001
Purchased Call/S&P 500 INDEX/SPXE00MSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/03/2023	1	1,636,901	.3678	71,854			398		127,507			(54,039)		742		0001
Purchased Call/S&P 500 INDEX/SPXE00MSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2023	1	2,028,148	.3791	71,674			594		135,502			(53,755)		1,062		0001
Purchased Call/S&P 500 INDEX/SPXE00NS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/06/2023	1	2,879,000	3639.66	40,594			565		71,742			(30,445)		1,846		0001
Purchased Call/S&P 500 INDEX/SPXE00NS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2023	1	2,902,000	3639.66	45,561			1,007		80,960			(33,892)		2,278		0001
Purchased Call/S&P 500 INDEX/SPXE000SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	1	8,315,000	3577.03	92,297			2,797		165,487			(69,033)		7,538		0001
Purchased Call/S&P 500 INDEX/SPXE000SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	1	2,379,000	3577.03	32,830			995		59,181			(24,555)		2,157		0001
Purchased Call/S&P 500 INDEX/SPXE000SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	1	2,742,000	3577.03	51,001			1,545		92,756			(38,146)		2,486		0001
Purchased Call/S&P 500 INDEX/SPXE000SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	1	5,501,000	3577.03	119,372			3,617		218,912			(89,283)		4,987		0001
Purchased Call/S&P 500 INDEX/SPXE000SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	1	3,096,000	3577.03	74,923			2,270		138,600			(56,038)		2,807		0001
Purchased Call/S&P 500 INDEX/SPXE000SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/02/2023	1	1,789,224	.3586	81,567			231		161,551			(62,726)		662		0001
Purchased Call/S&P 500 INDEX/SPXE000SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023	1	4,031,000	3669.91	45,147			1,501		80,132			(33,768)		3,804		0001
Purchased Call/S&P 500 INDEX/SPXE000SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023	1	2,798,000	3669.91	50,644			1,683		91,767			(37,879)		2,640		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00OS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023	1	7,870,000	3669.91	170,779			5,677		312,825			(127,733)		7,426		0001
Purchased Call/S&P 500 INDEX/SPXE00OSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/13/2023	1	3,977,000	3583.07	101,811			3,394		187,814			(76,358)		3,753		0001
Purchased Call/S&P 500 INDEX/SPXE00OSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2023	1	1,978,000	3583.07	37,978			1,569		68,794			(28,250)		2,071		0001
Purchased Call/S&P 500 INDEX/SPXE00PS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/13/2023	1	1,625,688	3653	57,134			1,904		114,384			(42,850)		1,534		0001
Purchased Call/S&P 500 INDEX/SPXE00PS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/03/2023	1	1,600,117	3678	59,451			340		124,208			(45,848)		725		0001
Purchased Call/S&P 500 INDEX/SPXE00PSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/17/2022	10/17/2023	1	2,023,000	3677.95	52,800			2,327		97,290			(39,492)		2,183		0001
Purchased Call/S&P 500 INDEX/SPXE00QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/20/2023	1	1,976,000	3665.78	26,478			1,394		46,963			(19,804)		2,313		0001
Purchased Call/S&P 500 INDEX/SPXE00QS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/20/2023	1	2,532,000	3665.78	41,778			2,199		75,213			(31,248)		2,963		0001
Purchased Call/S&P 500 INDEX/SPXE00QS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/20/2023	1	4,031,000	3665.78	97,550			5,134		179,486			(72,962)		4,718		0001
Purchased Call/S&P 500 INDEX/SPXE00QSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/20/2023	1	8,202,000	3752.75	91,862			4,848		162,177			(68,897)		9,600		0001
Purchased Call/S&P 500 INDEX/SPXE00QSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/12/2023	1	1,810,877	3579	92,426			2,888		162,425			(70,877)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXE00QS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/13/2023	1	2,011,912	3678	101,135			3,438		191,113			(77,338)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXE00RS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	1	3,421,000	3859.11	49,605			3,280		85,937			(37,101)		4,477		0001
Purchased Call/S&P 500 INDEX/SPXE00RS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	1	2,216,000	3859.11	51,190			3,384		89,972			(38,287)		2,900		0001
Purchased Call/S&P 500 INDEX/SPXE00RS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	1	2,083,000	3859.11	51,867			3,429		91,271			(38,793)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXE00RSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023	1	4,634,000	3856.1	102,875			8,785		174,565			(76,945)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXE00RSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023	1	3,870,000	3856.1	93,654			7,998		159,810			(70,048)		5,729		0001
Purchased Call/S&P 500 INDEX/SPXE00SS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	11/02/2023	1	1,820,000	3759.69	49,686			4,380		87,461			(37,162)		2,736		0001
Purchased Call/S&P 500 INDEX/SPXE00SSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023	1	5,399,000	3828.11	61,549			6,443		102,782			(46,035)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXE00SSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023	1	2,405,000	3828.11	31,987			3,348		53,682			(23,924)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXE00SSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023	1	3,023,000	3828.11	49,880			5,222		84,376			(37,307)		4,941		0001
Purchased Call/S&P 500 INDEX/SPXE00SST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023	1	4,031,000	3828.11	88,682			9,284		151,418			(66,329)		6,588		0001
Purchased Call/S&P 500 INDEX/SPXE00SSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023	1	4,489,000	3828.11	104,594			10,949		178,819			(78,230)		7,337		0001
Purchased Call/S&P 500 INDEX/SPXE00SSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023	1	2,968,000	3828.11	76,574			8,016		131,615			(57,273)		4,851		0001
Purchased Call/S&P 500 INDEX/SPXE00SSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/06/2023	1	2,258,559	3771	67,340			6,715		117,300			(50,644)		3,595		0001
Purchased Call/S&P 500 INDEX/SPXE00TS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/09/2023	1	7,366,000	3748.57	83,236			9,017		142,223			(62,256)		12,192		0001
Purchased Call/S&P 500 INDEX/SPXE00TS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/09/2023	1	3,211,000	3748.57	49,449			5,357		85,047			(36,985)		5,315		0001
Purchased Call/S&P 500 INDEX/SPXE00TS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/09/2023	1	2,565,000	3748.57	49,761			5,391		86,224			(37,219)		4,246		0001
Purchased Call/S&P 500 INDEX/SPXE00TS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/02/2023	1	1,543,766	3756	54,795			4,967		97,904			(41,785)		2,321		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00T$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2022	11/10/2023	1	4,870,000	3956.37	56,005			6,223		87,512			(41,889)		8,161		0001
Purchased Call/S&P 500 INDEX/SPXE00TSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2022	11/14/2023	1	3,181,611	3957	182,323			22,222		256,988			(137,119)		5,586		0001
Purchased Call/S&P 500 INDEX/SPXE00T$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2022	11/15/2023	1	1,556,914	3992	68,527			8,519		99,099			(51,395)		2,764		0001
Purchased Call/S&P 500 INDEX/SPXE00U8F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/20/2023	1	2,569,540	3965	82,957			11,522		120,925			(62,389)		4,802		0001
Purchased Call/S&P 500 INDEX/SPXE00V$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/01/2023	1	4,132,000	4071.7	81,400			13,793		108,025			(61,050)		8,515		0001
Purchased Call/S&P 500 INDEX/SPXE00V$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/01/2023	1	2,416,000	4071.7	52,910			8,965		70,065			(39,683)		4,979		0001
Purchased Call/S&P 500 INDEX/SPXE00V$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	11/30/2023	1	1,652,445	4080	93,498			15,626		104,232			(70,317)		3,378		0001
Purchased Call/S&P 500 INDEX/SPXE00V$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2022	12/05/2023	1	2,655,000	3998.84	40,887			7,321		58,038			(30,581)		5,645		0001
Purchased Call/S&P 500 INDEX/SPXE00V$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2022	12/05/2023	1	1,833,000	3998.84	35,927			6,433		51,035			(26,871)		3,897		0001
Purchased Call/S&P 500 INDEX/SPXE00V$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2022	12/05/2023	1	5,551,000	3998.84	128,783			23,060		182,552			(96,323)		11,802		0001
Purchased Call/S&P 500 INDEX/SPXE00W$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/05/2023	1	1,707,505	3999	55,779			10,043		82,831			(41,950)		3,630		0001
Purchased Call/S&P 500 INDEX/SPXE00W$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/05/2023	1	2,255,346	3999	124,136			22,351		171,793			(93,359)		4,795		0001
Purchased Call/S&P 500 INDEX/SPXE00W$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/04/2023	1	1,355,876	4072	51,598			9,173		72,422			(38,913)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXE00W$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023	1	159,856	3963.51	17,504			3,297		15,571			(13,092)		348		0001
Purchased Call/S&P 500 INDEX/SPXE00XS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/08/2023	1	4,589,000	3934.38	91,780			17,336		136,585			(68,835)		9,976		0001
Purchased Call/S&P 500 INDEX/SPXE00XS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2023	1	2,188,000	3934.38	35,227			6,890		52,256			(26,204)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXE00XS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2023	1	2,133,000	3934.38	79,348			15,520		117,984			(59,024)		4,737		0001
Purchased Call/S&P 500 INDEX/SPXE00Y$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2022	12/21/2023	1	1,878,000	3878.44	28,921			6,453		43,760			(21,631)		4,451		0001
Purchased Call/S&P 500 INDEX/SPXE00Y$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2022	12/21/2023	1	2,311,000	3878.44	43,447			9,695		66,696			(32,496)		5,477		0001
Purchased Call/S&P 500 INDEX/SPXE00YSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	1	3,054,000	3822.39	58,637			13,356		92,572			(43,857)		7,282		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	1	3,152,000	3822.39	74,702			17,016		118,699			(55,873)		7,515		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	1	3,782,000	3822.39	99,467			22,656		158,569			(74,396)		9,017		0001
Purchased Call/S&P 500 INDEX/SPXE00ZST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	9,461,000	3829.25	108,802			26,076		169,325			(81,378)		23,227		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	2,276,000	3829.25	32,774			7,855		50,754			(24,513)		5,588		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	3,226,000	3829.25	59,358			14,226		93,045			(44,397)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	5,702,000	3829.25	128,295			30,748		201,307			(95,958)		13,999		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	2,029,000	3829.25	48,493			11,622		75,965			(36,270)		4,981		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	1,751,000	3829.25	46,051			11,037		72,240			(34,444)		4,299		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	1	1,570,000	3829.25	57,148			13,697		90,703			(42,744)		3,854		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF000S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/28/2023	1	2,030,000	3783.22	28,826			6,988		44,955			(21,560)		5,012		0001
Purchased Call/S&P 500 INDEX/SPXF000S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/28/2023	1	2,632,000	3783.22	47,376			11,485		74,646			(35,435)		6,498		0001
Purchased Call/S&P 500 INDEX/SPXF000S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/28/2023	1	8,317,000	3783.22	187,964			45,567		298,001			(140,587)		20,535		0001
Purchased Call/S&P 500 INDEX/SPXF001S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	01/02/2024	1	1,925,000	3839.5	53,323			13,661		82,803			(39,557)		4,884		0001
Purchased Call/S&P 500 INDEX/SPXF001SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/04/2024	1	2,748,000	3852.97	44,792			11,723		68,705			(33,011)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXF001SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/05/2024	1	2,174,000	3808.1	37,393			9,944		57,978			(27,456)		5,604		0001
Purchased Call/S&P 500 INDEX/SPXF001SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2024	1	2,359,494	3824	71,893			18,824		113,167			(53,078)		6,019		0001
Purchased Call/S&P 500 INDEX/SPXF001SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/04/2024	1	1,787,041	3851	51,142			13,496		81,064			(37,654)		4,582		0001
Purchased Call/S&P 500 INDEX/SPXF002SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024	1	3,428,000	3892.09	58,276			16,054		85,524			(42,150)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXF002SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024	1	3,246,000	3892.09	86,993			23,965		129,060			(62,921)		8,538		0001
Purchased Call/S&P 500 INDEX/SPXF002SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2023	01/10/2024	1	4,040,000	3919.25	47,672			13,264		69,174			(34,350)		10,678		0001
Purchased Call/S&P 500 INDEX/SPXF002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	1	6,371,000	3983.17	148,444			42,472		206,195			(106,148)		17,004		0001
Purchased Call/S&P 500 INDEX/SPXF002SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	1	4,087,000	3983.17	107,488			30,754		149,330			(76,861)		10,908		0001
Purchased Call/S&P 500 INDEX/SPXF003S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/11/2024	1	1,541,636	3963	50,220			14,349		67,859			(35,811)		4,095		0001
Purchased Call/S&P 500 INDEX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/22/2024	1	1,690,316	3982	175,690			54,842		176,144			(120,666)		4,723		0001
Purchased Call/S&P 500 INDEX/SPXF004S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	1	6,066,000	4016.22	75,825			24,231		97,945			(51,519)		17,172		0001
Purchased Call/S&P 500 INDEX/SPXF004S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	1	2,256,000	4016.22	38,352			12,256		49,618			(26,058)		6,386		0001
Purchased Call/S&P 500 INDEX/SPXF005SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	1	2,044,000	4081.5	30,047			10,903		36,621			(19,181)		6,146		0001
Purchased Call/S&P 500 INDEX/SPXF005SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	1	3,478,000	4081.5	96,688			35,086		117,585			(61,722)		10,458		0001
Purchased Call/S&P 500 INDEX/SPXF006SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	4,654,000	4079.09	57,710			22,184		71,163			(35,672)		14,360		0001
Purchased Call/S&P 500 INDEX/SPXF006SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	5,613,000	4079.09	84,756			32,580		104,440			(52,391)		17,319		0001
Purchased Call/S&P 500 INDEX/SPXF006SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	5,798,000	4079.09	125,237			48,141		153,480			(77,413)		17,890		0001
Purchased Call/S&P 500 INDEX/SPXF006ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	28,667,000	4079.09	693,741			266,675		848,400			(428,824)		88,453		0001
Purchased Call/S&P 500 INDEX/SPXF006SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	3,598,000	4079.09	92,109			35,407		112,694			(56,935)		11,102		0001
Purchased Call/S&P 500 INDEX/SPXF006SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	3,045,000	4079.09	85,869			33,008		104,778			(53,078)		9,395		0001
Purchased Call/S&P 500 INDEX/SPXF006SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	3,997,000	4079.09	153,485			59,000		186,008			(94,874)		12,333		0001
Purchased Call/S&P 500 INDEX/SPXF006SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	2,139,000	4079.09	26,524			10,376		32,665			(16,217)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXF006SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	2,491,000	4079.09	44,340			17,345		54,412			(27,110)		7,796		0001
Purchased Call/S&P 500 INDEX/SPXF006SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	5,443,000	4079.09	131,721			51,527		160,917			(80,536)		17,035		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF007$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	3,550,000	4079.09		102,950		40,272		125,654			(62,945)		11,110		0001
Purchased Call/S&P 500 INDEX/SPXF007$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	1	3,003,000	3997.34		37,237		14,669		48,136			(22,546)		9,431		0001
Purchased Call/S&P 500 INDEX/SPXF007$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	1	2,654,000	3997.34		40,872		16,101		52,884			(24,747)		8,335		0001
Purchased Call/S&P 500 INDEX/SPXF008$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	5,072,000	3982.24		63,400		26,024		81,613			(37,345)		16,257		0001
Purchased Call/S&P 500 INDEX/SPXF008$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	1,965,000	3982.24		31,047		12,744		40,083			(18,288)		6,298		0001
Purchased Call/S&P 500 INDEX/SPXF008$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	1,889,000	3982.24		39,102		16,050		50,899			(23,033)		6,055		0001
Purchased Call/S&P 500 INDEX/SPXF008$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	2,335,000	3982.24		59,776		24,536		77,858			(35,211)		7,484		0001
Purchased Call/S&P 500 INDEX/SPXF008$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	2,586,000	3982.24		74,218		30,464		96,720			(43,718)		8,289		0001
Purchased Call/S&P 500 INDEX/SPXF009$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	2,865,000	4045.64		35,813		15,121		44,388			(20,759)		9,275		0001
Purchased Call/S&P 500 INDEX/SPXF009$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	2,094,000	4045.64		32,457		13,704		40,293			(18,814)		6,779		0001
Purchased Call/S&P 500 INDEX/SPXF009$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	2,037,000	4045.64		39,925		16,857		49,703			(23,143)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXF009$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	13,760,000	4045.64		332,992		140,597		414,990			(193,026)		44,544		0001
Purchased Call/S&P 500 INDEX/SPXF009$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	3,360,000	4045.64		97,440		41,141		121,319			(56,483)		10,877		0001
Purchased Call/S&P 500 INDEX/SPXF009$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	3,829,000	4045.64		47,863		20,437		59,252			(27,518)		12,516		0001
Purchased Call/S&P 500 INDEX/SPXF009$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	3,674,000	4045.64		63,193		26,983		78,771			(36,332)		12,009		0001
Purchased Call/S&P 500 INDEX/SPXF009$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	12,032,000	4045.64		291,174		124,331		362,459			(167,405)		39,330		0001
Purchased Call/S&P 500 INDEX/SPXF009$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	2,472,000	4045.64		66,991		28,605		83,165			(38,515)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXF009$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	3,700,000	4045.64		46,250		19,821		57,216			(26,518)		12,133		0001
Purchased Call/S&P 500 INDEX/SPXF009$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	2,670,000	4045.64		45,390		19,453		56,222			(26,025)		8,756		0001
Purchased Call/S&P 500 INDEX/SPXF009$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	8,391,000	4045.64		203,062		87,027		252,618			(116,430)		27,516		0001
Purchased Call/S&P 500 INDEX/SPXF009$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	2,011,000	4045.64		56,107		24,046		69,712			(32,170)		6,595		0001
Purchased Call/S&P 500 INDEX/SPXF009$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	1,438,306	.3951		52,067		21,984		65,175			(30,181)		4,656		0001
Purchased Call/S&P 500 INDEX/SPXF00A$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2023	03/06/2024	1	2,913,000	4048.42		88,555		38,196		109,739			(50,326)		9,583		0001
Purchased Call/S&P 500 INDEX/SPXF00A$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2023	03/06/2024	1	1,537,000	4048.42		59,021		25,457		73,309			(33,542)		5,056		0001
Purchased Call/S&P 500 INDEX/SPXF00A$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2023	03/08/2024	1	3,775,000	3918.32		46,810		20,617		62,071			(26,291)		12,497		0001
Purchased Call/S&P 500 INDEX/SPXF00D$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	1	5,784,000	3977.53		139,394		68,165		179,389			(71,221)		20,252		0001
Purchased Call/S&P 500 INDEX/SPXF00D$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	1	2,013,000	3977.53		58,780		28,744		75,695			(30,032)		7,048		0001
Purchased Call/S&P 500 INDEX/SPXF00D$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	1	2,991,000	3977.53		102,890		50,315		132,702			(52,570)		10,473		0001
Purchased Call/S&P 500 INDEX/SPXF00D$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	11/17/2023	1	3,980,000	.4250		147,600		29,902		134,533			(117,323)		7,216		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00D0S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	12/29/2023	1	3,980,000	.4200		201,370		65,409		219,324			(135,706)		9,882		0001
Purchased Call/S&P 500 INDEX/SPXF00E0O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	1	2,275,000	3971.27		58,013		28,528		74,944			(29,482)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXF00E$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	1	2,488,000	3971.27		76,630		37,684		99,197			(38,943)		8,736		0001
Purchased Call/S&P 500 INDEX/SPXF00E$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	1	2,817,000	3971.27		101,975		50,147		132,239			(51,824)		9,891		0001
Purchased Call/S&P 500 INDEX/SPXF00E$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/03/2023	03/28/2024	1	2,122,635	.4051		75,859		37,930		88,074			(37,930)		7,453		0001
Purchased Call/S&P 500 INDEX/SPXF00E$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/03/2023	03/28/2024	1	1,516,335	.4109		74,885		37,442		85,112			(37,442)		5,324		0001
Purchased Call/S&P 500 INDEX/SPXF00E$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2023	04/04/2024	1	2,838,000	4100.6		85,140		43,506		99,983			(41,640)		10,157		0001
Purchased Call/S&P 500 INDEX/SPXF00E$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2023	04/03/2024	1	2,313,850	.4125		118,724		60,674		139,295			(58,058)		8,259		0001
Purchased Call/S&P 500 INDEX/SPXF00I$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2023	05/03/2024	1	1,865,000	4090.75		76,279		45,055		87,385			(31,262)		7,173		0001
Purchased Call/S&P 500 INDEX/SPXF00K$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/15/2023	05/15/2024	1	5,455,000	4136.28		136,375		85,047		150,687			(51,420)		21,557		0001
Purchased Call/S&P 500 INDEX/SPXF00K$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2024	1	2,249,000	4191.98		37,558		24,004		39,648			(13,713)		8,984		0001
Purchased Call/S&P 500 INDEX/SPXF00K$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2024	1	2,428,000	4191.98		55,358		35,381		57,992			(20,213)		9,700		0001
Purchased Call/S&P 500 INDEX/SPXF00K$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2024	1	2,173,000	4191.98		64,321		41,172		67,060			(23,421)		8,699		0001
Purchased Call/S&P 500 INDEX/SPXF00M$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	1	2,711,000	4205.52		79,703		52,990		81,115			(26,786)		11,060		0001
Purchased Call/S&P 500 INDEX/SPXF00M$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	1	2,776,000	4205.52		129,362		86,004		130,553			(43,474)		11,325		0001
Purchased Call/S&P 500 INDEX/SPXF00M$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	1	1,523,000	4205.52		75,541		50,222		76,089			(25,387)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXF00N$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	11/27/2023	1	16,720,000	.4000		77,640		25,288		37,028			(52,483)		33,325		0001
Purchased Call/S&P 500 INDEX/SPXF00N$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	1	2,288,000	4221.02		71,614		48,206		72,140			(23,741)		9,354		0001
Purchased Call/S&P 500 INDEX/SPXF00N$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	1	2,734,000	4221.02		130,412		87,784		130,358			(43,232)		11,177		0001
Purchased Call/S&P 500 INDEX/SPXF00N$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2024	1	3,608,336	.4206		128,228		86,198		129,017			(42,625)		14,721		0001
Purchased Call/S&P 500 INDEX/SPXF00N$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	02/01/2024	1	4,290,000	.4100		20,250		10,422		17,516			(9,831)		12,502		0001
Purchased Call/S&P 500 INDEX/SPXF00O0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	02/16/2024	1	4,290,000	.4150		22,090		12,002		20,412			(10,096)		13,237		0001
Purchased Call/S&P 500 INDEX/SPXF00O$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	3,049,000	4273.79		68,603		46,740		65,872			(21,930)		12,592		0001
Purchased Call/S&P 500 INDEX/SPXF00O$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	2,431,000	4273.79		67,582		46,045		64,860			(21,604)		10,039		0001
Purchased Call/S&P 500 INDEX/SPXF00O$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	2,616,000	4273.79		110,657		75,393		104,981			(35,374)		10,803		0001
Purchased Call/S&P 500 INDEX/SPXF00O$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	2,774,000	4283.85		41,055		28,084		39,049			(13,012)		11,479		0001
Purchased Call/S&P 500 INDEX/SPXF00O$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	2,438,000	4283.85		68,020		46,530		64,432			(21,558)		10,089		0001
Purchased Call/S&P 500 INDEX/SPXF00O$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	3,046,000	4283.85		98,081		67,094		92,542			(31,086)		12,604		0001
Purchased Call/S&P 500 INDEX/SPXF00O$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	2,568,000	4283.85		95,530		65,349		89,737			(30,277)		10,626		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF000SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	05/31/2024	1	1,612,430	4221		84,781		57,547		80,636			(27,318)		6,592		0001
Purchased Call/S&P 500 INDEX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	4,911,000	4267.52		64,334		44,186		62,631			(20,214)		20,362		0001
Purchased Call/S&P 500 INDEX/SPXF000SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,799,000	4267.52		55,845		38,355		54,263			(17,547)		15,752		0001
Purchased Call/S&P 500 INDEX/SPXF000SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	2,197,000	4267.52		40,645		27,915		39,325			(12,771)		9,109		0001
Purchased Call/S&P 500 INDEX/SPXF000SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,672,000	4267.52		82,253		56,492		79,820			(25,844)		15,225		0001
Purchased Call/S&P 500 INDEX/SPXF000SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,183,000	4267.52		80,848		55,528		78,388			(25,403)		13,198		0001
Purchased Call/S&P 500 INDEX/SPXF000SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,409,000	4267.52		99,543		68,367		96,280			(31,277)		14,135		0001
Purchased Call/S&P 500 INDEX/SPXF000SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	2,253,000	4267.52		82,910		56,944		79,582			(26,051)		9,342		0001
Purchased Call/S&P 500 INDEX/SPXF000SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,028,000	4267.52		139,591		95,873		133,038			(43,860)		12,555		0001
Purchased Call/S&P 500 INDEX/SPXF000SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2023	06/07/2024	1	1,561,912	4268		77,080		53,379		71,789			(24,074)		6,476		0001
Purchased Call/S&P 500 INDEX/SPXF00PS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,519,000	4298.86		75,318		52,304		70,159			(23,382)		10,445		0001
Purchased Call/S&P 500 INDEX/SPXF00PS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2024	1	2,625,000	4298.86		97,125		67,693		90,324			(29,905)		10,949		0001
Purchased Call/S&P 500 INDEX/SPXF00PS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2024	1	2,890,000	4298.86		91,035		63,524		85,067			(27,954)		12,078		0001
Purchased Call/S&P 500 INDEX/SPXF00PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,142,295	4268		77,820		54,042		72,541			(24,158)		8,883		0001
Purchased Call/S&P 500 INDEX/SPXF00PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,398,346	4268		140,938		97,874		127,616			(43,753)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXF00PS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,108,320	4294		105,855		73,510		96,167			(32,861)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXF00PSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2024	1	5,968,000	4338.93		266,173		186,467		232,272			(79,997)		24,990		0001
Purchased Call/S&P 500 INDEX/SPXF00PSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2024	1	4,927,000	4338.93		237,481		166,367		205,737			(71,374)		20,631		0001
Purchased Call/S&P 500 INDEX/SPXF00PST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	1	1,996,677	4294		71,233		49,605		64,947			(21,705)		8,279		0001
Purchased Call/S&P 500 INDEX/SPXF00PSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	1	3,855,949	4294		223,099		155,362		197,043			(67,980)		15,988		0001
Purchased Call/S&P 500 INDEX/SPXF00PSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	1	1,998,970	4299		102,732		71,541		91,546			(31,304)		8,288		0001
Purchased Call/S&P 500 INDEX/SPXF00QS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	1	2,251,000	4369.01		75,634		53,193		64,748			(22,525)		9,444		0001
Purchased Call/S&P 500 INDEX/SPXF00QS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	1	2,297,000	4369.01		101,527		71,404		84,767			(30,236)		9,637		0001
Purchased Call/S&P 500 INDEX/SPXF00QS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	1	3,216,000	4369.01		153,082		107,662		126,725			(45,590)		13,493		0001
Purchased Call/S&P 500 INDEX/SPXF00QS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/11/2024	1	1,650,762	4299		95,163		66,772		80,454			(28,497)		6,899		0001
Purchased Call/S&P 500 INDEX/SPXF00QSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/11/2024	1	2,540,626	4299		152,927		107,302		128,534			(45,794)		10,618		0001
Purchased Call/S&P 500 INDEX/SPXF00QSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/12/2024	1	4,165,373	4339		206,890		145,336		173,930			(61,783)		17,442		0001
Purchased Call/S&P 500 INDEX/SPXF00QSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/12/2024	1	1,995,908	4339		106,840		75,053		88,981			(31,906)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXF00QSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/14/2024	1	2,528,000	4372.59		112,496		79,427		93,312			(33,196)		10,627		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00QSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/12/2024	1	1,874,418	.4339		105,974		74,650		87,076			(31,443)		7,849		0001
Purchased Call/S&P 500 INDEX/SPXF00RSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2023	06/18/2024	1	1,569,814	.4410		84,393		61,016		65,619			(23,481)		6,650		0001
Purchased Call/S&P 500 INDEX/SPXF00TS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	4,995,000	4455.59		66,933		50,891		53,501			(16,276)		21,757		0001
Purchased Call/S&P 500 INDEX/SPXF00TS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	2,458,000	4455.59		48,668		37,004		38,358			(11,835)		10,706		0001
Purchased Call/S&P 500 INDEX/SPXF00TSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	6,867,000	4455.59		177,855		135,229		138,465			(43,249)		29,911		0001
Purchased Call/S&P 500 INDEX/SPXF00TSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	2,106,000	4455.59		64,022		48,678		49,189			(15,568)		9,173		0001
Purchased Call/S&P 500 INDEX/SPXF00TSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	3,085,000	4455.59		106,124		80,689		80,650			(25,806)		13,438		0001
Purchased Call/S&P 500 INDEX/SPXF00USL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	8,138,000	4510.04		109,049		86,091		81,743			(23,602)		36,018		0001
Purchased Call/S&P 500 INDEX/SPXF00USM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	3,177,000	4510.04		52,738		41,635		39,239			(11,415)		14,061		0001
Purchased Call/S&P 500 INDEX/SPXF00USN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	3,044,000	4510.04		66,968		52,869		48,945			(14,494)		13,473		0001
Purchased Call/S&P 500 INDEX/SPXF00USO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	2,386,000	4510.04		63,229		49,918		45,688			(13,685)		10,560		0001
Purchased Call/S&P 500 INDEX/SPXF00USP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	2,396,000	4510.04		74,755		59,017		53,151			(16,180)		10,605		0001
Purchased Call/S&P 500 INDEX/SPXF00VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/12/2024	1	8,218,000	4505.42		213,668		169,154		155,485			(45,786)		36,372		0001
Purchased Call/S&P 500 INDEX/SPXF00VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/12/2024	1	2,675,000	4505.42		77,308		61,202		55,895			(16,566)		11,839		0001
Purchased Call/S&P 500 INDEX/SPXF00VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/12/2024	1	2,185,000	4505.42		100,510		79,570		68,381			(21,538)		9,671		0001
Purchased Call/S&P 500 INDEX/SPXF00VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/12/2024	1	3,240,000	4505.42		162,324		128,507		108,641			(34,784)		14,340		0001
Purchased Call/S&P 500 INDEX/SPXF00VS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2024	1	3,843,000	4505.42		51,881		41,161		38,905			(11,026)		17,098		0001
Purchased Call/S&P 500 INDEX/SPXF00VS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2024	1	2,206,000	4505.42		36,178		28,704		26,963			(7,689)		9,815		0001
Purchased Call/S&P 500 INDEX/SPXF00VSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/15/2024	1	4,967,000	4505.42		129,142		102,460		94,073			(27,447)		22,099		0001
Purchased Call/S&P 500 INDEX/SPXF00VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/15/2024	1	3,290,000	4505.42		95,081		75,436		68,824			(20,208)		14,638		0001
Purchased Call/S&P 500 INDEX/SPXF00VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/15/2024	1	2,481,000	4505.42		89,068		70,665		63,160			(18,930)		11,038		0001
Purchased Call/S&P 500 INDEX/SPXF00VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/16/2024	1	7,773,000	4505.42		202,098		160,457		147,479			(42,836)		34,643		0001
Purchased Call/S&P 500 INDEX/SPXF00VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/16/2024	1	2,449,000	4505.42		74,450		59,110		53,675			(15,780)		10,915		0001
Purchased Call/S&P 500 INDEX/SPXF00VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/16/2024	1	1,674,000	4505.42		75,497		59,942		51,723			(16,002)		7,461		0001
Purchased Call/S&P 500 INDEX/SPXF00VSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2024	1	5,904,000	4522.79		153,504		122,297		109,058			(31,456)		26,358		0001
Purchased Call/S&P 500 INDEX/SPXF00VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/17/2023	07/17/2024	1	2,075,000	4522.79		70,965		56,538		49,008			(14,542)		9,264		0001
Purchased Call/S&P 500 INDEX/SPXF00VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/17/2023	07/17/2024	1	3,465,000	4522.79		160,083		127,539		105,915			(32,804)		15,469		0001
Purchased Call/S&P 500 INDEX/SPXF00VSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/17/2023	07/17/2024	1	5,527,000	4522.79		279,666		222,811		181,306			(57,309)		24,675		0001
Purchased Call/S&P 500 INDEX/SPXF00VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2023	07/18/2024	1	2,149,000	4554.98		73,926		59,100		48,354			(14,947)		9,611		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00V\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2023	07/18/2024	1	2,178,000	4554.98		100,624		80,444		62,500			(20,345)		9,740		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2023	07/18/2024	1	3,708,000	4554.98		185,771		148,515		113,133			(37,560)		16,583		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	2,413,000	4565.72		37,643		30,197		26,105			(7,508)		10,810		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	4,373,000	4565.72		112,823		90,507		75,331			(22,503)		19,590		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	2,336,000	4565.72		66,109		53,032		43,517			(13,186)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	2,414,000	4565.72		77,972		62,549		50,565			(15,552)		10,814		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2023	07/19/2024	1	3,110,000	4534.87		71,219		57,607		50,485			(14,049)		13,932		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2023	07/19/2024	1	3,553,000	4534.87		92,378		74,721		64,657			(18,223)		15,917		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	1	2,598,000	4536.34		103,660		84,080		69,105			(20,219)		11,638		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	1	4,726,000	4536.34		230,629		187,066		147,988			(44,985)		21,171		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	1	2,306,000	4536.34		119,912		97,262		75,647			(23,389)		10,330		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2024	1	4,818,000	4536.34		237,527		193,154		152,953			(45,827)		21,730		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	4,014,000	4566.75		91,921		75,506		62,392			(16,576)		18,195		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/26/2023	07/26/2024	1	3,836,000	4566.75		99,736		81,926		66,951			(17,985)		17,389		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/26/2023	07/26/2024	1	2,561,000	4566.75		71,196		58,482		47,462			(12,839)		11,609		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	2,450,000	4566.75		71,785		58,966		47,430			(12,945)		11,106		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	2,160,000	4566.75		75,168		61,745		48,556			(13,555)		9,791		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	4,122,000	4566.75		191,673		157,446		117,884			(34,564)		18,685		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	3,833,000	4566.75		193,950		159,316		116,567			(34,975)		17,375		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/24/2024	1	2,505,052	4555		86,625		71,071		56,964			(15,707)		11,317		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/25/2024	1	5,074,448	4567		254,663		209,063		154,031			(46,049)		22,964		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/26/2024	1	2,789,000	4537.41		72,235		59,829		51,093			(12,864)		12,642		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2023	07/26/2024	1	3,597,000	4537.41		102,874		85,206		72,139			(18,320)		16,305		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/26/2024	1	4,147,000	4537.41		181,224		150,100		120,101			(32,273)		18,798		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/26/2024	1	3,601,000	4537.41		180,050		149,127		116,066			(32,064)		16,323		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2023	07/26/2024	1	4,232,000	4537.41		225,142		186,475		142,458			(40,094)		19,184		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/24/2024	1	1,861,501	4529		170,980		141,452		84,530			(30,616)		8,410		0001
Purchased Call/S&P 500 INDEX/SPXF00X\$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2023	07/26/2024	1	3,793,000	4582.23		199,133		165,391		113,867			(35,012)		17,194		0001
Purchased Call/S&P 500 INDEX/SPXF00Y\$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/26/2024	1	3,507,418	4537		188,256		156,357		115,753			(33,100)		15,899		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00Y$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/31/2023	07/31/2024	1	4,604,000	4588.96		232,962		194,562		134,004			(38,827)		21,043		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/31/2023	07/26/2024	1	3,207,949	4537		193,937		161,524		114,978			(32,771)		14,542		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/31/2023	07/26/2024	1	4,540,990	4582		230,972		192,370		134,540			(39,029)		20,584		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/26/2024	1	1,749,253	4544		88,488		73,905		54,679			(14,748)		7,929		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/30/2024	1	3,523,735	4582		122,471		102,510		77,814			(20,188)		16,079		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/30/2024	1	1,805,399	4582		100,785		84,359		57,267			(16,613)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/30/2024	1	3,354,192	4582		195,532		163,663		109,387			(32,231)		15,306		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/30/2024	1	2,204,053	4582		130,741		109,432		72,657			(21,551)		10,057		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/31/2024	1	5,327,783	4589		262,073		219,477		153,591			(43,080)		24,351		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2023	07/31/2024	1	2,963,936	4588		98,709		82,894		65,676			(16,000)		13,547		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2023	07/31/2024	1	2,849,350	4588		153,598		128,988		91,428			(24,896)		13,023		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2023	08/01/2024	1	2,315,825	4577		111,305		93,521		70,171			(17,992)		10,602		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2023	08/02/2024	1	4,596,000	4501.89		230,719		195,568		161,103			(36,662)		21,075		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/01/2024	1	1,551,511	4577		49,552		41,981		34,140			(7,896)		7,103		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/01/2024	1	1,583,549	4577		85,081		72,083		52,537			(13,557)		7,250		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/02/2024	1	2,103,240	4513		102,105		86,549		70,770			(16,225)		9,645		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/02/2024	1	1,778,276	4513		105,576		89,491		69,575			(16,776)		8,154		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/05/2024	1	4,023,000	4478.03		109,426		93,147		85,530			(16,995)		18,538		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/06/2024	1	7,219,000	4478.03		186,250		158,620		145,707			(28,849)		33,318		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/06/2024	1	3,481,000	4478.03		98,860		84,194		77,106			(15,313)		16,066		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/02/2024	1	1,669,954	4513		54,875		46,644		40,683			(8,593)		7,658		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/02/2024	1	3,150,346	4513		180,761		153,647		121,835			(28,306)		14,446		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/02/2024	1	2,921,727	4502		146,706		124,700		103,442			(22,973)		13,398		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/07/2024	1	2,092,000	4518.44		53,974		46,115		39,993			(7,963)		9,671		0001
Purchased Call/S&P 500 INDEX/SPXG000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/02/2024	1	1,598,171	4502		66,726		56,875		47,915			(9,981)		7,329		0001
Purchased Call/S&P 500 INDEX/SPXG000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/02/2024	1	2,948,738	4502		179,784		153,242		112,396			(26,893)		13,522		0001
Purchased Call/S&P 500 INDEX/SPXG000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/02/2024	1	2,937,588	4478		160,057		136,428		119,089			(23,942)		13,470		0001
Purchased Call/S&P 500 INDEX/SPXG000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/06/2024	1	2,830,115	4478		131,026		112,205		96,227			(19,078)		13,062		0001
Purchased Call/S&P 500 INDEX/SPXG000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/06/2024	1	4,455,640	4478		273,734		234,413		189,605			(39,857)		20,564		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/08/2023	08/07/2024	1	2,828,543	4518		116,743		100,019		84,101			(16,952)		13,076		0001
Purchased Call/S&P 500 INDEX/SPXG000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/08/2023	08/07/2024	1	8,011,194	4518		385,220		330,037		270,448			(55,936)		37,034		0001
Purchased Call/S&P 500 INDEX/SPXG000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/08/2023	08/07/2024	1	4,775,991	4518		281,321		241,021		188,023			(40,849)		22,078		0001
Purchased Call/S&P 500 INDEX/SPXG000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/09/2023	08/07/2024	1	1,964,955	4517		70,918		60,927		51,962			(10,131)		9,084		0001
Purchased Call/S&P 500 INDEX/SPXG000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/09/2023	08/07/2024	1	1,832,014	4512		99,884		85,812		68,570			(14,269)		8,469		0001
Purchased Call/S&P 500 INDEX/SPXG000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/09/2023	08/08/2024	1	2,578,145	4499		124,587		107,083		89,329			(17,749)		11,937		0001
Purchased Call/S&P 500 INDEX/SPXG000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/09/2023	08/08/2024	1	1,570,284	4499		92,084		79,146		63,259			(13,119)		7,271		0001
Purchased Call/S&P 500 INDEX/SPXG000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/10/2023	08/08/2024	1	1,415,262	4493		53,862		46,680		40,992			(7,547)		6,553		0001
Purchased Call/S&P 500 INDEX/SPXG000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/10/2023	08/09/2024	1	2,234,995	4470		110,210		95,556		82,747			(15,399)		10,365		0001
Purchased Call/S&P 500 INDEX/SPXG001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/11/2023	08/09/2024	1	1,912,482	4468		80,374		69,881		62,486			(11,040)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXG001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/11/2023	08/09/2024	1	2,167,293	4469		103,916		90,349		79,353			(14,274)		10,051		0001
Purchased Call/S&P 500 INDEX/SPXG001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/11/2023	08/09/2024	1	2,274,366	4468		135,944		118,196		99,588			(18,674)		10,547		0001
Purchased Call/S&P 500 INDEX/SPXG001SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2024	1	2,931,000	4489.72		38,689		33,800		31,176			(4,968)		13,700		0001
Purchased Call/S&P 500 INDEX/SPXG001SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2024	1	2,296,000	4489.72		36,047		31,492		28,985			(4,629)		10,732		0001
Purchased Call/S&P 500 INDEX/SPXG001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/14/2023	08/09/2024	1	1,433,325	4465		53,812		46,917		41,936			(7,006)		6,647		0001
Purchased Call/S&P 500 INDEX/SPXG001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/14/2023	08/09/2024	1	2,214,708	4465		108,173		94,312		81,815			(14,083)		10,271		0001
Purchased Call/S&P 500 INDEX/SPXG001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/14/2023	08/09/2024	1	3,027,132	4465		177,039		154,355		129,485			(23,049)		14,038		0001
Purchased Call/S&P 500 INDEX/SPXG001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/14/2023	08/09/2024	1	2,045,831	4467		125,116		109,085		90,363			(16,289)		9,488		0001
Purchased Call/S&P 500 INDEX/SPXG001SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	7,580,000	4437.86		99,298		87,022		84,817			(12,480)		35,487		0001
Purchased Call/S&P 500 INDEX/SPXG001SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	2,544,000	4437.86		64,872		56,852		54,421			(8,153)		11,910		0001
Purchased Call/S&P 500 INDEX/SPXG001SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	2,910,000	4437.86		78,570		68,857		65,690			(9,875)		13,624		0001
Purchased Call/S&P 500 INDEX/SPXG002S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	2,044,000	4437.86		90,140		78,997		72,726			(11,329)		9,569		0001
Purchased Call/S&P 500 INDEX/SPXG002S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	3,105,000	4437.86		156,492		137,145		124,474			(19,668)		14,537		0001
Purchased Call/S&P 500 INDEX/SPXG002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/15/2023	08/13/2024	1	2,156,136	4464		95,566		83,687		74,903			(12,077)		10,063		0001
Purchased Call/S&P 500 INDEX/SPXG002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/15/2023	08/13/2024	1	3,647,498	4465		215,606		188,804		160,792			(27,247)		17,023		0001
Purchased Call/S&P 500 INDEX/SPXG002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/15/2023	08/14/2024	1	2,509,753	4490		144,574		126,652		105,894			(18,220)		11,731		0001
Purchased Call/S&P 500 INDEX/SPXG002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/16/2023	08/14/2024	1	1,692,624	4490		54,375		47,766		43,646			(6,722)		7,912		0001
Purchased Call/S&P 500 INDEX/SPXG002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/17/2023	08/16/2024	1	1,641,525	4413		85,865		76,113		71,820			(10,351)		7,697		0001
Purchased Call/S&P 500 INDEX/SPXG002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	08/17/2023	08/16/2024	1	2,003,970	4404		121,617		107,805		100,117			(14,661)		9,397		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG002SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/19/2024	1	3,985,000	4369.71		51,805		46,096		47,162			(6,070)		18,773		0001
Purchased Call/S&P 500 INDEX/SPXG003SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2023	08/23/2024	1	7,870,000	4436.01		103,097		92,617		88,513			(10,704)		37,302		0001
Purchased Call/S&P 500 INDEX/SPXG003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/23/2024	1	1,769,757	4424		81,712		74,222		69,458			(8,081)		8,388		0001
Purchased Call/S&P 500 INDEX/SPXG003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/23/2024	1	2,512,002	4376		118,089		107,264		102,490			(11,679)		11,906		0001
Purchased Call/S&P 500 INDEX/SPXG003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/23/2024	1	4,048,087	4376		248,094		225,352		209,872			(24,537)		19,187		0001
Purchased Call/S&P 500 INDEX/SPXG004S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/28/2023	08/28/2024	1	2,026,000	4433.31		31,606		28,827		27,213			(2,850)		9,676		0001
Purchased Call/S&P 500 INDEX/SPXG004S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/28/2023	08/28/2024	1	10,387,000	4433.31		522,466		476,535		423,997			(47,108)		49,606		0001
Purchased Call/S&P 500 INDEX/SPXG004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/23/2024	1	2,176,421	4406		92,190		83,973		78,018			(8,427)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXG004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/23/2024	1	2,352,649	4406		114,431		104,231		95,882			(10,460)		11,151		0001
Purchased Call/S&P 500 INDEX/SPXG004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/23/2024	1	1,841,587	4406		110,732		100,862		90,470			(10,122)		8,729		0001
Purchased Call/S&P 500 INDEX/SPXG004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/23/2024	1	2,511,255	4406		155,564		141,698		126,546			(14,221)		11,903		0001
Purchased Call/S&P 500 INDEX/SPXG004SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	4,279,000	4497.63		56,055		51,281		45,434			(4,901)		20,466		0001
Purchased Call/S&P 500 INDEX/SPXG004SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	3,855,000	4497.63		61,680		56,427		49,536			(5,393)		18,438		0001
Purchased Call/S&P 500 INDEX/SPXG004SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	3,182,000	4497.63		80,823		73,940		63,794			(7,066)		15,219		0001
Purchased Call/S&P 500 INDEX/SPXG004SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	2,267,000	4497.63		58,262		53,300		45,948			(5,094)		10,843		0001
Purchased Call/S&P 500 INDEX/SPXG004SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	2,017,000	4497.63		62,930		57,571		49,016			(5,502)		9,647		0001
Purchased Call/S&P 500 INDEX/SPXG004SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	2,580,000	4497.63		113,004		103,380		85,194			(9,880)		12,340		0001
Purchased Call/S&P 500 INDEX/SPXG004SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	3,718,000	4497.63		187,759		171,769		138,768			(16,416)		17,783		0001
Purchased Call/S&P 500 INDEX/SPXG004SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/27/2024	1	1,713,821	4406		66,251		60,577		53,883			(5,824)		8,173		0001
Purchased Call/S&P 500 INDEX/SPXG004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/28/2024	1	3,595,414	4433		161,357		147,577		127,729			(14,146)		17,171		0001
Purchased Call/S&P 500 INDEX/SPXG004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/28/2024	1	7,394,761	4433		372,548		340,732		291,125			(32,662)		35,316		0001
Purchased Call/S&P 500 INDEX/SPXG004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/28/2024	1	2,819,585	4433		169,774		155,275		129,240			(14,884)		13,466		0001
Purchased Call/S&P 500 INDEX/SPXG004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/28/2024	1	3,409,215	4433		218,527		199,865		164,360			(19,159)		16,282		0001
Purchased Call/S&P 500 INDEX/SPXG004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/29/2024	1	1,394,265	4498		60,022		55,062		45,396			(5,098)		6,669		0001
Purchased Call/S&P 500 INDEX/SPXG004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/29/2024	1	3,215,805	4498		155,084		142,267		114,804			(13,171)		15,381		0001
Purchased Call/S&P 500 INDEX/SPXG004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/29/2024	1	2,424,223	4498		141,547		129,849		101,167			(12,022)		11,595		0001
Purchased Call/S&P 500 INDEX/SPXG005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/29/2024	1	1,655,128	4498		100,792		92,462		71,335			(8,560)		7,916		0001
Purchased Call/S&P 500 INDEX/SPXG005SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	2,341,000	4515.77		39,797		37,026		31,072			(3,171)		11,214		0001
Purchased Call/S&P 500 INDEX/SPXG005SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	3,743,000	4515.77		159,078		148,000		117,083			(12,674)		17,929		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG005S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	3,495,000	4515.77		174,051		161,930		125,088			(13,867)		16,741		0001
Purchased Call/S&P 500 INDEX/SPXG005SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/03/2024	1	2,072,000	4515.77		103,186		96,079		74,300			(8,131)		9,984		0001
Purchased Call/S&P 500 INDEX/SPXG005SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2024	1	2,773,000	4515.77		36,604		34,090		28,813			(2,877)		13,382		0001
Purchased Call/S&P 500 INDEX/SPXG005SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2024	1	2,089,000	4515.77		91,498		85,214		67,224			(7,191)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXG005SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	2,745,406	4508		164,564		153,104		115,906			(13,111)		13,151		0001
Purchased Call/S&P 500 INDEX/SPXG005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	08/30/2024	1	1,843,633	4508		102,622		95,742		73,791			(7,127)		8,831		0001
Purchased Call/S&P 500 INDEX/SPXG005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	08/30/2024	1	1,865,013	4516		80,927		75,502		60,140			(5,620)		8,934		0001
Purchased Call/S&P 500 INDEX/SPXG005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	08/30/2024	1	2,384,327	4516		112,284		104,757		82,513			(7,798)		11,421		0001
Purchased Call/S&P 500 INDEX/SPXG005SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	08/30/2024	1	1,986,939	4516		121,035		112,921		84,600			(8,405)		9,518		0001
Purchased Call/S&P 500 INDEX/SPXG005SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2023	11/08/2023	1	2,250,000	4100		10,015		6,239		15,268			(3,815)		3,677		0001
Purchased Call/S&P 500 INDEX/SPXG005SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2023	12/08/2023	1	4,500,000	4200		18,860		14,093		36,775			(4,867)		9,783		0001
Purchased Call/S&P 500 INDEX/SPXG006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/04/2024	1	1,725,024	4516		65,536		61,372		51,426			(4,321)		8,324		0001
Purchased Call/S&P 500 INDEX/SPXG006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/04/2024	1	2,632,694	4516		119,282		111,703		91,836			(7,865)		12,705		0001
Purchased Call/S&P 500 INDEX/SPXG006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/04/2024	1	3,016,534	4516		172,751		161,776		127,882			(11,390)		14,557		0001
Purchased Call/S&P 500 INDEX/SPXG006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/05/2024	1	2,846,493	4497		112,826		105,677		89,420			(7,419)		13,757		0001
Purchased Call/S&P 500 INDEX/SPXG006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/05/2024	1	4,672,206	4497		215,613		201,952		168,222			(14,177)		22,580		0001
Purchased Call/S&P 500 INDEX/SPXG006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/05/2024	1	1,584,664	4502		62,561		59,085		49,870			(3,953)		7,658		0001
Purchased Call/S&P 500 INDEX/SPXG006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/06/2024	1	2,094,310	4465		127,352		120,297		98,438			(8,025)		10,136		0001
Purchased Call/S&P 500 INDEX/SPXG006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/09/2024	1	2,454,000	4457.49		67,730		64,185		56,288			(4,060)		11,929		0001
Purchased Call/S&P 500 INDEX/SPXG006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/11/2024	1	3,185,000	4487.46		80,581		76,596		64,954			(4,183)		15,527		0001
Purchased Call/S&P 500 INDEX/SPXG006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/06/2024	1	2,135,138	4457		89,578		85,086		71,001			(4,715)		10,334		0001
Purchased Call/S&P 500 INDEX/SPXG007S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/06/2024	1	2,785,840	4457		136,688		129,834		106,782			(7,194)		13,483		0001
Purchased Call/S&P 500 INDEX/SPXG007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/06/2024	1	2,231,941	4455		136,157		129,330		103,263			(7,166)		10,802		0001
Purchased Call/S&P 500 INDEX/SPXG007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/06/2024	1	1,698,117	4457		109,115		103,644		81,799			(5,743)		8,219		0001
Purchased Call/S&P 500 INDEX/SPXG007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/12/2024	1	2,029,000	4461.9		55,595		52,998		45,987			(2,734)		9,906		0001
Purchased Call/S&P 500 INDEX/SPXG007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/11/2024	1	4,481,708	4486		196,154		186,967		154,798			(9,673)		21,849		0001
Purchased Call/S&P 500 INDEX/SPXG007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/11/2024	1	7,022,875	4487		329,902		314,452		258,293			(16,269)		34,238		0001
Purchased Call/S&P 500 INDEX/SPXG007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/11/2024	1	3,144,981	4486		178,860		170,484		136,531			(8,821)		15,332		0001
Purchased Call/S&P 500 INDEX/SPXG007SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/11/2024	1	2,629,485	4487		158,947		151,503		119,889			(7,838)		12,819		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG007$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	6,871,000	4467.44		90,697		86,711		75,412			(4,213)		33,594		0001
Purchased Call/S&P 500 INDEX/SPXG007$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	3,317,000	4467.44		57,384		54,862		47,504			(2,665)		16,217		0001
Purchased Call/S&P 500 INDEX/SPXG007$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	4,932,000	4467.44		106,038		101,377		87,784			(4,925)		24,113		0001
Purchased Call/S&P 500 INDEX/SPXG007$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	3,613,000	4467.44		91,409		87,391		75,550			(4,246)		17,665		0001
Purchased Call/S&P 500 INDEX/SPXG007$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	2,240,000	4467.44		57,344		54,823		47,365			(2,664)		10,952		0001
Purchased Call/S&P 500 INDEX/SPXG007$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	2,353,000	4467.44		63,060		60,289		51,944			(2,929)		11,504		0001
Purchased Call/S&P 500 INDEX/SPXG007$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	3,237,000	4467.44		91,283		87,271		75,171			(4,240)		15,826		0001
Purchased Call/S&P 500 INDEX/SPXG007$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	1	2,340,000	4467.44		93,132		89,038		75,123			(4,326)		11,441		0001
Purchased Call/S&P 500 INDEX/SPXG007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/12/2024	1	2,594,121	.4465		99,241		94,866		79,956			(4,622)		12,665		0001
Purchased Call/S&P 500 INDEX/SPXG007$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/12/2024	1	3,399,968	.4462		163,380		156,179		129,582			(7,609)		16,599		0001
Purchased Call/S&P 500 INDEX/SPXG007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/12/2024	1	2,969,998	.4466		182,157		174,128		139,498			(8,484)		14,500		0001
Purchased Call/S&P 500 INDEX/SPXG007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	7,848,000	4505.1		103,594		99,863		82,732			(4,541)		38,370		0001
Purchased Call/S&P 500 INDEX/SPXG007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	2,457,000	4505.1		40,049		38,607		31,985			(1,756)		12,013		0001
Purchased Call/S&P 500 INDEX/SPXG007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	3,905,000	4505.1		87,472		84,322		69,363			(3,834)		19,092		0001
Purchased Call/S&P 500 INDEX/SPXG007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	3,413,000	4505.1		86,690		83,568		68,351			(3,800)		16,687		0001
Purchased Call/S&P 500 INDEX/SPXG007$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	2,273,000	4505.1		60,462		58,285		47,532			(2,650)		11,113		0001
Purchased Call/S&P 500 INDEX/SPXG007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	1,701,956	.4467		68,515		66,048		53,858			(3,003)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXG007$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	3,738,431	.4466		184,148		177,517		142,259			(8,072)		18,278		0001
Purchased Call/S&P 500 INDEX/SPXG007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	3,672,081	.4467		233,029		224,637		173,172			(10,215)		17,953		0001
Purchased Call/S&P 500 INDEX/SPXG008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	2,773,000	4450.32		45,200		43,693		38,152			(1,863)		13,558		0001
Purchased Call/S&P 500 INDEX/SPXG008S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	3,606,000	4450.32		91,232		88,191		76,758			(3,760)		17,630		0001
Purchased Call/S&P 500 INDEX/SPXG008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	2,243,000	4450.32		58,767		56,808		49,360			(2,422)		10,966		0001
Purchased Call/S&P 500 INDEX/SPXG008S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/13/2024	1	2,333,000	4450.32		115,484		111,634		93,458			(4,759)		11,406		0001
Purchased Call/S&P 500 INDEX/SPXG008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/16/2024	1	4,508,000	4450.32		99,176		95,897		83,758			(4,054)		22,135		0001
Purchased Call/S&P 500 INDEX/SPXG008S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/16/2024	1	5,880,000	4450.32		148,764		143,846		125,067			(6,080)		28,872		0001
Purchased Call/S&P 500 INDEX/SPXG008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/16/2024	1	4,021,000	4450.32		107,361		103,812		90,334			(4,388)		19,744		0001
Purchased Call/S&P 500 INDEX/SPXG008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/17/2024	1	2,486,000	4450.32		55,438		53,610		46,830			(2,260)		12,224		0001
Purchased Call/S&P 500 INDEX/SPXG008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/17/2024	1	8,831,000	4450.32		223,424		216,059		187,944			(9,107)		43,423		0001
Purchased Call/S&P 500 INDEX/SPXG008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/17/2024	1	2,855,000	4450.32		79,084		76,476		66,205			(3,224)		14,038		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	1,947,804	4467		91,922		88,858		74,447			(3,788)		9,523		0001
Purchased Call/S&P 500 INDEX/SPXG008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	2,000,264	4505		80,999		78,299		65,142			(3,338)		9,780		0001
Purchased Call/S&P 500 INDEX/SPXG008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	3,874,386	4505		175,388		169,542		139,640			(7,228)		18,943		0001
Purchased Call/S&P 500 INDEX/SPXG008SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/18/2023	09/18/2024	1	2,946,000	4453.53		45,958		44,569		38,981			(1,507)		14,506		0001
Purchased Call/S&P 500 INDEX/SPXG008SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/18/2023	09/18/2024	1	3,239,000	4453.53		70,610		68,476		59,355			(2,315)		15,949		0001
Purchased Call/S&P 500 INDEX/SPXG0090	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/18/2024	1	4,358,000	4453.53		110,257		106,925		92,499			(3,615)		21,459		0001
Purchased Call/S&P 500 INDEX/SPXG0091	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/13/2024	1	1,599,311	4505		84,167		81,588		65,219			(2,798)		7,819		0001
Purchased Call/S&P 500 INDEX/SPXG0092	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/13/2024	1	2,171,756	4450		95,921		92,982		78,104			(3,189)		10,618		0001
Purchased Call/S&P 500 INDEX/SPXG0093	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/13/2024	1	3,862,878	4450		184,667		179,009		149,458			(6,139)		18,886		0001
Purchased Call/S&P 500 INDEX/SPXG0094	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/13/2024	1	2,541,133	4450		154,969		150,221		121,912			(5,151)		12,424		0001
Purchased Call/S&P 500 INDEX/SPXG0099	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	5,849,000	4443.95		76,037		73,948		65,652			(2,285)		28,842		0001
Purchased Call/S&P 500 INDEX/SPXG0098A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	2,543,000	4443.95		41,197		40,065		35,315			(1,238)		12,540		0001
Purchased Call/S&P 500 INDEX/SPXG0098B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	2,625,000	4443.95		57,750		56,163		49,279			(1,736)		12,944		0001
Purchased Call/S&P 500 INDEX/SPXG0098C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	3,378,000	4443.95		85,463		83,116		72,609			(2,569)		16,657		0001
Purchased Call/S&P 500 INDEX/SPXG0098D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	3,195,000	4443.95		89,460		87,002		75,605			(2,689)		15,755		0001
Purchased Call/S&P 500 INDEX/SPXG0098E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	2,221,000	4443.95		86,175		83,807		71,929			(2,590)		10,952		0001
Purchased Call/S&P 500 INDEX/SPXG0098F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	1	2,535,000	4443.95		115,850		112,667		95,690			(3,482)		12,500		0001
Purchased Call/S&P 500 INDEX/SPXG0098G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/18/2024	1	3,936,921	4454		171,558		166,832		142,669			(5,170)		19,386		0001
Purchased Call/S&P 500 INDEX/SPXG0098H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/18/2024	1	6,751,551	4454		316,404		307,688		261,776			(9,535)		33,245		0001
Purchased Call/S&P 500 INDEX/SPXG0098I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/18/2024	1	3,255,530	4454		185,542		180,431		138,425			(5,592)		16,030		0001
Purchased Call/S&P 500 INDEX/SPXG0098J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/18/2024	1	2,186,683	4454		132,113		128,474		97,377			(3,981)		10,767		0001
Purchased Call/S&P 500 INDEX/SPXG0098K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/18/2024	1	2,008,542	4454		123,105		119,714		90,449			(3,710)		9,890		0001
Purchased Call/S&P 500 INDEX/SPXG0098P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/18/2024	1	2,128,787	4454		111,852		109,071		85,151			(3,073)		10,482		0001
Purchased Call/S&P 500 INDEX/SPXG0098Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/19/2024	1	3,217,420	4444		149,195		145,496		124,843			(4,088)		15,865		0001
Purchased Call/S&P 500 INDEX/SPXG0098R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/19/2024	1	3,021,886	4444		180,492		176,017		147,609			(4,945)		14,901		0001
Purchased Call/S&P 500 INDEX/SPXG0098W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/18/2024	1	1,937,286	4454		83,189		81,799		74,960			(2,063)		9,539		0001
Purchased Call/S&P 500 INDEX/SPXG0098X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/20/2024	1	1,914,957	4402		76,373		75,104		69,807			(1,883)		9,456		0001
Purchased Call/S&P 500 INDEX/SPXG0098Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/20/2024	1	1,703,651	4402		78,201		76,901		71,223			(1,928)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXG0098Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/20/2024	1	3,992,795	4402		232,763		228,895		209,698			(5,739)		19,716		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00A$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	3,737,000	4320.06		62,782		61,917		60,401			(1,369)		18,531		0001
Purchased Call/S&P 500 INDEX/SPXG00A$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	5,668,000	4320.06		141,133		139,189		135,413			(3,076)		28,106		0001
Purchased Call/S&P 500 INDEX/SPXG00A$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	1,856,000	4320.06		75,354		74,316		72,225			(1,643)		9,203		0001
Purchased Call/S&P 500 INDEX/SPXG00A$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	4,509,000	4320.06		57,715		56,922		55,536			(1,255)		22,390		0001
Purchased Call/S&P 500 INDEX/SPXG00A$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	3,166,000	4320.06		53,189		52,458		51,162			(1,156)		15,721		0001
Purchased Call/S&P 500 INDEX/SPXG00A$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	3,050,000	4320.06		67,710		66,780		65,124			(1,472)		15,145		0001
Purchased Call/S&P 500 INDEX/SPXG00A$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	4,461,000	4320.06		111,079		109,553		106,566			(2,415)		22,152		0001
Purchased Call/S&P 500 INDEX/SPXG00A$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	3,400,000	4320.06		93,500		92,216		89,702			(2,033)		16,883		0001
Purchased Call/S&P 500 INDEX/SPXG00B$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	1	2,896,000	4337.44		37,358		36,948		35,254			(510)		14,400		0001
Purchased Call/S&P 500 INDEX/SPXG00B$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	1	5,852,000	4337.44		145,715		144,114		138,051			(1,991)		29,099		0001
Purchased Call/S&P 500 INDEX/SPXG00B$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	1	3,229,000	4337.44		92,349		91,335		87,596			(1,262)		16,056		0001
Purchased Call/S&P 500 INDEX/SPXG00B$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	6,781,000	4273.53		86,119		85,409		85,996			(941)		33,765		0001
Purchased Call/S&P 500 INDEX/SPXG00B$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	2,972,000	4273.53		46,660		46,276		46,818			(510)		14,799		0001
Purchased Call/S&P 500 INDEX/SPXG00B$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	4,115,000	4273.53		89,296		88,560		89,534			(976)		20,490		0001
Purchased Call/S&P 500 INDEX/SPXG00B$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	5,742,000	4273.53		141,253		140,089		141,772			(1,544)		28,592		0001
Purchased Call/S&P 500 INDEX/SPXG00B$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	4,499,000	4273.53		121,023		120,026		121,489			(1,323)		22,402		0001
Purchased Call/S&P 500 INDEX/SPXG00B$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	1,997,000	4273.53		77,883		77,241		78,202			(851)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXG00B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/25/2024	1	3,305,129	4337		191,239		189,659		190,797			(2,096)		16,435		0001
Purchased Call/S&P 500 INDEX/SPXG00B$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/25/2024	1	2,936,447	4337		172,445		171,020		172,063			(1,890)		14,602		0001
Purchased Call/S&P 500 INDEX/SPXG00BSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	2,592,000	4299.7		41,472		41,472		41,386			(227)		12,924		0001
Purchased Call/S&P 500 INDEX/SPXG00BSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	3,856,000	4299.7		85,989		85,989		85,337			(471)		19,227		0001
Purchased Call/S&P 500 INDEX/SPXG00BSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	6,801,000	4299.7		167,305		167,305		166,108			(917)		33,912		0001
Purchased Call/S&P 500 INDEX/SPXG00BSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	2,845,000	4299.7		78,238		78,238		77,515			(429)		14,186		0001
Purchased Call/S&P 500 INDEX/SPXG00C$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	3,078,000	4299.7		126,506		126,506		124,868			(693)		15,348		0001
Purchased Call/S&P 500 INDEX/SPXG00C$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	2,759,000	4299.7		136,846		136,846		135,166			(750)		13,757		0001
Purchased Call/S&P 500 INDEX/SPXG00C$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	2,761,122	4274		116,900		116,900		114,600			(641)		13,768		0001
Purchased Call/S&P 500 INDEX/SPXH13E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	1	7,951,000	3639.66	90,641			1,262		158,620			(67,981)		5,097		0001
Purchased Call/S&P 500 INDEX/SPXH13E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	1	5,681,000	3639.66	104,530			1,456		186,977			(78,398)		3,642		0001
Purchased Call/S&P 500 INDEX/SPXH13E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023	1	3,107,000	3639.66	35,420			783		61,954			(26,348)		2,439		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/10/2022	10/10/2023	1	6,230,000	3612.39	70,399			1,745		124,184			(52,655)		5,156		0001
Purchased Call/S&P 500 INDEX/SPXH13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/10/2022	10/10/2023	1	3,495,000	3612.39	55,920			1,386		99,262			(41,825)		2,892		0001
Purchased Call/S&P 500 INDEX/SPXH13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/10/2022	10/10/2023	1	1,931,000	3612.39	47,503			1,178		86,568			(35,529)		1,598		0001
Purchased Call/S&P 500 INDEX/SPXH13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/10/2022	10/10/2023	1	1,999,000	3612.39	52,174			1,294		95,584			(39,023)		1,654		0001
Purchased Call/S&P 500 INDEX/SPXH13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/11/2022	10/11/2023	1	5,517,000	3588.84	61,790			1,702		109,934			(46,216)		4,789		0001
Purchased Call/S&P 500 INDEX/SPXH13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/11/2022	10/11/2023	1	2,829,000	3588.84	43,284			1,192		77,502			(32,374)		2,456		0001
Purchased Call/S&P 500 INDEX/SPXH13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/11/2022	10/11/2023	1	2,426,000	3588.84	46,579			1,283		84,576			(34,839)		2,106		0001
Purchased Call/S&P 500 INDEX/SPXH13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/11/2022	10/11/2023	1	2,690,000	3588.84	58,642			1,615		107,168			(43,861)		2,335		0001
Purchased Call/S&P 500 INDEX/SPXH13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/11/2022	10/04/2023	1	1,993,222	.3789	68,864			580		153,524			(52,514)		1,043		0001
Purchased Call/S&P 500 INDEX/SPXH13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/13/2023	1	9,832,000	3583.07	110,118			3,671		195,644			(82,589)		9,278		0001
Purchased Call/S&P 500 INDEX/SPXH13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/13/2023	1	2,640,000	3583.07	37,488			1,250		66,971			(28,116)		2,491		0001
Purchased Call/S&P 500 INDEX/SPXH13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/13/2023	1	3,486,000	3583.07	57,519			1,917		104,028			(43,139)		3,289		0001
Purchased Call/S&P 500 INDEX/SPXH13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/13/2023	1	2,691,000	3583.07	51,667			1,722		93,676			(38,750)		2,539		0001
Purchased Call/S&P 500 INDEX/SPXH13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/13/2023	1	10,246,000	3583.07	222,338			7,411		407,572			(166,754)		9,668		0001
Purchased Call/S&P 500 INDEX/SPXH13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/13/2023	1	2,630,000	3583.07	61,805			2,060		113,761			(46,354)		2,482		0001
Purchased Call/S&P 500 INDEX/SPXH13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/16/2023	1	3,420,000	3583.07	38,304			1,583		68,012			(28,493)		3,580		0001
Purchased Call/S&P 500 INDEX/SPXH13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/16/2023	1	2,302,000	3583.07	30,847			1,275		54,930			(22,946)		2,410		0001
Purchased Call/S&P 500 INDEX/SPXH13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/16/2023	1	8,550,000	3583.07	185,535			7,667		339,872			(138,014)		8,950		0001
Purchased Call/S&P 500 INDEX/SPXH13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/17/2022	10/17/2023	1	4,974,000	3677.95	55,709			2,455		98,670			(41,667)		5,367		0001
Purchased Call/S&P 500 INDEX/SPXH13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/17/2022	10/17/2023	1	2,417,000	3677.95	33,596			1,481		59,918			(25,128)		2,608		0001
Purchased Call/S&P 500 INDEX/SPXH13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/17/2022	10/17/2023	1	2,384,000	3677.95	41,958			1,849		75,619			(31,383)		2,572		0001
Purchased Call/S&P 500 INDEX/SPXH13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/17/2022	10/17/2023	1	8,944,000	3677.95	194,085			8,555		354,442			(145,165)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXH13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/17/2022	10/17/2023	1	3,590,000	3677.95	87,237			3,845		159,994			(65,248)		3,874		0001
Purchased Call/S&P 500 INDEX/SPXH13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/20/2022	10/20/2023	1	4,987,000	3665.78	55,854			2,940		98,694			(41,776)		5,837		0001
Purchased Call/S&P 500 INDEX/SPXH13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/20/2022	10/20/2023	1	7,976,000	3665.78	173,079			9,109		315,259			(129,454)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXH13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/21/2022	10/20/2023	1	2,322,000	3752.75	30,883			1,630		54,926			(23,162)		2,718		0001
Purchased Call/S&P 500 INDEX/SPXH13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/21/2022	10/20/2023	1	2,036,000	3752.75	31,965			1,687		57,159			(23,974)		2,383		0001
Purchased Call/S&P 500 INDEX/SPXH13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/21/2022	10/20/2023	1	3,245,000	3752.75	61,980			3,271		111,772			(46,485)		3,798		0001
Purchased Call/S&P 500 INDEX/SPXH13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/21/2022	10/20/2023	1	22,592,000	3752.75	490,246			25,874		888,585			(367,685)		26,442		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	3,027,000	3752.75	69,621			3,674		126,440			(52,216)		3,543		0001
Purchased Call/S&P 500 INDEX/SPXH13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	2,117,000	3752.75	51,867			2,737		94,614			(38,900)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXH13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	2,139,000	3752.75	56,256			2,969		102,871			(42,192)		2,503		0001
Purchased Call/S&P 500 INDEX/SPXH13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	2,412,000	3752.75	27,014			1,637		47,507			(20,095)		3,027		0001
Purchased Call/S&P 500 INDEX/SPXH13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	2,608,000	3752.75	36,251			2,197		64,165			(26,966)		3,273		0001
Purchased Call/S&P 500 INDEX/SPXH13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	3,002,000	3752.75	56,738			3,439		101,767			(42,206)		3,768		0001
Purchased Call/S&P 500 INDEX/SPXH13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	7,898,000	3752.75	171,387			10,387		310,084			(127,489)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXH13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	2,890,000	3752.75	71,383			4,326		130,304			(53,100)		3,627		0001
Purchased Call/S&P 500 INDEX/SPXH13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/18/2023	1	1,625,631	3720	70,479			3,347		132,996			(53,152)		1,805		0001
Purchased Call/S&P 500 INDEX/SPXH13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	1	6,040,000	3859.11	67,648			4,473		117,054			(50,597)		7,904		0001
Purchased Call/S&P 500 INDEX/SPXH13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	1	2,102,000	3859.11	40,358			2,668		70,734			(30,186)		2,751		0001
Purchased Call/S&P 500 INDEX/SPXH131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	1	6,193,000	3871.98	70,600			5,835		118,448			(52,805)		9,024		0001
Purchased Call/S&P 500 INDEX/SPXH131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	1	2,386,000	3871.98	46,527			3,845		79,037			(34,800)		3,477		0001
Purchased Call/S&P 500 INDEX/SPXH131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	6,142,000	3856.1	70,633			6,032		117,509			(52,830)		9,093		0001
Purchased Call/S&P 500 INDEX/SPXH131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	3,156,000	3856.1	53,021			4,528		90,020			(39,657)		4,672		0001
Purchased Call/S&P 500 INDEX/SPXH131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	2,044,000	3856.1	58,458			4,992		100,125			(43,724)		3,026		0001
Purchased Call/S&P 500 INDEX/SPXH131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/27/2023	1	1,747,551	3807	61,529			4,469		104,915			(46,659)		2,376		0001
Purchased Call/S&P 500 INDEX/SPXH131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/25/2023	1	2,728,391	3859	105,456			7,109		184,022			(80,418)		3,570		0001
Purchased Call/S&P 500 INDEX/SPXH131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/31/2023	1	2,412,244	3872	93,213			7,725		160,625			(69,910)		3,515		0001
Purchased Call/S&P 500 INDEX/SPXH13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	7,839,000	3759.69	89,365			7,878		152,430			(66,840)		11,785		0001
Purchased Call/S&P 500 INDEX/SPXH13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	3,448,000	3759.69	53,444			4,711		91,991			(39,973)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXH13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	4,414,000	3759.69	97,549			8,599		170,541			(72,962)		6,636		0001
Purchased Call/S&P 500 INDEX/SPXH13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	1,929,000	3759.69	46,682			4,115		81,847			(34,915)		2,900		0001
Purchased Call/S&P 500 INDEX/SPXH13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	10/30/2023	1	2,250,912	3901	64,549			5,200		116,087			(48,679)		3,227		0001
Purchased Call/S&P 500 INDEX/SPXH13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	1	5,409,000	3719.89	61,122			5,587		105,499			(45,716)		8,254		0001
Purchased Call/S&P 500 INDEX/SPXH13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	1	2,248,000	3719.89	34,170			3,124		59,099			(25,557)		3,431		0001
Purchased Call/S&P 500 INDEX/SPXH13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	1	2,371,000	3719.89	45,997			4,205		80,633			(34,404)		3,618		0001
Purchased Call/S&P 500 INDEX/SPXH13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	1	4,231,000	3719.89	103,660			9,476		184,431			(77,532)		6,457		0001
Purchased Call/S&P 500 INDEX/SPXH13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023	1	1,912,390	3757	61,044			5,441		111,985			(45,909)		2,875		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/07/2022	11/02/2023	1	1,398,605	.3760	45,005			4,023		77,659			(34,128)		2,103		0001
Purchased Call/S&P 500 INDEX/SPXH13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/09/2022	11/07/2023	1	2,437,373	.3802	73,734			7,621		131,167			(55,453)		3,932		0001
Purchased Call/S&P 500 INDEX/SPXH13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/14/2022	11/14/2023	1	3,882,000	3957.25	45,808			5,552		69,540			(34,262)		6,815		0001
Purchased Call/S&P 500 INDEX/SPXH13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/14/2022	11/14/2023	1	2,328,000	3957.25	35,153			4,261		53,809			(26,292)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXH13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/14/2022	11/14/2023	1	1,864,000	3957.25	33,366			4,044		51,026			(24,956)		3,272		0001
Purchased Call/S&P 500 INDEX/SPXH13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/14/2022	11/14/2023	1	1,736,000	3957.25	42,358			5,134		64,747			(31,682)		3,048		0001
Purchased Call/S&P 500 INDEX/SPXH13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/15/2022	11/15/2023	1	5,926,000	3991.73	69,927			8,669		103,581			(52,301)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXH13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/15/2022	11/15/2023	1	2,926,000	3991.73	43,597			5,405		64,676			(32,608)		5,194		0001
Purchased Call/S&P 500 INDEX/SPXH13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/16/2022	11/16/2023	1	6,699,000	3958.79	79,048			10,017		119,320			(59,124)		12,019		0001
Purchased Call/S&P 500 INDEX/SPXH13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/16/2022	11/16/2023	1	3,158,000	3958.79	50,528			6,403		76,612			(37,792)		5,666		0001
Purchased Call/S&P 500 INDEX/SPXH13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/16/2022	11/14/2023	1	1,772,848	.3957	56,878			6,933		86,013			(42,776)		3,112		0001
Purchased Call/S&P 500 INDEX/SPXH13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/17/2022	11/17/2023	1	4,725,000	3946.56	55,283			7,197		84,536			(41,348)		8,567		0001
Purchased Call/S&P 500 INDEX/SPXH13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/17/2022	11/17/2023	1	2,347,000	3946.56	35,909			4,675		55,212			(26,858)		4,256		0001
Purchased Call/S&P 500 INDEX/SPXH13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/17/2022	11/15/2023	1	2,638,534	.3992	79,003			9,903		120,659			(59,415)		4,683		0001
Purchased Call/S&P 500 INDEX/SPXH13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/18/2022	11/17/2023	1	11,373,000	3965.34	133,064			17,372		201,291			(99,798)		20,621		0001
Purchased Call/S&P 500 INDEX/SPXH13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/18/2022	11/17/2023	1	5,144,000	3965.34	77,674			10,141		117,440			(58,256)		9,327		0001
Purchased Call/S&P 500 INDEX/SPXH13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/18/2022	11/20/2023	1	4,892,000	3965.34	57,236			7,884		86,347			(42,576)		9,143		0001
Purchased Call/S&P 500 INDEX/SPXH13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/18/2022	11/20/2023	1	2,668,000	3965.34	40,287			5,549		60,746			(29,968)		4,986		0001
Purchased Call/S&P 500 INDEX/SPXH13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/18/2022	11/16/2023	1	1,460,706	.3959	44,531			5,706		67,645			(33,490)		2,621		0001
Purchased Call/S&P 500 INDEX/SPXH13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/23/2022	11/22/2023	1	8,284,000	4027.26	98,580			14,279		139,542			(73,935)		15,783		0001
Purchased Call/S&P 500 INDEX/SPXH13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/23/2022	11/24/2023	1	3,500,000	4027.26	41,650			6,230		58,831			(31,067)		6,793		0001
Purchased Call/S&P 500 INDEX/SPXH13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/23/2022	11/24/2023	1	2,598,000	4027.26	40,789			6,101		57,392			(30,424)		5,042		0001
Purchased Call/S&P 500 INDEX/SPXH13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/24/2023	1	2,975,000	4026.12	35,403			5,310		50,051			(26,552)		5,774		0001
Purchased Call/S&P 500 INDEX/SPXH13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/24/2023	1	2,754,000	4026.12	41,585			6,238		58,529			(31,189)		5,345		0001
Purchased Call/S&P 500 INDEX/SPXH13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/24/2023	1	2,070,000	4026.12	38,916			5,837		54,563			(29,187)		4,018		0001
Purchased Call/S&P 500 INDEX/SPXH13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/24/2023	1	16,387,000	4026.12	380,178			57,027		531,499			(285,134)		31,806		0001
Purchased Call/S&P 500 INDEX/SPXH13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/24/2023	1	2,303,000	4026.12	63,333			9,500		88,092			(47,499)		4,470		0001
Purchased Call/S&P 500 INDEX/SPXH13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/27/2023	1	4,908,000	4026.12	58,896			9,248		82,385			(43,811)		9,782		0001
Purchased Call/S&P 500 INDEX/SPXH13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/27/2023	1	3,318,000	4026.12	55,742			8,753		78,227			(41,465)		6,613		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/27/2023	1	1,998,000	4026.12	46,354			7,279		64,679			(34,481)		3,982		0001
Purchased Call/S&P 500 INDEX/SPXH13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/28/2022	11/28/2023	1	2,997,000	3963.94	35,664			5,698		52,378			(26,675)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXH13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/28/2022	11/28/2023	1	5,147,000	3963.94	81,837			13,076		120,369			(61,210)		10,347		0001
Purchased Call/S&P 500 INDEX/SPXH130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/30/2022	11/30/2023	1	10,653,000	4080.11	126,771			20,954		169,819			(94,818)		21,775		0001
Purchased Call/S&P 500 INDEX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/30/2022	11/30/2023	1	2,537,000	4080.11	41,861			6,919		55,664			(31,309)		5,186		0001
Purchased Call/S&P 500 INDEX/SPXH130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/01/2022	12/01/2023	1	4,197,000	4076.57	50,364			8,510		66,978			(37,670)		8,649		0001
Purchased Call/S&P 500 INDEX/SPXH130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	12/01/2023	1	7,406,000	4071.7	88,872			15,059		118,726			(66,654)		15,262		0001
Purchased Call/S&P 500 INDEX/SPXH130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	12/01/2023	1	3,732,000	4071.7	56,726			9,612		75,445			(42,545)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXH130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	12/04/2023	1	3,109,000	4071.7	37,308			6,578		49,756			(27,752)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXH130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	12/04/2023	1	2,077,000	4071.7	36,763			6,482		48,856			(27,347)		4,382		0001
Purchased Call/S&P 500 INDEX/SPXH130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	11/30/2023	1	2,170,619	4080	64,611			10,799		84,355			(48,592)		4,437		0001
Purchased Call/S&P 500 INDEX/SPXH13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/05/2022	12/05/2023	1	3,856,000	3998.84	46,272			8,286		65,241			(34,609)		8,198		0001
Purchased Call/S&P 500 INDEX/SPXH13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/05/2022	12/01/2023	1	1,896,924	4071	56,451			9,592		77,236			(42,690)		3,909		0001
Purchased Call/S&P 500 INDEX/SPXH13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/06/2022	12/01/2023	1	1,459,789	4033	42,618			7,262		62,778			(32,319)		3,008		0001
Purchased Call/S&P 500 INDEX/SPXH13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/06/2022	12/04/2023	1	2,312,726	4072	67,575			11,980		97,752			(50,821)		4,880		0001
Purchased Call/S&P 500 INDEX/SPXH13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/07/2022	12/07/2023	1	7,350,000	3933.92	86,730			16,008		128,800			(64,869)		15,862		0001
Purchased Call/S&P 500 INDEX/SPXH13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/12/2022	12/12/2023	1	4,174,000	3990.56	49,671			9,852		70,420			(37,151)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXH13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/12/2022	12/12/2023	1	1,929,000	3990.56	28,935			5,739		41,189			(21,642)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXH13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/12/2022	12/12/2023	1	2,073,000	3990.56	41,045			8,141		58,304			(30,700)		4,635		0001
Purchased Call/S&P 500 INDEX/SPXH13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/12/2022	12/12/2023	1	4,686,000	3990.56	107,778			21,377		153,623			(80,612)		10,478		0001
Purchased Call/S&P 500 INDEX/SPXH13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/12/2022	12/08/2023	1	2,183,894	3964	70,054			13,269		102,000			(52,977)		4,748		0001
Purchased Call/S&P 500 INDEX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/13/2022	12/13/2023	1	7,081,000	4019.65	84,264			16,946		116,974			(63,025)		15,942		0001
Purchased Call/S&P 500 INDEX/SPXH130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/13/2022	12/13/2023	1	2,597,000	4019.65	40,773			8,200		56,290			(30,496)		5,847		0001
Purchased Call/S&P 500 INDEX/SPXH130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/13/2022	12/13/2023	1	2,123,000	4019.65	40,974			8,240		56,707			(30,646)		4,780		0001
Purchased Call/S&P 500 INDEX/SPXH130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/13/2022	12/11/2023	1	4,434,046	3934	150,173			29,535		209,464			(112,940)		9,847		0001
Purchased Call/S&P 500 INDEX/SPXH130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/15/2022	12/15/2023	1	7,199,000	3895.75	84,948			17,649		127,129			(63,537)		16,425		0001
Purchased Call/S&P 500 INDEX/SPXH130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/15/2022	12/15/2023	1	3,317,000	3895.75	55,062			11,440		82,816			(41,184)		7,568		0001
Purchased Call/S&P 500 INDEX/SPXH130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/15/2022	12/14/2023	1	1,629,700	3994	52,612			10,815		80,423			(39,459)		3,694		0001
Purchased Call/S&P 500 INDEX/SPXH130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/15/2022	12/13/2023	1	3,246,574	4013	166,039			33,763		240,147			(124,872)		7,309		0001

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Purchased Call/S&P 500 INDEX/SPXH130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/15/2022	12/13/2023	1	4,333,183	.4020	136,863			27,830		208,761			(102,930)		9,755		0001
Purchased Call/S&P 500 INDEX/SPXH130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/15/2023	1	7,501,000	3852.36	87,762			18,284		134,805			(65,821)		17,114		0001
Purchased Call/S&P 500 INDEX/SPXH130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/15/2023	1	3,101,000	3852.36	47,755			9,949		73,477			(35,817)		7,075		0001
Purchased Call/S&P 500 INDEX/SPXH130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/15/2023	1	2,691,000	3852.36	51,667			10,764		80,145			(38,750)		6,140		0001
Purchased Call/S&P 500 INDEX/SPXH130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/15/2023	1	2,439,000	3852.36	52,195			10,874		81,033			(39,146)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXH130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/15/2023	1	4,565,000	3852.36	110,017			22,920		171,117			(82,512)		10,415		0001
Purchased Call/S&P 500 INDEX/SPXH13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/18/2023	1	3,014,000	3852.36	36,168			7,772		55,400			(26,904)		7,011		0001
Purchased Call/S&P 500 INDEX/SPXH13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/18/2023	1	2,998,000	3852.36	57,562			12,369		89,126			(42,818)		6,974		0001
Purchased Call/S&P 500 INDEX/SPXH13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/19/2022	12/19/2023	1	3,895,000	3817.66	45,572			9,918		70,615			(34,085)		9,118		0001
Purchased Call/S&P 500 INDEX/SPXH13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/19/2022	12/19/2023	1	2,691,000	3817.66	44,940			9,780		70,318			(33,612)		6,299		0001
Purchased Call/S&P 500 INDEX/SPXH13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/19/2022	12/19/2023	1	5,165,000	3817.66	116,729			25,404		184,655			(87,307)		12,090		0001
Purchased Call/S&P 500 INDEX/SPXH13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/19/2022	12/14/2023	1	2,228,349	.3993	94,966			19,630		154,926			(72,016)		5,051		0001
Purchased Call/S&P 500 INDEX/SPXH13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/20/2023	1	6,791,000	3821.62	79,455			17,511		122,768			(59,428)		15,996		0001
Purchased Call/S&P 500 INDEX/SPXH13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/20/2023	1	2,913,000	3821.62	42,239			9,309		65,607			(31,592)		6,861		0001
Purchased Call/S&P 500 INDEX/SPXH13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/20/2023	1	2,190,000	3821.62	42,486			9,363		66,650			(31,777)		5,158		0001
Purchased Call/S&P 500 INDEX/SPXH13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/20/2023	1	4,161,000	3821.62	94,455			20,816		148,295			(70,647)		9,801		0001
Purchased Call/S&P 500 INDEX/SPXH13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/20/2023	1	2,704,000	3821.62	67,870			14,958		106,819			(50,763)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXH13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/20/2023	1	2,460,000	3821.62	66,174			14,584		104,516			(49,495)		5,794		0001
Purchased Call/S&P 500 INDEX/SPXH13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/18/2023	1	1,625,696	.3852	45,344			9,797		71,550			(34,102)		3,782		0001
Purchased Call/S&P 500 INDEX/SPXH13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/22/2022	12/22/2023	1	4,221,000	3822.39	48,542			11,057		76,095			(36,306)		10,064		0001
Purchased Call/S&P 500 INDEX/SPXH133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/22/2022	12/22/2023	1	2,225,000	3822.39	31,818			7,247		49,973			(23,798)		5,305		0001
Purchased Call/S&P 500 INDEX/SPXH133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/23/2022	12/26/2023	1	2,190,000	3844.82	52,779			12,504		81,635			(39,154)		5,346		0001
Purchased Call/S&P 500 INDEX/SPXH133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/23/2022	12/26/2023	1	1,842,000	3844.82	47,155			11,172		73,314			(34,982)		4,496		0001
Purchased Call/S&P 500 INDEX/SPXH133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/23/2022	12/26/2023	1	3,105,000	3844.82	84,456			20,009		131,369			(62,654)		7,580		0001
Purchased Call/S&P 500 INDEX/SPXH133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/28/2022	12/28/2023	1	6,567,000	3783.22	76,177			18,467		119,373			(56,976)		16,214		0001
Purchased Call/S&P 500 INDEX/SPXH13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/29/2022	12/29/2023	1	12,034,000	3849.28	140,798			34,808		213,879			(105,309)		29,878		0001
Purchased Call/S&P 500 INDEX/SPXH13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/29/2022	12/29/2023	1	2,407,000	3849.28	36,105			8,926		55,367			(27,005)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXH13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/30/2022	12/29/2023	1	5,732,000	3839.5	67,064			16,626		102,229			(50,298)		14,232		0001
Purchased Call/S&P 500 INDEX/SPXH13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/30/2022	12/29/2023	1	3,167,000	3839.5	45,605			11,306		70,354			(34,204)		7,863		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	1	3,171,000	3839.5	63,103			15,644		97,874			(47,327)		7,873		0001
Purchased Call/S&P 500 INDEX/SPXH13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	3,229,000	3839.5	46,498			11,913		71,623			(34,494)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXH13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	2,740,000	3839.5	50,964			13,057		78,566			(37,808)		6,952		0001
Purchased Call/S&P 500 INDEX/SPXH13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	3,856,000	3839.5	87,146			22,327		135,267			(64,649)		9,784		0001
Purchased Call/S&P 500 INDEX/SPXH13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	2,402,000	3839.5	60,050			15,385		93,385			(44,548)		6,095		0001
Purchased Call/S&P 500 INDEX/SPXH13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/28/2023	1	3,779,437	3783	122,677			30,155		193,960			(92,261)		9,331		0001
Purchased Call/S&P 500 INDEX/SPXH13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/27/2023	1	1,692,529	3829	51,864			12,639		83,155			(39,113)		4,155		0001
Purchased Call/S&P 500 INDEX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	1	7,862,000	3852.97	91,199			23,868		139,024			(67,213)		20,160		0001
Purchased Call/S&P 500 INDEX/SPXH13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	6,471,000	3808.1	75,064			19,962		116,019			(55,115)		16,679		0001
Purchased Call/S&P 500 INDEX/SPXH13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	3,232,000	3808.1	85,002			22,604		133,658			(62,412)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXH13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	8,511,000	3895.08	100,430			26,781		147,820			(73,667)		21,938		0001
Purchased Call/S&P 500 INDEX/SPXH13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,158,000	3895.08	32,154			8,574		47,559			(23,586)		5,562		0001
Purchased Call/S&P 500 INDEX/SPXH13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,894,000	3895.08	58,169			15,512		86,776			(42,668)		7,459		0001
Purchased Call/S&P 500 INDEX/SPXH13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,155,000	3895.08	52,151			13,907		77,882			(38,254)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXH13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,388,000	3895.08	63,998			17,066		95,954			(46,944)		6,155		0001
Purchased Call/S&P 500 INDEX/SPXH13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	3,179,000	3895.08	37,512			10,231		55,143			(27,291)		8,320		0001
Purchased Call/S&P 500 INDEX/SPXH13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	2,731,000	3895.08	46,700			12,736		69,291			(33,975)		7,147		0001
Purchased Call/S&P 500 INDEX/SPXH13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	5,915,000	3895.08	134,862			36,781		201,460			(98,115)		15,480		0001
Purchased Call/S&P 500 INDEX/SPXH13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/04/2024	1	1,764,660	3853	55,633			14,722		82,966			(40,920)		4,525		0001
Purchased Call/S&P 500 INDEX/SPXH13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	6,446,000	3969.61	77,352			21,735		107,608			(55,524)		17,121		0001
Purchased Call/S&P 500 INDEX/SPXH13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	3,048,000	3969.61	53,035			14,902		74,252			(38,069)		8,096		0001
Purchased Call/S&P 500 INDEX/SPXH13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/09/2024	1	2,164,002	3892	73,164			20,267		103,673			(52,807)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXH13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	6,445,000	3983.17	77,985			22,312		106,677			(55,764)		17,201		0001
Purchased Call/S&P 500 INDEX/SPXH13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	2,873,000	3983.17	47,117			13,481		64,815			(33,692)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXH13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	2,445,000	3983.17	48,900			13,991		67,648			(34,967)		6,526		0001
Purchased Call/S&P 500 INDEX/SPXH13WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	1	6,142,000	3999.09	74,318			21,322		100,743			(53,084)		16,393		0001
Purchased Call/S&P 500 INDEX/SPXH13WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	1	2,101,000	3999.09	39,919			11,453		54,309			(28,514)		5,607		0001
Purchased Call/S&P 500 INDEX/SPXH13WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	1	4,212,000	3999.09	90,979			26,103		123,431			(64,985)		11,242		0001
Purchased Call/S&P 500 INDEX/SPXH13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024	1	4,362,000	3999.09	102,507			30,216		139,250			(72,423)		11,864		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13I/$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/17/2023	01/17/2024	1	3,388,000	3990.97		41,334		12,298		55,722			(28,990)		9,257		0001
Purchased Call/S&P 500 INDEX/SPXH13I/$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/17/2023	01/17/2024	1	2,027,000	3990.97		32,432		9,649		43,832			(22,747)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXH13I/$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/17/2023	01/17/2024	1	2,456,000	3990.97		52,804		15,710		71,281			(37,035)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXH13I/$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/17/2023	01/12/2024	1	1,477,756	3983		51,246		14,744		68,723			(36,442)		3,944		0001
Purchased Call/S&P 500 INDEX/SPXH13I/$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/18/2023	01/18/2024	1	4,791,000	3928.86		58,450		17,551		81,295			(40,835)		13,151		0001
Purchased Call/S&P 500 INDEX/SPXH13I/$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/18/2023	01/18/2024	1	3,493,000	3928.86		57,285		17,201		79,482			(40,021)		9,588		0001
Purchased Call/S&P 500 INDEX/SPXH13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/19/2023	01/19/2024	1	9,177,000	3898.85		111,042		33,835		157,614			(77,273)		25,304		0001
Purchased Call/S&P 500 INDEX/SPXH13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/19/2023	01/19/2024	1	2,300,000	3898.85		36,110		11,003		51,090			(25,129)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXH13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/19/2023	01/19/2024	1	7,308,000	3898.85		173,200		52,776		246,515			(120,528)		20,150		0001
Purchased Call/S&P 500 INDEX/SPXH13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/19/2023	01/19/2024	1	1,838,000	3898.85		48,707		14,841		69,401			(33,895)		5,068		0001
Purchased Call/S&P 500 INDEX/SPXH13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/19/2023	01/17/2024	1	1,703,187	3989		55,809		16,789		80,426			(39,051)		4,654		0001
Purchased Call/S&P 500 INDEX/SPXH13X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/19/2023	01/16/2024	1	1,379,686	3999		55,355		16,545		80,037			(38,840)		3,752		0001
Purchased Call/S&P 500 INDEX/SPXH13X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	5,731,000	3972.61		69,918		21,364		95,062			(48,597)		15,802		0001
Purchased Call/S&P 500 INDEX/SPXH13X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	2,138,000	3972.61		32,498		9,930		44,087			(22,588)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXH13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	3,424,000	3972.61		67,110		20,506		90,994			(46,645)		9,441		0001
Purchased Call/S&P 500 INDEX/SPXH13X$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	15,344,000	3972.61		366,722		112,054		497,263			(254,892)		42,308		0001
Purchased Call/S&P 500 INDEX/SPXH13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	2,484,000	3972.61		64,087		19,582		87,149			(44,544)		6,849		0001
Purchased Call/S&P 500 INDEX/SPXH13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	1,550,000	3972.61		43,400		13,261		59,065			(30,165)		4,274		0001
Purchased Call/S&P 500 INDEX/SPXH13X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,735,000	3972.61		35,008		10,898		47,521			(24,134)		7,642		0001
Purchased Call/S&P 500 INDEX/SPXH13X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,004,000	3972.61		33,868		10,543		46,066			(23,347)		5,600		0001
Purchased Call/S&P 500 INDEX/SPXH13X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	3,278,000	3972.61		68,838		21,429		93,417			(47,455)		9,160		0001
Purchased Call/S&P 500 INDEX/SPXH13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	10,581,000	3972.61		251,828		78,393		342,485			(173,603)		29,567		0001
Purchased Call/S&P 500 INDEX/SPXH13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,185,000	3972.61		57,684		17,957		78,225			(39,766)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXH13X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	3,272,000	3972.61		125,318		39,011		170,658			(86,391)		9,143		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/20/2023	01/18/2024	1	2,765,917	3929		93,414		28,362		128,525			(65,107)		7,592		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/23/2023	01/23/2024	1	4,722,000	4019.81		58,553		18,388		76,076			(40,105)		13,253		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/23/2023	01/23/2024	1	3,061,000	4019.81		57,853		18,169		75,337			(39,625)		8,591		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/24/2023	01/22/2024	1	1,914,798	3973		66,767		20,899		86,811			(45,799)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/24/2023	01/23/2024	1	1,625,665	4004		55,362		17,434		71,945			(37,871)		4,563		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	4,269,000	4060.43		53,363		17,295		66,820			(36,111)		12,136		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	2,400,000	4060.43		40,800		13,223		51,080			(27,610)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	7,310,000	4060.43		176,902		57,334		221,734			(119,712)		20,782		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	2,755,000	4060.43		74,385		24,108		93,185			(50,337)		7,832		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/26/2023	01/24/2024	1	3,628,131	.4018		127,531		40,852		161,030			(86,777)		10,227		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/26/2023	01/24/2024	1	1,760,018	.4018		113,722		36,429		138,372			(77,381)		4,961		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/27/2023	01/26/2024	1	5,388,000	4070.56		67,889		22,064		83,737			(45,881)		15,318		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/27/2023	01/26/2024	1	2,378,000	4070.56		33,530		10,897		41,420			(22,660)		6,760		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/27/2023	01/26/2024	1	2,322,000	4070.56		47,833		15,546		59,164			(32,327)		6,601		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/27/2023	01/29/2024	1	3,289,000	4070.56		43,415		14,352		53,537			(29,101)		9,468		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/30/2023	01/30/2024	1	5,313,000	4017.77		129,637		43,212		166,062			(86,306)		15,358		0001
Purchased Call/S&P 500 INDEX/SPXI130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/02/2023	02/02/2024	1	3,630,000	4179.76		46,101		15,835		51,196			(30,313)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXI130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/02/2023	02/02/2024	1	2,229,000	4179.76		35,218		12,097		38,852			(23,157)		6,522		0001
Purchased Call/S&P 500 INDEX/SPXI130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	3,996,000	4136.48		50,749		17,480		58,734			(33,322)		11,692		0001
Purchased Call/S&P 500 INDEX/SPXI130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	3,192,000	4136.48		50,114		17,262		58,087			(32,905)		9,340		0001
Purchased Call/S&P 500 INDEX/SPXI130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,616,000	4136.48		52,843		18,202		60,950			(34,696)		7,654		0001
Purchased Call/S&P 500 INDEX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,190,000	4136.48		48,618		16,746		56,097			(31,922)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXI130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	22,036,000	4136.48		539,882		185,959		621,599			(354,483)		64,478		0001
Purchased Call/S&P 500 INDEX/SPXI130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,651,000	4136.48		68,926		23,741		78,998			(45,256)		7,757		0001
Purchased Call/S&P 500 INDEX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,866,000	4136.48		85,120		29,319		96,937			(55,889)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXI130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/05/2024	1	3,892,000	4136.48		49,428		17,293		57,161			(32,189)		11,524		0001
Purchased Call/S&P 500 INDEX/SPXI130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/05/2024	1	5,512,000	4136.48		135,595		47,440		155,399			(88,303)		16,321		0001
Purchased Call/S&P 500 INDEX/SPXI130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/03/2023	02/05/2024	1	2,910,000	4136.48		84,972		29,729		96,616			(55,336)		8,616		0001
Purchased Call/S&P 500 INDEX/SPXI131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/06/2023	02/06/2024	1	3,071,000	4111.08		39,002		13,753		46,040			(25,218)		9,128		0001
Purchased Call/S&P 500 INDEX/SPXI131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/06/2023	02/06/2024	1	1,963,000	4111.08		32,193		11,352		37,863			(20,815)		5,835		0001
Purchased Call/S&P 500 INDEX/SPXI131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/06/2023	02/06/2024	1	5,348,000	4111.08		132,096		46,579		154,534			(85,410)		15,897		0001
Purchased Call/S&P 500 INDEX/SPXI131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/06/2023	02/06/2024	1	2,442,000	4111.08		70,085		24,713		81,702			(45,315)		7,259		0001
Purchased Call/S&P 500 INDEX/SPXI131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/06/2023	02/06/2024	1	1,451,000	4111.08		51,946		18,317		60,135			(33,587)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXI131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/06/2023	02/01/2024	1	2,347,950	.4119		78,278		26,894		90,457			(51,316)		6,843		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/06/2023	02/02/2024	1	3,235,134	4180		100,906		34,853		113,486			(65,966)		9,466		0001
Purchased Call/S&P 500 INDEX/SPXI131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/07/2023	02/07/2024	1	4,022,000	4164		50,677		18,009		57,539			(32,628)		12,002		0001
Purchased Call/S&P 500 INDEX/SPXI131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/07/2023	02/07/2024	1	2,962,000	4164		46,207		16,421		52,415			(29,750)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXI131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/07/2023	02/07/2024	1	3,578,000	4164		75,138		26,702		84,384			(48,377)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXI131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/07/2023	02/07/2024	1	4,749,000	4164		116,351		41,348		129,864			(74,911)		14,171		0001
Purchased Call/S&P 500 INDEX/SPXI131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/09/2023	02/09/2024	1	4,343,000	4081.5		54,288		19,700		66,437			(34,655)		13,059		0001
Purchased Call/S&P 500 INDEX/SPXI131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/09/2023	02/09/2024	1	2,208,000	4081.5		43,498		15,784		53,034			(27,767)		6,639		0001
Purchased Call/S&P 500 INDEX/SPXI132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/09/2024	1	4,906,000	4090.46		61,325		22,315		74,565			(39,086)		14,752		0001
Purchased Call/S&P 500 INDEX/SPXI132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/09/2024	1	3,423,000	4090.46		51,003		18,559		62,040			(32,507)		10,292		0001
Purchased Call/S&P 500 INDEX/SPXI132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/09/2024	1	2,352,000	4090.46		46,334		16,861		56,092			(29,532)		7,072		0001
Purchased Call/S&P 500 INDEX/SPXI132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/12/2024	1	2,797,000	4090.46		34,963		12,906		42,477			(22,102)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXI132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/12/2024	1	2,008,000	4090.46		28,112		10,377		34,174			(17,771)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXI132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/12/2024	1	1,866,000	4090.46		37,693		13,914		45,781			(23,828)		5,674		0001
Purchased Call/S&P 500 INDEX/SPXI132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/13/2023	02/13/2024	1	2,209,000	4137.29		27,613		10,269		32,295			(17,324)		6,742		0001
Purchased Call/S&P 500 INDEX/SPXI132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/13/2023	02/13/2024	1	2,177,000	4137.29		31,784		11,821		37,156			(19,941)		6,644		0001
Purchased Call/S&P 500 INDEX/SPXI132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/13/2023	02/13/2024	1	2,463,000	4137.29		51,969		19,327		60,391			(32,605)		7,517		0001
Purchased Call/S&P 500 INDEX/SPXI132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/13/2023	02/13/2024	1	6,778,000	4137.29		164,705		61,254		190,438			(103,336)		20,687		0001
Purchased Call/S&P 500 INDEX/SPXI132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/15/2023	02/15/2024	1	7,060,000	4147.6		89,662		33,839		102,213			(55,762)		21,705		0001
Purchased Call/S&P 500 INDEX/SPXI132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/15/2023	02/15/2024	1	2,432,000	4147.6		40,614		15,328		46,075			(25,259)		7,477		0001
Purchased Call/S&P 500 INDEX/SPXI132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/15/2023	02/15/2024	1	1,883,000	4147.6		42,556		16,061		48,128			(26,466)		5,789		0001
Purchased Call/S&P 500 INDEX/SPXI132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/15/2023	02/15/2024	1	3,241,000	4147.6		80,053		30,213		90,081			(49,786)		9,964		0001
Purchased Call/S&P 500 INDEX/SPXI132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/15/2023	02/15/2024	1	2,050,000	4147.6		54,530		20,580		61,470			(33,913)		6,303		0001
Purchased Call/S&P 500 INDEX/SPXI133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/16/2023	02/16/2024	1	3,625,000	4090.41		46,038		17,648		54,853			(28,505)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXI133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/16/2023	02/16/2024	1	2,793,000	4090.41		52,229		20,021		62,401			(32,339)		8,618		0001
Purchased Call/S&P 500 INDEX/SPXI133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/16/2023	02/16/2024	1	1,812,000	4090.41		40,770		15,629		48,714			(25,244)		5,591		0001
Purchased Call/S&P 500 INDEX/SPXI133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/16/2023	02/16/2024	1	6,011,000	4090.41		147,871		56,684		175,999			(91,558)		18,547		0001
Purchased Call/S&P 500 INDEX/SPXI133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/16/2023	02/16/2024	1	2,282,000	4090.41		63,211		24,231		75,234			(39,139)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXI134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/23/2023	02/23/2024	1	4,387,000	4012.32		54,399		21,850		69,551			(32,639)		13,873		0001
Purchased Call/S&P 500 INDEX/SPXI134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/23/2023	02/23/2024	1	3,628,000	4012.32		71,834		28,853		92,069			(43,101)		11,473		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	13,788,000	4012.32		332,291		133,469		426,459			(199,374)		43,601		0001
Purchased Call/S&P 500 INDEX/SPXI134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	2,142,000	4012.32		57,620		23,144		74,025			(34,572)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXI134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	4,374,000	3970.04		53,800		21,670		70,915			(32,221)		13,832		0001
Purchased Call/S&P 500 INDEX/SPXI134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	3,746,000	3970.04		56,939		22,934		75,528			(34,101)		11,846		0001
Purchased Call/S&P 500 INDEX/SPXI134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	2,199,000	3970.04		62,012		24,977		82,111			(37,139)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXI134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	1	2,825,000	3970.04		34,748		14,167		45,754			(20,640)		9,025		0001
Purchased Call/S&P 500 INDEX/SPXI134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	1	2,822,000	3970.04		75,630		30,835		100,036			(44,924)		9,015		0001
Purchased Call/S&P 500 INDEX/SPXI134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024	1	1,548,527	.3991		46,215		18,537		61,470			(27,754)		4,880		0001
Purchased Call/S&P 500 INDEX/SPXI1359	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	1	5,130,000	3970.15		64,125		26,601		82,858			(37,494)		16,552		0001
Purchased Call/S&P 500 INDEX/SPXI135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	1	2,969,000	3970.15		46,020		19,091		59,639			(26,908)		9,580		0001
Purchased Call/S&P 500 INDEX/SPXI135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	1	3,732,000	3970.15		79,492		32,976		103,830			(46,479)		12,042		0001
Purchased Call/S&P 500 INDEX/SPXI135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	1	4,214,000	3970.15		101,979		42,304		133,231			(59,627)		13,597		0001
Purchased Call/S&P 500 INDEX/SPXI135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	2,748,000	3970.15		68,150		28,161		88,992			(39,957)		8,837		0001
Purchased Call/S&P 500 INDEX/SPXI135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	1	4,944,000	3951.39		62,789		26,220		82,462			(36,541)		16,005		0001
Purchased Call/S&P 500 INDEX/SPXI135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	1	2,875,000	3951.39		54,338		22,690		71,767			(31,623)		9,307		0001
Purchased Call/S&P 500 INDEX/SPXI135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	1	2,058,000	3951.39		44,864		18,735		59,350			(26,110)		6,662		0001
Purchased Call/S&P 500 INDEX/SPXI135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	02/27/2024	1	2,271,518	.3978		73,185		30,207		97,647			(42,943)		7,281		0001
Purchased Call/S&P 500 INDEX/SPXI135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	2,252,000	3981.35		38,284		16,120		49,282			(22,236)		7,290		0001
Purchased Call/S&P 500 INDEX/SPXI136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	1	2,499,000	4048.42		31,238		13,473		38,511			(17,752)		8,221		0001
Purchased Call/S&P 500 INDEX/SPXI136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	1	2,776,000	4048.42		48,858		21,073		60,289			(27,766)		9,132		0001
Purchased Call/S&P 500 INDEX/SPXI136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	1	6,249,000	3986.37		77,488		33,635		99,664			(43,825)		20,622		0001
Purchased Call/S&P 500 INDEX/SPXI136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	1	2,263,000	3986.37		34,171		14,833		44,003			(19,326)		7,468		0001
Purchased Call/S&P 500 INDEX/SPXI136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	1	2,377,000	3986.37		49,204		21,358		63,471			(27,828)		7,844		0001
Purchased Call/S&P 500 INDEX/SPXI136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	1	3,106,000	3992.01		38,514		16,824		49,330			(21,678)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXI136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	1	3,701,000	3992.01		68,839		30,070		88,614			(38,745)		12,252		0001
Purchased Call/S&P 500 INDEX/SPXI136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	1	6,324,000	3992.01		152,408		66,574		196,374			(85,782)		20,935		0001
Purchased Call/S&P 500 INDEX/SPXI136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	1	3,021,000	3918.32		54,982		24,217		73,868			(30,880)		10,001		0001
Purchased Call/S&P 500 INDEX/SPXI136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	1	6,486,000	3918.32		155,015		68,275		209,471			(87,063)		21,471		0001
Purchased Call/S&P 500 INDEX/SPXI136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	1	3,663,000	3918.32		100,000		44,044		135,235			(56,164)		12,126		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	3,170,000	3861.59		40,893		18,061		55,958			(22,918)		10,494		0001
Purchased Call/S&P 500 INDEX/SPXI137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	3,042,000	3861.59		56,885		25,124		78,668			(31,881)		10,070		0001
Purchased Call/S&P 500 INDEX/SPXI137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	16,520,000	3861.59		393,176		173,653		547,265			(220,351)		54,688		0001
Purchased Call/S&P 500 INDEX/SPXI137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	2,390,000	3861.59		63,813		28,184		88,697			(35,763)		7,912		0001
Purchased Call/S&P 500 INDEX/SPXI137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	2,877,000	3861.59		36,250		16,178		49,538			(20,150)		9,613		0001
Purchased Call/S&P 500 INDEX/SPXI137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	2,768,000	3861.59		53,976		24,088		74,872			(30,003)		9,249		0001
Purchased Call/S&P 500 INDEX/SPXI137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	10,873,000	3861.59		258,777		115,487		359,787			(143,844)		36,330		0001
Purchased Call/S&P 500 INDEX/SPXI137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/12/2024	1	3,677,000	3861.59		45,227		20,253		61,740			(25,072)		12,324		0001
Purchased Call/S&P 500 INDEX/SPXI137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/12/2024	1	2,012,000	3861.59		34,808		15,587		47,835			(19,296)		6,743		0001
Purchased Call/S&P 500 INDEX/SPXI137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/12/2024	1	5,390,000	3861.59		128,821		57,686		178,208			(71,412)		18,065		0001
Purchased Call/S&P 500 INDEX/SPXI137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	3,369,755	.3918		156,503		69,122		223,710			(87,710)		11,155		0001
Purchased Call/S&P 500 INDEX/SPXI137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	2,451,094	.3992		72,520		32,029		104,137			(40,643)		8,114		0001
Purchased Call/S&P 500 INDEX/SPXI137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	1,496,716	.3991		73,511		32,467		107,408			(41,199)		4,955		0001
Purchased Call/S&P 500 INDEX/SPXI137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	3,517,000	3855.76		42,907		19,332		59,132			(23,564)		11,823		0001
Purchased Call/S&P 500 INDEX/SPXI137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	2,302,000	3855.76		39,594		17,839		54,807			(21,744)		7,739		0001
Purchased Call/S&P 500 INDEX/SPXI138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/15/2023	03/15/2024	1	4,793,000	3891.93		58,954		26,886		79,315			(32,054)		16,210		0001
Purchased Call/S&P 500 INDEX/SPXI138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	5,022,000	3960.28		62,775		28,866		80,658			(34,053)		16,985		0001
Purchased Call/S&P 500 INDEX/SPXI138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	4,301,000	3960.28		71,397		32,831		92,619			(38,730)		14,546		0001
Purchased Call/S&P 500 INDEX/SPXI138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	10,406,000	3960.28		250,785		115,319		327,501			(136,042)		35,194		0001
Purchased Call/S&P 500 INDEX/SPXI139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	2,094,000	3916.64		25,756		11,876		34,299			(13,939)		7,082		0001
Purchased Call/S&P 500 INDEX/SPXI139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2023	03/18/2024	1	2,744,000	3916.64		33,751		15,713		44,897			(18,117)		9,363		0001
Purchased Call/S&P 500 INDEX/SPXI139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2023	03/19/2024	1	4,921,000	3916.64		60,528		28,269		80,449			(32,402)		16,841		0001
Purchased Call/S&P 500 INDEX/SPXI139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/20/2023	03/20/2024	1	5,081,000	3951.57		63,513		29,837		81,718			(33,665)		17,440		0001
Purchased Call/S&P 500 INDEX/SPXI139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/20/2023	03/20/2024	1	2,759,000	3951.57		41,661		19,571		54,127			(22,083)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXI139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/20/2023	03/20/2024	1	2,070,000	3951.57		58,167		27,326		76,123			(30,832)		7,105		0001
Purchased Call/S&P 500 INDEX/SPXI139$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/20/2023	03/15/2024	1	1,766,285	.3960		60,362		27,911		80,000			(32,438)		5,974		0001
Purchased Call/S&P 500 INDEX/SPXI139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	5,855,000	4002.87		73,188		34,583		91,762			(38,593)		20,155		0001
Purchased Call/S&P 500 INDEX/SPXI139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	2,111,000	4002.87		30,821		14,564		38,728			(16,252)		7,267		0001
Purchased Call/S&P 500 INDEX/SPXI139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	2,183,000	4002.87		45,406		21,456		57,261			(23,944)		7,514		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	2,714,000	4002.87		61,879		29,240		78,192			(32,630)		9,342		0001
Purchased Call/S&P 500 INDEX/SPXI139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2023	03/22/2024	1	5,748,000	3948.72		71,275		34,157		92,405			(37,297)		19,843		0001
Purchased Call/S&P 500 INDEX/SPXI139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2023	03/22/2024	1	2,277,000	3948.72		42,352		20,296		55,270			(22,162)		7,861		0001
Purchased Call/S&P 500 INDEX/SPXI13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2023	03/22/2024	1	2,450,000	3948.72		62,475		29,940		81,861			(32,692)		8,458		0001
Purchased Call/S&P 500 INDEX/SPXI13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2023	03/22/2024	1	3,229,000	3948.72		95,901		45,958		125,902			(50,184)		11,147		0001
Purchased Call/S&P 500 INDEX/SPXI13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2023	03/21/2024	1	2,349,685	.4003		76,762		36,675		100,679			(40,279)		8,088		0001
Purchased Call/S&P 500 INDEX/SPXI13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	2,747,000	3970.99		33,788		16,237		43,701			(17,637)		9,483		0001
Purchased Call/S&P 500 INDEX/SPXI13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	2,216,000	3970.99		33,905		16,293		43,850			(17,698)		7,650		0001
Purchased Call/S&P 500 INDEX/SPXI13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	1,998,000	3970.99		42,158		20,259		54,778			(22,005)		6,898		0001
Purchased Call/S&P 500 INDEX/SPXI13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	3,178,000	3970.99		39,089		18,952		50,508			(20,237)		11,065		0001
Purchased Call/S&P 500 INDEX/SPXI13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	4,695,000	3970.99		57,749		28,081		74,560			(29,816)		16,393		0001
Purchased Call/S&P 500 INDEX/SPXI13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	2,118,000	3970.99		35,371		17,199		45,906			(18,262)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXI13B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	3,572,000	3977.53		44,293		21,660		56,532			(22,630)		12,507		0001
Purchased Call/S&P 500 INDEX/SPXI13B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	3,492,000	3977.53		59,015		28,859		75,421			(30,152)		12,227		0001
Purchased Call/S&P 500 INDEX/SPXI13B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	8,867,000	3971.27		109,951		54,069		140,614			(55,877)		31,134		0001
Purchased Call/S&P 500 INDEX/SPXI13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	2,048,000	3971.27		29,082		14,301		37,240			(14,779)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXI13B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	2,330,000	3971.27		42,639		20,968		54,876			(21,669)		8,181		0001
Purchased Call/S&P 500 INDEX/SPXI13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	9,542,000	3971.27		229,962		113,086		296,494			(116,866)		33,504		0001
Purchased Call/S&P 500 INDEX/SPXI13B$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	2,827,000	4027.81		35,055		17,286		43,551			(17,768)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXI13B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	2,525,000	4027.81		41,158		20,295		51,157			(20,861)		8,866		0001
Purchased Call/S&P 500 INDEX/SPXI13B$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	3,828,000	4027.81		78,091		38,508		97,222			(39,580)		13,441		0001
Purchased Call/S&P 500 INDEX/SPXI13B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	8,410,000	4027.81		202,681		99,945		252,958			(102,729)		29,529		0001
Purchased Call/S&P 500 INDEX/SPXI13B$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	2,216,000	4027.81		59,610		29,395		74,494			(30,213)		7,781		0001
Purchased Call/S&P 500 INDEX/SPXI13B$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	4,492,000	4050.83		55,252		27,472		68,306			(27,929)		15,772		0001
Purchased Call/S&P 500 INDEX/SPXI13B$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	2,122,000	4050.83		34,376		17,093		42,414			(17,377)		7,451		0001
Purchased Call/S&P 500 INDEX/SPXI13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,980,000	4109.31		24,552		12,242		29,017			(12,377)		6,952		0001
Purchased Call/S&P 500 INDEX/SPXI13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	2,524,000	4109.31		31,298		15,778		36,961			(15,606)		8,960		0001
Purchased Call/S&P 500 INDEX/SPXI13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	4,821,000	4109.31		59,780		30,219		70,566			(29,728)		17,161		0001
Purchased Call/S&P 500 INDEX/SPXI13D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/03/2023	04/03/2024	1	3,456,000	4124.51		43,200		21,956		50,036			(21,246)		12,335		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	2,666,000	4124.51		47,721		24,254		55,202			(23,470)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXI13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	9,269,000	4124.51		225,237		114,475		259,960			(110,772)		33,084		0001
Purchased Call/S&P 500 INDEX/SPXI13D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	2,312,000	4124.51		67,973		34,547		78,169			(33,429)		8,252		0001
Purchased Call/S&P 500 INDEX/SPXI13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2024	1	6,911,000	4100.6		86,388		44,143		101,687			(42,250)		24,733		0001
Purchased Call/S&P 500 INDEX/SPXI13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	2,383,000	4090.38		29,788		15,303		35,249			(14,487)		8,551		0001
Purchased Call/S&P 500 INDEX/SPXI13D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	3,205,000	4090.38		57,370		29,473		67,900			(27,901)		11,501		0001
Purchased Call/S&P 500 INDEX/SPXI13D$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	3,093,000	4090.38		67,737		34,799		80,521			(32,943)		11,099		0001
Purchased Call/S&P 500 INDEX/SPXI13D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	4,657,000	4090.38		112,699		57,898		133,900			(54,810)		16,711		0001
Purchased Call/S&P 500 INDEX/SPXI13D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	2,338,000	4090.38		59,853		30,749		71,149			(29,109)		8,390		0001
Purchased Call/S&P 500 INDEX/SPXI13D$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	3,711,000	4090.38		110,588		56,813		131,271			(53,783)		13,317		0001
Purchased Call/S&P 500 INDEX/SPXI13D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/03/2024	1	2,466,457	.4125		79,193		40,472		93,654			(38,726)		8,803		0001
Purchased Call/S&P 500 INDEX/SPXI13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/05/2024	1	3,102,000	4105.02		48,391		25,067		56,413			(23,466)		11,131		0001
Purchased Call/S&P 500 INDEX/SPXI13ES$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	7,301,000	4108.94		92,723		49,163		106,548			(43,575)		26,614		0001
Purchased Call/S&P 500 INDEX/SPXI13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	2,803,000	4108.94		44,007		23,333		50,776			(20,681)		10,218		0001
Purchased Call/S&P 500 INDEX/SPXI13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	5,283,000	4108.94		129,434		68,628		149,706			(60,827)		19,258		0001
Purchased Call/S&P 500 INDEX/SPXI13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	4,468,000	4108.94		123,764		65,622		142,743			(58,162)		16,287		0001
Purchased Call/S&P 500 INDEX/SPXI13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	2,645,000	4108.94		91,253		48,384		105,408			(42,884)		9,642		0001
Purchased Call/S&P 500 INDEX/SPXI13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/09/2024	1	3,345,591	.4105		114,785		60,563		131,152			(54,239)		12,132		0001
Purchased Call/S&P 500 INDEX/SPXI13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	4,893,000	4091.95		61,652		32,858		72,126			(28,805)		17,882		0001
Purchased Call/S&P 500 INDEX/SPXI13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	2,499,000	4091.95		37,485		19,978		43,971			(17,513)		9,133		0001
Purchased Call/S&P 500 INDEX/SPXI13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	3,528,000	4091.95		74,088		39,486		86,727			(34,615)		12,893		0001
Purchased Call/S&P 500 INDEX/SPXI13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	3,863,000	4091.95		94,644		50,442		110,739			(44,219)		14,118		0001
Purchased Call/S&P 500 INDEX/SPXI13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	2,299,000	4091.95		59,544		31,735		69,758			(27,820)		8,402		0001
Purchased Call/S&P 500 INDEX/SPXI13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	2,870,000	4091.95		84,091		44,818		98,450			(39,288)		10,489		0001
Purchased Call/S&P 500 INDEX/SPXI13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/12/2024	1	5,821,000	4146.22		73,345		39,415		82,715			(34,160)		21,273		0001
Purchased Call/S&P 500 INDEX/SPXI13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/12/2024	1	3,024,000	4146.22		50,803		27,301		57,375			(23,662)		11,052		0001
Purchased Call/S&P 500 INDEX/SPXI13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/12/2024	1	2,791,000	4146.22		78,427		42,146		88,159			(36,528)		10,200		0001
Purchased Call/S&P 500 INDEX/SPXI13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/12/2024	1	3,257,000	4137.64		43,318		23,344		48,823			(20,112)		11,903		0001
Purchased Call/S&P 500 INDEX/SPXI13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/12/2024	1	7,554,000	4137.64		185,073		99,734		209,167			(85,927)		27,607		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/12/2024	1	1,893,000	4137.64		52,436		28,257		59,047			(24,345)		6,918		0001
Purchased Call/S&P 500 INDEX/SPXI13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	4,002,000	4137.64		50,825		27,583		57,192			(23,405)		14,738		0001
Purchased Call/S&P 500 INDEX/SPXI13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	2,386,000	4137.64		37,460		20,330		42,301			(17,250)		8,787		0001
Purchased Call/S&P 500 INDEX/SPXI13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	2,925,000	4137.64		63,473		34,447		71,445			(29,228)		10,772		0001
Purchased Call/S&P 500 INDEX/SPXI13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	9,212,000	4137.64		225,694		122,484		254,991			(103,930)		33,924		0001
Purchased Call/S&P 500 INDEX/SPXI13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	3,307,000	4137.64		90,612		49,175		102,081			(41,726)		12,178		0001
Purchased Call/S&P 500 INDEX/SPXI13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	5,499,000	4137.64		69,837		37,988		78,558			(32,072)		20,302		0001
Purchased Call/S&P 500 INDEX/SPXI13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	2,742,000	4137.64		46,340		25,207		52,323			(21,281)		10,123		0001
Purchased Call/S&P 500 INDEX/SPXI13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	7,467,000	4137.64		182,942		99,512		206,647			(84,014)		27,567		0001
Purchased Call/S&P 500 INDEX/SPXI13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	1,974,000	4137.64		54,088		29,421		60,924			(24,839)		7,288		0001
Purchased Call/S&P 500 INDEX/SPXI13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	1,795,000	4137.64		66,954		36,420		74,941			(30,748)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXI13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/17/2023	04/17/2024	1	3,001,000	4151.32		38,113		20,836		42,438			(17,286)		11,107		0001
Purchased Call/S&P 500 INDEX/SPXI13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/17/2023	04/17/2024	1	2,194,000	4151.32		31,155		17,032		34,769			(14,130)		8,120		0001
Purchased Call/S&P 500 INDEX/SPXI13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	8,868,000	4154.87		113,510		62,368		125,129			(51,173)		32,904		0001
Purchased Call/S&P 500 INDEX/SPXI13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	3,399,000	4154.87		57,103		31,375		62,899			(25,743)		12,612		0001
Purchased Call/S&P 500 INDEX/SPXI13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	6,671,000	4154.87		166,108		91,268		182,111			(74,885)		24,752		0001
Purchased Call/S&P 500 INDEX/SPXI13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	3,505,000	4154.87		96,037		52,768		105,580			(43,295)		13,005		0001
Purchased Call/S&P 500 INDEX/SPXI13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/19/2023	04/19/2024	1	8,343,000	4154.52		207,741		114,714		227,710			(93,086)		31,033		0001
Purchased Call/S&P 500 INDEX/SPXI13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	5,078,000	4129.79		65,506		36,473		72,884			(29,253)		18,888		0001
Purchased Call/S&P 500 INDEX/SPXI13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	1,989,000	4129.79		37,990		21,152		42,193			(16,965)		7,398		0001
Purchased Call/S&P 500 INDEX/SPXI13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	6,876,000	4129.79		171,900		95,712		191,419			(76,766)		25,576		0001
Purchased Call/S&P 500 INDEX/SPXI13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	2,890,000	4129.79		80,631		44,894		89,754			(36,008)		10,750		0001
Purchased Call/S&P 500 INDEX/SPXI13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/19/2024	1	2,442,000	4133.52		31,502		17,589		34,961			(14,020)		9,083		0001
Purchased Call/S&P 500 INDEX/SPXI13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/19/2024	1	2,568,000	4133.52		47,251		26,382		52,598			(21,029)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXI13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/19/2024	1	10,166,000	4133.52		254,150		141,900		282,190			(113,111)		37,814		0001
Purchased Call/S&P 500 INDEX/SPXI13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/19/2024	1	3,035,000	4133.52		87,408		48,803		96,856			(38,901)		11,289		0001
Purchased Call/S&P 500 INDEX/SPXI13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/22/2024	1	2,636,000	4133.52		34,004		19,110		37,717			(15,010)		9,877		0001
Purchased Call/S&P 500 INDEX/SPXI13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/22/2024	1	1,985,000	4133.52		36,524		20,526		40,637			(16,122)		7,438		0001
Purchased Call/S&P 500 INDEX/SPXI13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/22/2024	1	12,605,000	4133.52		315,125		177,095		349,746			(139,101)		47,233		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	3,365,000	4133.52		44,418		25,016		49,298			(19,554)		12,640		0001
Purchased Call/S&P 500 INDEX/SPXI13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	5,520,000	4133.52		138,000		77,720		153,125			(60,750)		20,735		0001
Purchased Call/S&P 500 INDEX/SPXI13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	4,430,000	4137.04		57,147		32,341		63,187			(24,826)		16,681		0001
Purchased Call/S&P 500 INDEX/SPXI13IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	2,884,000	4137.04		49,605		28,073		54,963			(21,550)		10,859		0001
Purchased Call/S&P 500 INDEX/SPXI13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	7,895,000	4137.04		197,375		111,701		218,362			(85,745)		29,728		0001
Purchased Call/S&P 500 INDEX/SPXI13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	2,806,660	.4134		37,189		21,002		41,228			(16,200)		10,543		0001
Purchased Call/S&P 500 INDEX/SPXI13ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	1,653,408	.4134		38,372		21,670		42,372			(16,715)		6,211		0001
Purchased Call/S&P 500 INDEX/SPXI13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	6,415,000	4071.63		82,112		46,696		95,337			(35,447)		24,213		0001
Purchased Call/S&P 500 INDEX/SPXI13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	2,025,000	4071.63		33,413		19,001		38,839			(14,424)		7,643		0001
Purchased Call/S&P 500 INDEX/SPXI13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	2,903,000	4071.63		63,576		36,154		74,099			(27,445)		10,957		0001
Purchased Call/S&P 500 INDEX/SPXI13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	8,585,000	4071.63		212,908		121,077		248,770			(91,911)		32,404		0001
Purchased Call/S&P 500 INDEX/SPXI13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	2,171,000	4071.63		57,097		32,470		66,613			(24,649)		8,194		0001
Purchased Call/S&P 500 INDEX/SPXI13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2023	04/19/2024	1	1,833,342	.4138		156,025		87,600		164,398			(68,477)		6,819		0001
Purchased Call/S&P 500 INDEX/SPXI13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/29/2024	1	2,131,000	4169.48		27,277		15,855		29,676			(11,520)		8,120		0001
Purchased Call/S&P 500 INDEX/SPXI13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/29/2024	1	2,391,000	4169.48		45,190		26,267		49,145			(19,086)		9,111		0001
Purchased Call/S&P 500 INDEX/SPXI13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	4,202,000	4169.48		53,786		31,326		58,502			(22,654)		16,050		0001
Purchased Call/S&P 500 INDEX/SPXI13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	2,170,000	4169.48		37,107		21,612		40,334			(15,629)		8,288		0001
Purchased Call/S&P 500 INDEX/SPXI13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	1,950,000	4169.48		55,380		32,254		59,732			(23,326)		7,448		0001
Purchased Call/S&P 500 INDEX/SPXI13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	4,706,000	4169.48		60,237		34,803		65,581			(25,650)		17,805		0001
Purchased Call/S&P 500 INDEX/SPXI13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	3,550,000	4169.48		61,770		35,689		67,208			(26,303)		13,432		0001
Purchased Call/S&P 500 INDEX/SPXI13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	9,749,000	4169.48		242,750		140,256		262,722			(103,369)		36,886		0001
Purchased Call/S&P 500 INDEX/SPXI13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	2,652,000	4167.87		59,935		35,072		64,805			(24,891)		10,153		0001
Purchased Call/S&P 500 INDEX/SPXI13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	3,874,000	4167.87		96,850		56,673		104,450			(40,222)		14,832		0001
Purchased Call/S&P 500 INDEX/SPXI13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	1,525,000	4167.87		61,000		35,695		64,898			(25,333)		5,838		0001
Purchased Call/S&P 500 INDEX/SPXI13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/01/2023	04/26/2024	1	1,534,348	.4136		63,148		36,587		67,105			(26,589)		5,805		0001
Purchased Call/S&P 500 INDEX/SPXI13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	2,017,000	4119.58		30,053		17,669		33,975			(12,399)		7,740		0001
Purchased Call/S&P 500 INDEX/SPXI13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	2,235,000	4119.58		48,723		28,645		55,164			(20,102)		8,577		0001
Purchased Call/S&P 500 INDEX/SPXI13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	4,677,000	4119.58		115,990		68,192		130,943			(47,854)		17,948		0001
Purchased Call/S&P 500 INDEX/SPXI13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	2,541,000	4119.58		70,386		41,381		79,416			(29,039)		9,751		0001

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Purchased Call/S&P 500 INDEX/SPXI13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/03/2023	05/03/2024	1	3,689,000	4090.75		47,219		27,890		54,043			(19,352)		14,189		0001
Purchased Call/S&P 500 INDEX/SPXI13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/04/2023	05/03/2024	1	5,175,000	4061.22		65,205		38,834		77,101			(26,618)		19,905		0001
Purchased Call/S&P 500 INDEX/SPXI13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/04/2023	05/03/2024	1	2,293,000	4061.22		50,905		30,317		60,331			(20,780)		8,820		0001
Purchased Call/S&P 500 INDEX/SPXI13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/04/2023	05/02/2024	1	2,228,693	4120		116,456		69,226		137,043			(47,670)		8,552		0001
Purchased Call/S&P 500 INDEX/SPXI13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/05/2023	05/03/2024	1	1,642,425	4096		56,525		33,758		63,248			(22,983)		6,317		0001
Purchased Call/S&P 500 INDEX/SPXI13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/08/2023	05/08/2024	1	2,885,000	4138.12		36,640		22,145		40,973			(14,516)		11,224		0001
Purchased Call/S&P 500 INDEX/SPXI13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/08/2023	05/08/2024	1	2,356,000	4138.12		51,361		31,042		57,291			(20,348)		9,166		0001
Purchased Call/S&P 500 INDEX/SPXI13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/08/2023	05/08/2024	1	2,796,000	4138.12		70,180		42,416		78,003			(27,803)		10,878		0001
Purchased Call/S&P 500 INDEX/SPXI13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2023	05/09/2024	1	2,792,000	4119.17		39,926		24,241		45,007			(15,708)		10,887		0001
Purchased Call/S&P 500 INDEX/SPXI13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2023	05/09/2024	1	8,358,000	4119.17		207,278		125,848		233,703			(81,552)		32,591		0001
Purchased Call/S&P 500 INDEX/SPXI13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2023	05/09/2024	1	3,053,000	4119.17		87,316		53,013		98,262			(34,354)		11,905		0001
Purchased Call/S&P 500 INDEX/SPXI13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/09/2023	05/07/2024	1	3,180,776	4136		104,515		63,229		116,204			(41,347)		12,347		0001
Purchased Call/S&P 500 INDEX/SPXI13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/10/2023	05/10/2024	1	3,660,000	4137.64		46,848		28,572		51,949			(18,304)		14,304		0001
Purchased Call/S&P 500 INDEX/SPXI13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/11/2023	05/10/2024	1	7,547,000	4130.62		95,847		58,942		107,607			(37,288)		29,495		0001
Purchased Call/S&P 500 INDEX/SPXI13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/11/2023	05/10/2024	1	3,054,000	4130.62		55,888		34,369		62,358			(21,743)		11,936		0001
Purchased Call/S&P 500 INDEX/SPXI13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/11/2023	05/10/2024	1	2,225,000	4130.62		61,633		37,901		68,819			(23,978)		8,696		0001
Purchased Call/S&P 500 INDEX/SPXI13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/10/2024	1	2,343,000	4124.08		33,505		20,661		37,614			(12,979)		9,157		0001
Purchased Call/S&P 500 INDEX/SPXI13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/10/2024	1	2,365,000	4124.08		50,375		31,064		56,461			(19,513)		9,243		0001
Purchased Call/S&P 500 INDEX/SPXI13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/13/2024	1	2,190,000	4124.08		28,032		17,375		31,323			(10,770)		8,616		0001
Purchased Call/S&P 500 INDEX/SPXI13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/13/2024	1	3,982,000	4124.08		72,871		45,168		81,581			(27,997)		15,667		0001
Purchased Call/S&P 500 INDEX/SPXI13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/13/2024	1	7,321,000	4124.08		181,561		112,538		203,607			(69,755)		28,804		0001
Purchased Call/S&P 500 INDEX/SPXI13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/14/2024	1	4,303,000	4124.08		55,078		34,197		61,523			(21,103)		16,967		0001
Purchased Call/S&P 500 INDEX/SPXI13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/14/2024	1	2,082,000	4124.08		29,773		18,485		33,379			(11,407)		8,210		0001
Purchased Call/S&P 500 INDEX/SPXI13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/14/2024	1	7,371,000	4124.08		182,801		113,497		204,949			(70,041)		29,064		0001
Purchased Call/S&P 500 INDEX/SPXI13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/12/2023	05/10/2024	1	2,607,000	4124.08		33,370		20,578		37,326			(12,926)		10,189		0001
Purchased Call/S&P 500 INDEX/SPXI13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/15/2023	05/15/2024	1	3,673,000	4136.28		47,382		29,548		52,076			(17,865)		14,515		0001
Purchased Call/S&P 500 INDEX/SPXI13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/15/2023	05/15/2024	1	2,107,000	4136.28		34,976		21,812		38,514			(13,188)		8,326		0001
Purchased Call/S&P 500 INDEX/SPXI130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/18/2023	05/17/2024	1	5,747,000	4198.05		74,136		47,028		77,976			(27,420)		22,810		0001
Purchased Call/S&P 500 INDEX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/18/2023	05/17/2024	1	2,056,000	4198.05		29,812		18,911		31,257			(11,026)		8,160		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/16/2024	1	1,849,650	4129		67,160		42,534		72,017			(24,908)		7,325		0001
Purchased Call/S&P 500 INDEX/SPXI130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/17/2024	1	2,588,000	4191.98		33,644		21,401		35,273			(12,385)		10,272		0001
Purchased Call/S&P 500 INDEX/SPXI130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/17/2024	1	3,106,000	4191.98		59,635		37,935		62,477			(21,954)		12,328		0001
Purchased Call/S&P 500 INDEX/SPXI13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	1	2,502,000	4191.98		123,849		79,277		127,303			(45,097)		10,017		0001
Purchased Call/S&P 500 INDEX/SPXI13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2024	1	2,273,000	4191.98		29,549		18,885		30,969			(10,789)		9,080		0001
Purchased Call/S&P 500 INDEX/SPXI13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	1	3,901,000	4191.98		50,713		32,462		53,140			(18,466)		15,617		0001
Purchased Call/S&P 500 INDEX/SPXI13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	1	2,922,000	4191.98		47,044		30,113		49,363			(17,130)		11,698		0001
Purchased Call/S&P 500 INDEX/SPXI13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	6,237,000	4145.58		81,705		52,749		87,709			(29,021)		25,076		0001
Purchased Call/S&P 500 INDEX/SPXI13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	2,158,000	4145.58		31,723		20,480		34,024			(11,268)		8,676		0001
Purchased Call/S&P 500 INDEX/SPXI13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	3,356,000	4145.58		74,168		47,883		79,755			(26,344)		13,493		0001
Purchased Call/S&P 500 INDEX/SPXI13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	4,951,000	4145.58		125,755		81,188		135,285			(44,667)		19,905		0001
Purchased Call/S&P 500 INDEX/SPXI13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	2,185,000	4145.58		58,558		37,805		63,191			(20,799)		8,785		0001
Purchased Call/S&P 500 INDEX/SPXI130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	3,442,000	4115.24		44,746		29,011		49,291			(15,771)		13,868		0001
Purchased Call/S&P 500 INDEX/SPXI130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	2,645,000	4115.24		44,172		28,639		48,868			(15,569)		10,657		0001
Purchased Call/S&P 500 INDEX/SPXI130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	2,803,000	4115.24		62,507		40,526		68,885			(22,031)		11,293		0001
Purchased Call/S&P 500 INDEX/SPXI130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	5,232,000	4115.24		132,370		85,822		145,929			(46,655)		21,080		0001
Purchased Call/S&P 500 INDEX/SPXI130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	2,351,000	4115.24		70,060		45,423		77,028			(24,693)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXI130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024	1	2,615,000	4151.28		57,007		37,371		61,011			(19,991)		10,536		0001
Purchased Call/S&P 500 INDEX/SPXI130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024	1	6,363,000	4151.28		161,620		105,951		173,058			(56,678)		25,637		0001
Purchased Call/S&P 500 INDEX/SPXI13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	5,239,000	4205.45		68,631		45,117		70,642			(23,945)		21,108		0001
Purchased Call/S&P 500 INDEX/SPXI13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	2,851,000	4205.45		44,476		29,237		45,835			(15,518)		11,487		0001
Purchased Call/S&P 500 INDEX/SPXI13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	9,731,000	4205.45		248,141		163,123		253,636			(86,576)		39,206		0001
Purchased Call/S&P 500 INDEX/SPXI13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/28/2024	1	2,104,000	4205.45		27,562		18,223		28,361			(9,512)		8,548		0001
Purchased Call/S&P 500 INDEX/SPXI13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/28/2024	1	2,020,000	4205.45		77,770		51,418		78,704			(26,839)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXI13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/29/2024	1	3,925,000	4205.45		51,418		34,043		52,900			(17,697)		15,980		0001
Purchased Call/S&P 500 INDEX/SPXI13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/29/2024	1	2,445,000	4205.45		41,321		27,358		42,428			(14,221)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXI13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/31/2024	1	8,775,000	4179.83		114,075		76,154		120,331			(38,025)		35,873		0001
Purchased Call/S&P 500 INDEX/SPXI13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/31/2024	1	2,536,000	4179.83		37,026		24,718		38,979			(12,342)		10,367		0001
Purchased Call/S&P 500 INDEX/SPXI13S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/31/2024	1	2,803,000	4179.83		54,939		36,676		57,696			(18,313)		11,459		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13S$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	2,631,000	4179.83		61,829		41,276		65,020			(20,610)		10,756		0001
Purchased Call/S&P 500 INDEX/SPXI13S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	4,001,000	4179.83		101,225		67,576		106,369			(33,742)		16,356		0001
Purchased Call/S&P 500 INDEX/SPXI13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	3,344,000	4179.83		94,635		63,177		99,173			(31,545)		13,671		0001
Purchased Call/S&P 500 INDEX/SPXI13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	2,203,000	4179.83		71,818		47,944		75,222			(23,939)		9,006		0001
Purchased Call/S&P 500 INDEX/SPXI13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	10/17/2023	1	6,270,000	.3800		30,330		3,621		1,509			(26,594)		6,766		0001
Purchased Call/S&P 500 INDEX/SPXI13S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	3,548,000	4221.02		46,479		31,286		47,224			(15,408)		14,504		0001
Purchased Call/S&P 500 INDEX/SPXI13S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	2,661,000	4221.02		39,117		26,331		39,682			(12,967)		10,878		0001
Purchased Call/S&P 500 INDEX/SPXI13S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	3,009,000	4221.02		64,694		43,547		65,555			(21,446)		12,301		0001
Purchased Call/S&P 500 INDEX/SPXI13S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	2,429,000	4221.02		68,984		46,435		69,580			(22,869)		9,930		0001
Purchased Call/S&P 500 INDEX/SPXI13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/05/2023	06/05/2024	1	4,409,000	4273.79		58,199		39,652		56,208			(18,605)		18,208		0001
Purchased Call/S&P 500 INDEX/SPXI13T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	7,573,000	4293.93		101,478		70,276		97,181			(31,695)		31,400		0001
Purchased Call/S&P 500 INDEX/SPXI13T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	2,114,000	4293.93		44,183		30,597		41,964			(13,799)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXI13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	4,273,000	4293.93		108,534		75,162		102,693			(33,898)		17,717		0001
Purchased Call/S&P 500 INDEX/SPXI13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	2,901,000	4293.93		83,839		58,060		79,079			(26,185)		12,028		0001
Purchased Call/S&P 500 INDEX/SPXI13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/07/2024	1	3,372,000	4298.86		44,510		30,910		42,069			(13,818)		13,981		0001
Purchased Call/S&P 500 INDEX/SPXI13T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/07/2024	1	2,961,000	4298.86		46,488		32,283		43,975			(14,432)		12,277		0001
Purchased Call/S&P 500 INDEX/SPXI13T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/10/2024	1	3,943,000	4298.86		52,048		36,276		49,196			(16,026)		16,446		0001
Purchased Call/S&P 500 INDEX/SPXI13T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/11/2024	1	4,085,000	4298.86		53,922		37,627		50,978			(16,558)		17,072		0001
Purchased Call/S&P 500 INDEX/SPXI13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/11/2024	1	2,017,000	4298.86		29,650		20,690		28,177			(9,104)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXI13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/12/2023	06/12/2024	1	4,081,000	4338.93		53,869		37,738		49,043			(16,190)		17,089		0001
Purchased Call/S&P 500 INDEX/SPXI13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/12/2023	06/12/2024	1	2,341,000	4338.93		34,647		24,272		31,475			(10,413)		9,803		0001
Purchased Call/S&P 500 INDEX/SPXI13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/12/2023	06/12/2024	1	2,774,000	4338.93		59,918		41,976		54,130			(18,008)		11,616		0001
Purchased Call/S&P 500 INDEX/SPXI13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	4,599,000	4369.01		60,707		42,695		53,649			(18,079)		19,295		0001
Purchased Call/S&P 500 INDEX/SPXI13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	2,064,000	4369.01		31,786		22,355		28,054			(9,466)		8,660		0001
Purchased Call/S&P 500 INDEX/SPXI13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	4,179,000	4369.01		99,042		69,656		86,397			(29,496)		17,533		0001
Purchased Call/S&P 500 INDEX/SPXI13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	5,037,000	4369.01		128,444		90,334		111,668			(38,252)		21,133		0001
Purchased Call/S&P 500 INDEX/SPXI13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	2,553,000	4369.01		71,229		50,095		61,570			(21,213)		10,711		0001
Purchased Call/S&P 500 INDEX/SPXI13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	2,821,000	4372.59		41,751		29,478		36,609			(12,320)		11,859		0001
Purchased Call/S&P 500 INDEX/SPXI13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	2,211,000	4372.59		44,441		31,377		38,696			(13,114)		9,294		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	2,045,000	4372.59		48,058		33,931		41,532			(14,181)		8,597		0001
Purchased Call/S&P 500 INDEX/SPXI13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	4,978,000	4372.59		127,437		89,976		109,739			(37,604)		20,926		0001
Purchased Call/S&P 500 INDEX/SPXI13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/15/2023	06/14/2024	1	7,519,000	4425.84		99,251		70,854		82,008			(29,095)		31,608		0001
Purchased Call/S&P 500 INDEX/SPXI13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/15/2023	06/14/2024	1	3,107,000	4425.84		54,683		39,038		44,834			(16,030)		13,061		0001
Purchased Call/S&P 500 INDEX/SPXI13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/15/2023	06/13/2024	1	3,452,680	.4359		126,593		90,273		104,837			(37,213)		14,486		0001
Purchased Call/S&P 500 INDEX/SPXI13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	4,875,000	4409.59		64,838		46,416		54,240			(18,881)		20,493		0001
Purchased Call/S&P 500 INDEX/SPXI13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	2,341,000	4409.59		41,436		29,663		34,494			(12,066)		9,841		0001
Purchased Call/S&P 500 INDEX/SPXI13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	5,494,000	4409.59		140,646		100,686		115,416			(40,957)		23,095		0001
Purchased Call/S&P 500 INDEX/SPXI13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	5,081,000	4409.59		67,577		48,536		56,612			(19,518)		21,483		0001
Purchased Call/S&P 500 INDEX/SPXI13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	3,343,000	4409.59		77,558		55,704		64,095			(22,401)		14,134		0001
Purchased Call/S&P 500 INDEX/SPXI13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	10,424,000	4409.59		266,854		191,663		219,399			(77,075)		44,074		0001
Purchased Call/S&P 500 INDEX/SPXI13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	2,847,000	4409.59		82,278		59,095		67,000			(23,764)		12,037		0001
Purchased Call/S&P 500 INDEX/SPXI13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	8,572,000	4409.59		114,008		81,972		95,582			(32,839)		36,313		0001
Purchased Call/S&P 500 INDEX/SPXI13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	5,135,000	4409.59		76,512		55,012		63,988			(22,039)		21,753		0001
Purchased Call/S&P 500 INDEX/SPXI13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	5,590,000	4409.59		126,334		90,835		104,616			(36,390)		23,680		0001
Purchased Call/S&P 500 INDEX/SPXI13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	9,272,000	4409.59		237,363		170,666		195,370			(68,371)		39,278		0001
Purchased Call/S&P 500 INDEX/SPXI13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	2,509,867	.4373		89,980		64,415		73,410			(26,203)		10,551		0001
Purchased Call/S&P 500 INDEX/SPXI13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/20/2023	10/06/2023	1	6,615,000	.3900		18,810		.887		594			(17,765)		4,241		0001
Purchased Call/S&P 500 INDEX/SPXI13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/20/2023	06/17/2024	1	1,411,069	.4410		33,059		23,810		27,534			(9,289)		5,966		0001
Purchased Call/S&P 500 INDEX/SPXI13WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	4,330,000	4365.69		57,589		41,768		50,771			(15,892)		18,447		0001
Purchased Call/S&P 500 INDEX/SPXI13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	3,149,000	4365.69		46,920		34,030		41,300			(12,948)		13,416		0001
Purchased Call/S&P 500 INDEX/SPXI13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	2,391,000	4365.69		46,864		33,989		41,068			(12,932)		10,187		0001
Purchased Call/S&P 500 INDEX/SPXI13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	2,531,000	4365.69		58,972		42,771		51,388			(16,274)		10,783		0001
Purchased Call/S&P 500 INDEX/SPXI13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	6,736,000	4365.69		173,115		125,556		150,389			(47,772)		28,698		0001
Purchased Call/S&P 500 INDEX/SPXI13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	4,217,000	4365.69		120,606		87,473		104,508			(33,282)		17,966		0001
Purchased Call/S&P 500 INDEX/SPXI13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	2,079,000	4365.69		81,705		59,258		69,329			(22,547)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXI13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/18/2024	1	1,812,341	.4410		56,208		40,638		46,667			(15,639)		7,677		0001
Purchased Call/S&P 500 INDEX/SPXI13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/18/2024	1	3,699,646	.4410		126,672		91,583		104,292			(35,245)		15,672		0001
Purchased Call/S&P 500 INDEX/SPXI13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	2,117,000	4348.33		35,777		26,342		31,851			(9,625)		9,087		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	2,248,000	4348.33		53,278		39,226		47,191			(14,333)		9,649		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	6,901,000	4348.33		178,046		131,089		157,411			(47,898)		29,622		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	3,149,000	4348.33		91,636		67,468		80,581			(24,652)		13,517		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/21/2024	1	2,300,719	.4366		79,050		57,970		67,694			(21,500)		9,802		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/26/2023	06/26/2024	1	5,008,000	4328.82		66,606		49,223		60,957			(17,471)		21,536		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/27/2023	06/27/2024	1	4,445,000	4378.41		59,119		43,852		51,614			(15,345)		19,150		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/27/2023	06/27/2024	1	3,594,000	4378.41		53,551		39,722		46,677			(13,900)		15,484		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/27/2023	06/27/2024	1	2,005,000	4378.41		38,897		28,852		33,570			(10,096)		8,638		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/28/2023	06/28/2024	1	3,323,000	4376.86		51,839		38,594		45,047			(13,314)		14,343		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	6,820,000	4396.44		91,388		68,604		77,694			(23,285)		29,437		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	2,407,000	4396.44		40,678		30,537		34,490			(10,365)		10,389		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	2,122,000	4396.44		48,594		36,479		40,714			(12,381)		9,159		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	5,990,000	4396.44		155,141		116,463		129,562			(39,529)		25,854		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	2,407,000	4396.44		71,007		53,304		58,858			(18,092)		10,389		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	06/28/2024	1	2,989,000	4450.38		40,352		30,460		31,966			(10,199)		12,901		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	06/28/2024	1	2,404,000	4450.38		55,052		41,557		43,016			(13,914)		10,376		0001
Purchased Call/S&P 500 INDEX/SPXJ130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	06/28/2024	1	4,176,000	4450.38		108,158		81,646		84,038			(27,337)		18,025		0001
Purchased Call/S&P 500 INDEX/SPXJ130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/01/2024	1	4,925,000	4450.38		66,488		50,325		52,718			(16,667)		21,375		0001
Purchased Call/S&P 500 INDEX/SPXJ130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/01/2024	1	6,516,000	4450.38		168,764		127,739		131,296			(42,306)		28,279		0001
Purchased Call/S&P 500 INDEX/SPXJ130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/02/2024	1	4,203,000	4450.38		56,741		42,985		45,067			(14,185)		18,274		0001
Purchased Call/S&P 500 INDEX/SPXJ130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/02/2024	1	2,057,000	4450.38		47,105		35,686		36,928			(11,776)		8,944		0001
Purchased Call/S&P 500 INDEX/SPXJ130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/02/2024	1	4,176,000	4450.38		108,158		81,938		84,333			(27,040)		18,157		0001
Purchased Call/S&P 500 INDEX/SPXJ130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/05/2023	07/05/2024	1	4,842,000	4446.82		64,883		49,553		52,250			(15,423)		21,167		0001
Purchased Call/S&P 500 INDEX/SPXJ130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/05/2023	07/05/2024	1	2,656,000	4446.82		39,840		30,427		32,022			(9,470)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXJ131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	4,457,000	4411.59		59,278		45,649		50,099			(13,967)		19,484		0001
Purchased Call/S&P 500 INDEX/SPXJ131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,598,000	4411.59		38,710		29,810		32,649			(9,121)		11,357		0001
Purchased Call/S&P 500 INDEX/SPXJ131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,618,000	4411.59		55,502		42,741		46,304			(13,077)		11,444		0001
Purchased Call/S&P 500 INDEX/SPXJ131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,869,000	4411.59		69,717		53,688		57,754			(16,426)		12,542		0001
Purchased Call/S&P 500 INDEX/SPXJ131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,697,000	4411.59		75,786		58,361		62,533			(17,856)		11,790		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/08/2024	1	3,125,000	4398.95		41,563		32,174		35,609			(9,626)		13,734		0001
Purchased Call/S&P 500 INDEX/SPXJ131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/08/2024	1	4,021,000	4398.95		85,245		65,989		72,187			(19,743)		17,672		0001
Purchased Call/S&P 500 INDEX/SPXJ131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/05/2024	1	7,085,000	4398.95		94,939		73,314		80,740			(22,170)		30,972		0001
Purchased Call/S&P 500 INDEX/SPXJ131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/05/2024	1	2,263,000	4398.95		35,982		27,786		30,649			(8,402)		9,893		0001
Purchased Call/S&P 500 INDEX/SPXJ131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/05/2024	1	2,107,000	4398.95		46,143		35,633		38,888			(10,775)		9,211		0001
Purchased Call/S&P 500 INDEX/SPXJ131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/09/2024	1	3,845,000	4398.95		51,139		39,618		43,840			(11,812)		16,928		0001
Purchased Call/S&P 500 INDEX/SPXJ131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/09/2024	1	2,925,000	4398.95		53,820		41,696		45,794			(12,431)		12,878		0001
Purchased Call/S&P 500 INDEX/SPXJ132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/10/2023	07/10/2024	1	2,766,000	4409.53		64,724		50,321		53,914			(14,501)		12,199		0001
Purchased Call/S&P 500 INDEX/SPXJ132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/10/2023	07/10/2024	1	6,886,000	4409.53		177,659		138,125		147,511			(39,803)		30,370		0001
Purchased Call/S&P 500 INDEX/SPXJ133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/14/2023	07/16/2024	1	4,961,000	4505.42		66,974		53,174		50,012			(14,195)		22,110		0001
Purchased Call/S&P 500 INDEX/SPXJ133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/17/2024	1	3,250,000	4522.79		43,875		34,955		32,023			(8,991)		14,510		0001
Purchased Call/S&P 500 INDEX/SPXJ133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/17/2024	1	3,113,000	4522.79		71,599		57,043		50,988			(14,672)		13,898		0001
Purchased Call/S&P 500 INDEX/SPXJ133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/12/2024	1	1,673,714	.4451		86,303		68,514		59,443			(17,930)		7,408		0001
Purchased Call/S&P 500 INDEX/SPXJ133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/12/2024	1	2,002,458	.4510		71,595		56,837		49,409			(14,874)		8,863		0001
Purchased Call/S&P 500 INDEX/SPXJ133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/18/2023	07/18/2024	1	4,502,000	4554.98		60,777		48,588		42,436			(12,288)		20,134		0001
Purchased Call/S&P 500 INDEX/SPXJ133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/19/2023	07/17/2024	1	2,183,908	.4522		77,473		62,064		51,853			(15,537)		9,750		0001
Purchased Call/S&P 500 INDEX/SPXJ133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/20/2023	07/19/2024	1	8,637,000	4534.87		116,600		94,313		83,962			(23,000)		38,692		0001
Purchased Call/S&P 500 INDEX/SPXJ133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/20/2023	07/19/2024	1	2,440,000	4534.87		39,040		31,578		28,083			(7,701)		10,931		0001
Purchased Call/S&P 500 INDEX/SPXJ134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/21/2023	07/22/2024	1	4,483,000	4536.34		60,072		48,819		43,555			(11,622)		20,185		0001
Purchased Call/S&P 500 INDEX/SPXJ134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/21/2023	07/23/2024	1	3,680,000	4536.34		49,312		40,100		35,805			(9,514)		16,598		0001
Purchased Call/S&P 500 INDEX/SPXJ134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/25/2023	07/25/2024	1	2,036,000	4567.46		24,025		19,669		16,773			(4,398)		9,214		0001
Purchased Call/S&P 500 INDEX/SPXJ134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/25/2023	07/25/2024	1	4,829,000	4567.46		65,192		53,371		45,069			(11,934)		21,853		0001
Purchased Call/S&P 500 INDEX/SPXJ135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/25/2023	07/25/2024	1	3,581,000	4567.46		56,222		46,028		38,781			(10,292)		16,206		0001
Purchased Call/S&P 500 INDEX/SPXJ135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/26/2023	07/26/2024	1	8,702,000	4566.75		117,477		96,499		81,391			(21,184)		39,446		0001
Purchased Call/S&P 500 INDEX/SPXJ135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/26/2023	07/26/2024	1	2,548,000	4566.75		38,475		31,604		26,574			(6,938)		11,550		0001
Purchased Call/S&P 500 INDEX/SPXJ135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/26/2023	07/26/2024	1	2,169,000	4566.75		40,994		33,674		28,033			(7,392)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXJ135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/26/2023	07/24/2024	1	5,129,385	.4551		300,977		246,934		175,526			(54,573)		23,174		0001
Purchased Call/S&P 500 INDEX/SPXJ135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/27/2023	07/26/2024	1	10,387,000	4537.41		139,186		115,281		101,432			(24,787)		47,084		0001
Purchased Call/S&P 500 INDEX/SPXJ135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/27/2023	07/26/2024	1	2,019,000	4537.41		33,515		27,759		24,243			(5,968)		9,152		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/27/2023	07/26/2024	1	2,798,000	4537.41		64,074		53,070		45,436			(11,410)		12,683		0001
Purchased Call/S&P 500 INDEX/SPXJ135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/26/2024	1	4,459,000	4582.23		60,197		49,997		40,710			(10,584)		20,213		0001
Purchased Call/S&P 500 INDEX/SPXJ136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/26/2024	1	2,038,000	4582.23		34,035		28,268		22,827			(5,984)		9,238		0001
Purchased Call/S&P 500 INDEX/SPXJ136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/26/2024	1	1,986,000	4582.23		45,678		37,938		29,943			(8,031)		9,003		0001
Purchased Call/S&P 500 INDEX/SPXJ136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/29/2024	1	3,174,000	4582.23		42,849		35,648		29,015			(7,472)		14,459		0001
Purchased Call/S&P 500 INDEX/SPXJ136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/29/2024	1	3,662,000	4582.23		61,155		50,879		41,073			(10,665)		16,683		0001
Purchased Call/S&P 500 INDEX/SPXJ136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/29/2024	1	4,248,000	4582.23		97,704		81,285		64,151			(17,038)		19,352		0001
Purchased Call/S&P 500 INDEX/SPXJ136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/30/2024	1	3,204,000	4582.23		43,254		36,005		29,340			(7,522)		14,620		0001
Purchased Call/S&P 500 INDEX/SPXJ136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/30/2024	1	2,942,000	4582.23		49,131		40,898		33,060			(8,545)		13,425		0001
Purchased Call/S&P 500 INDEX/SPXJ136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/30/2024	1	2,654,000	4582.23		60,246		50,150		39,669			(10,478)		12,110		0001
Purchased Call/S&P 500 INDEX/SPXJ136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/28/2023	07/30/2024	1	3,931,000	4582.23		186,723		155,431		109,460			(32,473)		17,938		0001
Purchased Call/S&P 500 INDEX/SPXJ136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/31/2023	07/31/2024	1	5,911,000	4588.96		79,207		66,151		53,631			(13,201)		27,017		0001
Purchased Call/S&P 500 INDEX/SPXJ136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/31/2023	07/31/2024	1	2,280,000	4588.96		37,848		31,609		25,378			(6,308)		10,421		0001
Purchased Call/S&P 500 INDEX/SPXJ136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/01/2023	08/01/2024	1	4,608,000	4576.73		61,747		51,739		42,761			(10,122)		21,096		0001
Purchased Call/S&P 500 INDEX/SPXJ136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/01/2023	08/01/2024	1	3,842,000	4576.73		99,508		83,379		66,135			(16,313)		17,589		0001
Purchased Call/S&P 500 INDEX/SPXJ136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/01/2023	08/01/2024	1	4,260,000	4576.73		120,558		101,017		79,367			(19,764)		19,503		0001
Purchased Call/S&P 500 INDEX/SPXJ137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/02/2023	08/02/2024	1	7,233,000	4513.39		96,199		80,871		73,425			(15,507)		33,167		0001
Purchased Call/S&P 500 INDEX/SPXJ137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/02/2023	08/02/2024	1	2,427,000	4513.39		37,861		31,828		28,651			(6,103)		11,129		0001
Purchased Call/S&P 500 INDEX/SPXJ137$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/02/2023	08/02/2024	1	2,015,000	4513.39		47,756		40,146		35,472			(7,698)		9,240		0001
Purchased Call/S&P 500 INDEX/SPXJ137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/02/2023	08/02/2024	1	2,813,000	4513.39		72,575		61,011		53,643			(11,699)		12,899		0001
Purchased Call/S&P 500 INDEX/SPXJ137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/02/2023	08/02/2024	1	2,094,000	4513.39		57,166		48,057		42,071			(9,215)		9,602		0001
Purchased Call/S&P 500 INDEX/SPXJ137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/03/2023	08/02/2024	1	6,931,000	4501.89		178,820		151,576		134,377			(28,415)		31,783		0001
Purchased Call/S&P 500 INDEX/SPXJ137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/03/2023	08/02/2024	1	3,188,000	4501.89		92,771		78,637		69,043			(14,742)		14,619		0001
Purchased Call/S&P 500 INDEX/SPXJ137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	4,359,000	4478.03		57,975		49,279		46,210			(9,078)		19,988		0001
Purchased Call/S&P 500 INDEX/SPXJ137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	2,254,000	4478.03		37,191		31,612		29,469			(5,824)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXJ137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	2,556,000	4478.03		58,021		49,318		45,477			(9,086)		11,721		0001
Purchased Call/S&P 500 INDEX/SPXJ137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	3,470,000	4478.03		89,179		75,802		69,515			(13,965)		15,912		0001
Purchased Call/S&P 500 INDEX/SPXJ137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	3,279,000	4478.03		89,189		75,810		69,263			(13,966)		15,036		0001
Purchased Call/S&P 500 INDEX/SPXJ137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	3,527,000	4478.03		46,909		39,931		37,409			(7,286)		16,252		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	3,430,000	4478.03		58,653		49,928		46,538			(9,110)		15,805		0001
Purchased Call/S&P 500 INDEX/SPXJ137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	3,146,000	4478.03		71,414		60,791		56,016			(11,092)		14,496		0001
Purchased Call/S&P 500 INDEX/SPXJ137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	5,901,000	4478.03		151,656		129,095		118,314			(23,554)		27,191		0001
Purchased Call/S&P 500 INDEX/SPXJ137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	4,561,000	4478.03		60,661		51,662		48,418			(9,396)		21,051		0001
Purchased Call/S&P 500 INDEX/SPXJ138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	2,012,000	4478.03		33,198		28,273		26,345			(5,142)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXJ138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	2,491,000	4478.03		53,557		45,611		42,106			(8,295)		11,497		0001
Purchased Call/S&P 500 INDEX/SPXJ138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	2,018,000	4478.03		84,554		72,010		62,920			(13,097)		9,314		0001
Purchased Call/S&P 500 INDEX/SPXJ138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/07/2023	08/07/2024	1	2,716,000	4518.44		63,283		54,069		47,066			(9,337)		12,555		0001
Purchased Call/S&P 500 INDEX/SPXJ138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	5,265,000	4499.38		69,498		59,570		54,659			(10,064)		24,378		0001
Purchased Call/S&P 500 INDEX/SPXJ138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	2,818,000	4499.38		47,342		40,579		36,732			(6,856)		13,048		0001
Purchased Call/S&P 500 INDEX/SPXJ138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	3,019,000	4499.38		69,437		59,517		53,195			(10,055)		13,978		0001
Purchased Call/S&P 500 INDEX/SPXJ138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	3,493,000	4499.38		89,770		76,946		68,391			(12,999)		16,173		0001
Purchased Call/S&P 500 INDEX/SPXJ138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	7,361,000	4499.38		200,219		171,616		151,926			(28,993)		34,083		0001
Purchased Call/S&P 500 INDEX/SPXJ138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	2,129,000	4499.38		65,360		56,023		49,177			(9,465)		9,858		0001
Purchased Call/S&P 500 INDEX/SPXJ138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/06/2024	1	1,903,163	.4478		61,740		52,871		47,180			(8,990)		8,784		0001
Purchased Call/S&P 500 INDEX/SPXJ139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	6,745,000	4467.71		89,034		76,559		72,623			(12,650)		31,280		0001
Purchased Call/S&P 500 INDEX/SPXJ139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	2,125,000	4467.71		31,450		27,044		25,578			(4,468)		9,855		0001
Purchased Call/S&P 500 INDEX/SPXJ139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	3,219,000	4467.71		75,647		65,048		60,548			(10,748)		14,928		0001
Purchased Call/S&P 500 INDEX/SPXJ139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	2,732,000	4467.71		69,939		60,140		55,761			(9,937)		12,670		0001
Purchased Call/S&P 500 INDEX/SPXJ139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	4,875,000	4467.71		130,650		112,345		103,875			(18,562)		22,608		0001
Purchased Call/S&P 500 INDEX/SPXJ139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/10/2023	08/09/2024	1	1,692,200	.4489		100,188		86,866		70,192			(13,999)		7,848		0001
Purchased Call/S&P 500 INDEX/SPXJ139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/11/2023	08/09/2024	1	4,457,000	4464.05		58,832		51,152		48,183			(8,081)		20,670		0001
Purchased Call/S&P 500 INDEX/SPXJ139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/11/2023	08/09/2024	1	2,281,000	4464.05		51,323		44,622		41,498			(7,050)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXJ139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/11/2023	08/12/2024	1	2,339,000	4464.05		54,031		47,035		43,659			(7,361)		10,899		0001
Purchased Call/S&P 500 INDEX/SPXJ139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/11/2023	08/13/2024	1	2,108,000	4464.05		87,693		76,370		67,702			(11,915)		9,838		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/14/2023	08/14/2024	1	2,028,000	4489.72		48,672		42,521		38,084			(6,250)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/14/2023	08/14/2024	1	2,083,000	4489.72		53,117		46,404		41,416			(6,821)		9,737		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/14/2023	08/14/2024	1	2,104,000	4489.72		62,278		54,408		48,111			(7,997)		9,835		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/15/2023	08/15/2024	1	1,969,000	4437.86		41,743		36,582		35,083			(5,246)		9,218		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,558,000	4404.33		29,417		25,861		25,853			(3,617)		11,994		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	6,889,000	4404.33		90,246		79,337		79,163			(11,096)		32,302		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,516,000	4404.33		59,069		51,929		51,864			(7,263)		16,486		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,132,000	4404.33		42,427		37,298		37,089			(5,216)		9,997		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,150,000	4404.33		50,095		44,040		43,494			(6,159)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,381,000	4404.33		85,539		75,199		74,346			(10,517)		15,853		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,147,000	4404.33		83,396		73,315		72,317			(10,254)		14,756		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,235,000	4404.33		91,551		80,484		79,076			(11,256)		15,169		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/15/2024	1	3,079,875	.4438		49,593		43,582		42,392			(6,114)		14,419		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/15/2024	1	2,534,018	.4438		52,703		46,315		44,732			(6,498)		11,863		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/17/2023	08/16/2024	1	1,521,436	.4423		59,261		52,530		50,431			(7,144)		7,134		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/16/2024	1	5,204,000	4369.71		131,141		116,570		118,480			(15,492)		24,401		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/19/2024	1	3,673,000	4369.71		80,439		71,575		72,973			(9,425)		17,303		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/19/2024	1	5,822,000	4369.71		146,714		130,548		132,568			(17,190)		27,426		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	2,814,000	4369.71		59,938		53,352		54,417			(7,004)		13,277		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	7,641,000	4369.71		192,553		171,394		174,059			(22,499)		36,051		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	2,179,000	4369.71		101,324		90,189		89,054			(11,839)		10,281		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	2,250,000	4399.77		49,275		43,996		43,466			(5,385)		10,632		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	2,123,000	4399.77		53,500		47,768		46,966			(5,847)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	2,224,000	4399.77		65,830		58,777		57,405			(7,195)		10,509		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	5,011,000	4387.55		65,644		58,791		58,570			(6,995)		23,715		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	3,127,000	4387.55		50,970		45,649		45,238			(5,431)		14,799		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	2,849,000	4387.55		64,672		57,921		57,267			(6,891)		13,483		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	2,444,000	4436.01		48,636		43,692		41,296			(5,050)		11,584		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	3,050,000	4436.01		71,065		63,841		59,883			(7,378)		14,456		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	4,169,000	4436.01		105,893		95,129		88,931			(10,994)		19,760		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	2,779,000	4436.01		74,477		66,907		62,590			(7,733)		13,172		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	2,551,000	4436.01		79,591		71,501		66,291			(8,264)		12,091		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/25/2023	08/23/2024	1	4,332,000	4405.71		56,749		51,547		49,825			(5,613)		20,533		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	3,588,000	4405.71		58,126		52,797		51,057			(5,749)		17,006		0001
Purchased Call/S&P 500 INDEX/SPXJ13CST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	3,324,000	4405.71		74,125		67,330		64,805			(7,331)		15,755		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	7,853,000	4405.71		197,896		179,755		173,002			(19,572)		37,222		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	4,345,000	4405.71		116,012		105,377		101,115			(11,474)		20,594		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	4,311,000	4405.71		56,474		51,340		49,578			(5,540)		20,527		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	3,009,000	4405.71		50,551		45,956		44,434			(4,959)		14,327		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	3,396,000	4405.71		70,637		64,215		61,819			(6,929)		16,170		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	2,082,000	4405.71		49,343		44,858		43,247			(4,840)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	5,545,000	4405.71		139,734		127,031		122,162			(13,707)		26,402		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	3,755,000	4405.71		100,259		91,144		87,391			(9,835)		17,879		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	4,177,000	4405.71		54,719		49,758		48,054			(5,353)		19,919		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	2,129,000	4405.71		35,767		32,525		31,452			(3,499)		10,152		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	1,938,000	4405.71		42,055		38,242		36,802			(4,114)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	5,727,000	4405.71		144,320		131,236		126,240			(14,118)		27,310		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	4,716,000	4405.71		128,747		117,075		112,142			(12,595)		22,489		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	5,014,000	4433.31		65,683		59,909		56,236			(5,922)		23,946		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	1,852,000	4433.31		40,374		36,824		34,216			(3,640)		8,845		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	2,908,000	4433.31		73,863		67,370		62,304			(6,660)		13,888		0001
Purchased Call/S&P 500 INDEX/SPXJ13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	2,489,000	4433.31		75,417		68,787		63,293			(6,800)		11,887		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2023	08/29/2024	1	3,300,000	4497.63		73,920		67,625		58,362			(6,463)		15,784		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2023	08/29/2024	1	2,121,000	4497.63		57,479		52,584		45,043			(5,025)		10,145		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2023	08/27/2024	1	1,485,138	.4394		92,250		84,350		71,176			(8,110)		7,082		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	8,137,000	4514.87		107,408		98,556		83,790			(9,097)		38,977		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	1,977,000	4514.87		35,388		32,472		27,429			(2,997)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	2,042,000	4514.87		41,453		38,036		32,088			(3,511)		9,781		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	2,756,000	4514.87		64,215		58,922		49,460			(5,439)		13,202		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	3,579,000	4514.87		90,907		83,414		69,659			(7,700)		17,144		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	2,763,000	4514.87		72,667		66,678		55,541			(6,155)		13,235		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	3,062,000	4514.87		85,124		78,108		64,762			(7,210)		14,667		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	8,162,000	4507.66		107,738		99,957		84,748			(8,855)		39,097		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	2,251,000	4507.66		41,644		38,636		32,559			(3,423)		10,783		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	4,743,000	4507.66		118,101		109,571		91,123			(9,707)		22,720		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	2,578,000	4507.66		66,255		61,470		51,207			(5,446)		12,349		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	2,471,000	4515.77		54,609		50,806		42,113			(4,351)		11,836		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	2,821,000	4515.77		71,653		66,664		54,841			(5,709)		13,513		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	5,109,000	4515.77		131,812		122,633		100,410			(10,502)		24,473		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	3,120,000	4515.77		87,360		81,276		66,554			(6,960)		14,945		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	2,714,000	4515.77		56,723		52,773		43,826			(4,519)		13,000		0001
Purchased Call/S&P 500 INDEX/SPXJ13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	7,200,000	4515.77		183,600		170,814		139,970			(14,627)		34,489		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	3,103,000	4515.77		82,850		77,081		62,956			(6,601)		14,864		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	2,277,000	4515.77		40,758		37,951		31,585			(3,212)		10,972		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	2,788,000	4515.77		59,384		55,295		45,695			(4,680)		13,434		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	6,972,000	4515.77		177,786		165,542		135,693			(14,010)		33,595		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	4,014,000	4515.77		110,385		102,783		84,061			(8,699)		19,342		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	1	2,768,000	4515.77		45,395		42,277		35,178			(3,568)		13,358		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	1	2,241,000	4515.77		50,423		46,959		38,772			(3,963)		10,814		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	1	5,585,000	4515.77		142,418		132,636		108,821			(11,193)		26,952		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	2,769,000	4515.77		118,236		110,093		86,428			(9,318)		13,343		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	1	2,275,000	4451.14		36,855		34,813		31,080			(2,322)		11,011		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	1	4,032,000	4451.14		85,075		80,362		71,373			(5,361)		19,514		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	2,646,000	4457.49		52,655		49,876		43,915			(3,182)		12,806		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	4,220,000	4457.49		106,766		101,131		88,396			(6,453)		20,424		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	2,612,000	4457.49		68,434		64,823		56,549			(4,136)		12,642		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	2,018,000	4457.49		63,365		60,021		51,923			(3,830)		9,767		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	1	2,488,000	4457.49		53,990		51,164		44,979			(3,236)		12,094		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	1	6,540,000	4457.49		165,462		156,801		137,053			(9,919)		31,791		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	1	2,122,000	4457.49		55,596		52,686		45,962			(3,333)		10,315		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	5,620,000	4457.49		73,622		69,779		61,769			(4,401)		27,359		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/10/2024	1	2,041,000	4457.49		34,289		32,499		28,771			(2,050)		9,936		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/10/2024	1	3,245,000	4457.49		72,364		68,586		60,285			(4,326)		15,797		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/10/2024	1	8,949,000	4457.49		226,410		214,592		187,674			(13,535)		43,565		0001
Purchased Call/S&P 500 INDEX/SPXJ13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/12/2023	09/11/2024	1	1,860,313	4472		58,148		55,425		46,691			(2,868)		9,069		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/14/2023	09/13/2024	1	3,018,000	4505.1		90,842		87,570		70,390			(3,982)		14,756		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	6,117,000	4450.32		80,133		77,462		67,776			(3,302)		29,907		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	2,886,000	4450.32		64,646		62,492		54,108			(2,664)		14,110		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	3,392,000	4450.32		95,994		92,794		79,808			(3,956)		16,584		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	2,977,000	4450.32		122,652		118,564		100,100			(5,054)		14,555		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/16/2024	1	5,364,000	4450.32		70,268		67,945		59,450			(2,872)		26,338		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/16/2024	1	3,160,000	4450.32		56,248		54,389		47,375			(2,299)		15,516		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/17/2024	1	4,798,000	4450.32		62,854		60,782		53,201			(2,562)		23,592		0001
Purchased Call/S&P 500 INDEX/SPXJ13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/17/2024	1	2,245,000	4450.32		37,941		36,690		31,944			(1,546)		11,039		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/17/2024	1	2,863,000	4450.32		115,665		111,852		94,512			(4,715)		14,078		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/18/2023	09/18/2024	1	3,129,000	4453.53		90,428		87,695		74,949			(2,965)		15,407		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/19/2023	09/17/2024	1	2,100,551	4450		106,257		103,321		86,113			(3,211)		10,329		0001
Purchased Call/S&P 500 INDEX/SPXJ13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/20/2023	09/20/2024	1	9,537,000	4402.2		123,981		120,916		110,532			(3,387)		47,093		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/20/2023	09/20/2024	1	4,773,000	4402.2		91,642		89,376		81,406			(2,504)		23,569		0001
Purchased Call/S&P 500 INDEX/SPXJ13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/21/2023	09/19/2024	1	1,552,850	4449		36,952		36,336		40,761			(914)		7,657		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/26/2023	09/24/2024	1	1,494,741	4320		69,788		69,210		69,581			(767)		7,422		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	8,407,000	4274.51		105,928		105,346		108,173			(868)		41,920		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	3,316,000	4274.51		52,061		51,775		52,840			(427)		16,535		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	4,541,000	4274.51		95,361		94,837		96,905			(782)		22,643		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	4,638,000	4274.51		113,631		113,007		115,305			(931)		23,126		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	3,249,000	4274.51		88,698		88,210		90,134			(727)		16,200		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	2,477,000	4274.51		93,631		93,116		94,723			(767)		12,351		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	2,165,000	4274.51		96,776		96,244		97,908			(793)		10,795		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	5,080,000	4274.51		249,428		248,058		252,115			(2,044)		25,330		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/25/2024	1	1,713,289	4337		74,047		73,638		77,232			(610)		8,519		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/25/2024	1	1,917,148	4337		105,961		105,375		110,656			(873)		9,533		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2024	1	2,542,750	4274		101,632		101,072		100,896			(835)		12,661		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2024	1	2,867,539	4274		130,805		130,084		129,845			(1,075)		14,279		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2024	1	3,153,865	4274		183,459		182,449		181,779			(1,508)		15,704		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	1	9,440,000	4299.7		119,888		119,888		119,473			(657)		47,070		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	6,513,000	4288.05		82,715		82,715		81,966			(227)		32,476		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	2,621,000	4288.05		41,150		41,150		40,945			(113)		13,069		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	3,990,000	4288.05		86,583		86,583		86,008			(238)		19,895		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	5,561,000	4288.05		136,801		136,801		135,972			(376)		27,729		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	2,582,000	4288.05		67,907		67,907		67,563			(187)		12,875		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	2,682,000	4288.05		86,360		86,360		85,910			(237)		13,373		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	3,904,000	4288.05		173,728		173,728		172,935			(477)		19,466		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	3,803,000	4288.05		196,995		196,995		196,356			(541)		18,963		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	4,298,000	4288.05		54,585		54,585		54,082			(149)		21,519		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	2,538,000	4288.05		42,131		42,131		41,930			(115)		12,707		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	4,591,000	4288.05		99,625		99,625		98,954			(271)		22,986		0001
Purchased Call/S&P 500 INDEX/SPXJ13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	4,860,000	4288.05		119,556		119,556		118,827			(326)		24,333		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	2,631,000	4288.05		68,669		68,669		68,096			(187)		13,173		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	3,120,000	4288.05		39,624		39,624		39,256			(108)		15,643		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	2,310,000	4288.05		38,346		38,346		38,164			(104)		11,582		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	2,925,000	4288.05		65,228		65,228		64,754			(177)		14,665		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	4,753,000	4288.05		119,776		119,776		118,949			(325)		23,830		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	1,269,497	4274		60,796		60,796		60,985			(167)		6,330		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	1,345,806	4300		55,448		55,448		55,610			(152)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	4,914,557	4300		228,794		228,794		229,672			(629)		24,505		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	3,955,724	4300		233,993		233,993		235,073			(643)		19,724		0001
Purchased Call/S&P 500 INDEX/SPX1405S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2023	1	1,302,000	100	18,879			263		15,431			(14,159)		835		0001
Purchased Call/S&P 500 INDEX/SPX1406S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2023	1	1,279,000	100	16,755			233		17,172			(12,566)		820		0001
Purchased Call/S&P 500 INDEX/SPX1406S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/09/2023	1	3,180,000	100	48,654			1,075		69,256			(36,192)		2,497		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1406S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2022	10/17/2023	1	2,435,000	100	31,899			1,406		2,098			(23,858)		2,628		0001
Purchased Call/S&P 500 INDEX/SPX1406SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023	1	3,596,000	100	30,566			3,031		31,869			(22,737)		5,725		0001
Purchased Call/S&P 500 INDEX/SPX1406SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023	1	2,645,000	100	39,675			3,935		72,300			(29,513)		4,211		0001
Purchased Call/S&P 500 INDEX/SPX1406SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/17/2024	1	4,388,000	100	49,146			14,622		2,934			(34,469)		11,990		0001
Purchased Call/S&P 500 INDEX/SPX1407S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	1	3,883,000	100	43,101			13,170		14,919			(29,958)		10,707		0001
Purchased Call/S&P 500 INDEX/SPX1407S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	1	4,035,000	100	45,192			13,809		41,398			(31,411)		11,126		0001
Purchased Call/S&P 500 INDEX/SPX1407S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2024	1	6,412,000	100	71,814			22,355		27,628			(49,507)		17,917		0001
Purchased Call/S&P 500 INDEX/SPX1407S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	1	4,316,000	100	50,066			15,723		4,157			(34,292)		12,113		0001
Purchased Call/S&P 500 INDEX/SPX1407S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	1	1,623,000	100	36,680			11,519		13,357			(25,123)		4,555		0001
Purchased Call/S&P 500 INDEX/SPX1407S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/29/2024	1	1,602,000	100	30,758			10,168		7,219			(20,617)		4,612		0001
Purchased Call/S&P 500 INDEX/SPX1407SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/09/2024	1	2,685,000	100	73,032			26,576		27,822			(46,548)		8,073		0001
Purchased Call/S&P 500 INDEX/SPX1407SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/12/2024	1	2,241,000	100	49,526			18,282		12,492			(31,308)		6,814		0001
Purchased Call/S&P 500 INDEX/SPX1407SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	1	3,906,000	100	41,013			18,704		37,673			(22,299)		13,210		0001
Purchased Call/S&P 500 INDEX/SPX1407SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	1	1,984,000	100	39,878			18,186		45,657			(21,683)		6,710		0001
Purchased Call/S&P 500 INDEX/SPX1407SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/15/2024	1	1,415,000	100	26,885			12,397		26,729			(14,550)		4,786		0001
Purchased Call/S&P 500 INDEX/SPX1407SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	1	1,816,000	100	34,504			16,064		35,641			(18,521)		6,197		0001
Purchased Call/S&P 500 INDEX/SPX1407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/19/2024	1	2,887,000	100	60,050			28,045		64,068			(32,146)		9,880		0001
Purchased Call/S&P 500 INDEX/SPX1407SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2024	1	1,348,000	100	38,688			18,175		54,802			(20,507)		4,627		0001
Purchased Call/S&P 500 INDEX/SPX1408S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/12/2024	1	4,588,000	100	64,232			50,850		16,091			(13,764)		20,306		0001
Purchased Call/S&P 500 INDEX/SPX1408S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	1	3,252,000	100	45,528			36,121		11,086			(9,676)		14,468		0001
Purchased Call/S&P 500 INDEX/SPX1408S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	1	3,666,000	100	51,324			40,749		12,951			(10,878)		16,339		0001
Purchased Call/S&P 500 INDEX/SPX1408S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	1	2,681,000	100	56,301			44,701		16,777			(11,933)		11,949		0001
Purchased Call/S&P 500 INDEX/SPX1408S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2024	1	2,212,000	100	44,240			37,677		15,462			(6,852)		10,209		0001
Purchased Call/S&P 500 INDEX/SPX1408S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2023	08/09/2024	1	2,844,000	100	55,458			47,688		21,835			(7,879)		13,189		0001
Purchased Call/S&P 500 INDEX/SPX1408SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/16/2024	1	2,948,000	100	62,792			55,202		41,494			(7,720)		13,823		0001
Purchased Call/S&P 500 INDEX/SPX1408SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/28/2023	08/28/2024	1	2,158,000	100	39,276			35,823		17,660			(3,541)		10,306		0001
Purchased Call/S&P 500 INDEX/SPX1408SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	4,962,000	100	61,033			60,185		51,710			(1,341)		24,502		0001
Purchased Call/S&P 500 INDEX/SPX1408SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	2,263,000	100	46,392			45,747		40,241			(1,020)		11,175		0001
Purchased Call/S&P 500 INDEX/SPX1408SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	1	4,295,000	100	52,829			52,101		45,043			(1,152)		21,298		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1408SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	1	1,565,000	100		28,796		28,399		24,911			(628)		7,760		0001
Purchased Call/S&P 500 INDEX/SPX1408SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	1	3,907,000	100		48,056		47,396		40,955			(1,045)		19,401		0001
Purchased Call/S&P 500 INDEX/SPX1408SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	1	2,603,000	100		45,032		44,413		38,933			(979)		12,926		0001
Purchased Call/S&P 500 INDEX/SPX1408SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2023	09/26/2024	1	1,555,000	100		29,079		28,839		29,408			(318)		7,743		0001
Purchased Call/S&P 500 INDEX/SPX1408SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	1	5,356,000	100		59,452		59,125		61,474			(487)		26,707		0001
Purchased Call/S&P 500 INDEX/SPX1408SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	1	2,846,000	100		47,813		47,550		49,259			(392)		14,191		0001
Purchased Call/S&P 500 INDEX/SPX1408ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/27/2024	1	2,036,000	100		40,720		40,720		39,512			(112)		10,152		0001
Purchased Call/S&P 500 INDEX/SPX1408SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	1	1,989,000	100		39,780		39,780		38,642			(108)		9,972		0001
Purchased Call/S&P 500 INDEX/SPX150SSQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/24/2022	10/24/2023	1	2,696,000	100	22,377			1,418					(16,737)		3,457		0001
Purchased Call/S&P 500 INDEX/SPX150SSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2023	1	4,874,000	100	41,429			2,739					(30,987)		6,378		0001
Purchased Call/S&P 500 INDEX/SPX150T$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/28/2022	10/30/2023	1	3,091,000	100	27,201			2,173					(20,234)		4,431		0001
Purchased Call/S&P 500 INDEX/SPX150ZS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	3,968,000	100		47,219		16,219		227			(31,048)		11,610		0001
Purchased Call/S&P 500 INDEX/SPX150ZS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	2,230,000	100		49,283		16,928		7,632			(32,405)		6,525		0001
Purchased Call/S&P 500 INDEX/SPX150ZS6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	4,671,000	100		55,585		19,146		5,104			(36,497)		13,667		0001
Purchased Call/S&P 500 INDEX/SPX150ZS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	1,615,000	100		35,530		12,238		12,348			(23,329)		4,726		0001
Purchased Call/S&P 500 INDEX/SPX150ZS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	4,417,000	100		52,562		18,105		5,198			(34,512)		12,924		0001
Purchased Call/S&P 500 INDEX/SPX150ZS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	2,222,000	100		51,328		17,680		17,183			(33,702)		6,502		0001
Purchased Call/S&P 500 INDEX/SPX150ZSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024	1	2,852,000	100		33,939		11,874		17,204			(22,102)		8,445		0001
Purchased Call/S&P 500 INDEX/SPX150ZSB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024	1	2,402,000	100		52,844		18,488		37,798			(34,413)		7,112		0001
Purchased Call/S&P 500 INDEX/SPX150ZSD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/06/2024	1	4,453,000	100		53,436		18,842		39,081			(34,550)		13,236		0001
Purchased Call/S&P 500 INDEX/SPX150ZSI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	1	5,343,000	100		63,582		22,770		16,515			(40,762)		16,005		0001
Purchased Call/S&P 500 INDEX/SPX150ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	1	1,724,000	100		43,272		15,497		31,432			(27,742)		5,164		0001
Purchased Call/S&P 500 INDEX/SPX150ZST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	4,542,000	100		51,779		18,842		4,346			(33,002)		13,657		0001
Purchased Call/S&P 500 INDEX/SPX150ZSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	2,811,000	100		59,593		21,685		19,040			(37,982)		8,452		0001
Purchased Call/S&P 500 INDEX/SPX150ZSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	4,238,000	100		48,313		17,581		3,052			(30,793)		12,743		0001
Purchased Call/S&P 500 INDEX/SPX150ZSW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024	1	3,276,000	100		37,346		13,786		1,574			(23,609)		9,962		0001
Purchased Call/S&P 500 INDEX/SPX161XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	1	5,741,000	100	49,373			272					(36,928)		2,602		0001
Purchased Call/S&P 500 INDEX/SPX161XSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	1	5,511,000	100	47,946			396					(35,861)		2,884		0001
Purchased Call/S&P 500 INDEX/SPX161XSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	1	2,099,000	100	29,176			241					(21,822)		1,099		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	1	6,900,000	100	60,720			669		23			(45,415)		4,038		0001
Purchased Call/S&P 500 INDEX/SPX161XSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	1	4,943,000	100	43,993			611		57,909			(32,904)		3,169		0001
Purchased Call/S&P 500 INDEX/SPX161XSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	1	5,291,000	100	46,032			641		2,821			(34,524)		3,392		0001
Purchased Call/S&P 500 INDEX/SPX161XSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	1	3,718,000	100	32,347			451		7,216			(24,260)		2,383		0001
Purchased Call/S&P 500 INDEX/SPX161XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023	1	3,372,000	100	29,336			648		8,291			(21,822)		2,647		0001
Purchased Call/S&P 500 INDEX/SPX161XSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2023	1	6,980,000	100	59,330			1,471		1,143			(44,376)		5,777		0001
Purchased Call/S&P 500 INDEX/SPX161XST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2023	1	5,189,000	100	44,625			1,229		1,220			(33,377)		4,504		0001
Purchased Call/S&P 500 INDEX/SPX161XSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023	1	4,423,000	100	37,596			1,139		856			(28,119)		4,010		0001
Purchased Call/S&P 500 INDEX/SPX161XSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023	1	5,151,000	100	45,329			1,507					(33,903)		4,861		0001
Purchased Call/S&P 500 INDEX/SPX161XSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2023	1	1,476,000	100	17,860			738		1,279			(13,285)		1,545		0001
Purchased Call/S&P 500 INDEX/SPX161YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	1	5,692,000	100	48,382			2,266					(36,187)		6,320		0001
Purchased Call/S&P 500 INDEX/SPX161YS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	1	4,478,000	100	38,063			1,887					(28,469)		5,108		0001
Purchased Call/S&P 500 INDEX/SPX161YS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	1	4,049,000	100	34,417			1,811					(25,742)		4,739		0001
Purchased Call/S&P 500 INDEX/SPX161YS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	1	4,467,000	100	38,863			2,051		27,129			(29,147)		5,228		0001
Purchased Call/S&P 500 INDEX/SPX161YS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	1	4,290,000	100	37,323			1,970					(27,992)		5,021		0001
Purchased Call/S&P 500 INDEX/SPX161YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	1	2,857,000	100	24,856			1,506					(18,490)		3,586		0001
Purchased Call/S&P 500 INDEX/SPX161YSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	1	4,662,000	100	39,627			2,729					(29,639)		6,221		0001
Purchased Call/S&P 500 INDEX/SPX161YSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	1	3,934,000	100	34,619			2,500					(25,964)		5,350		0001
Purchased Call/S&P 500 INDEX/SPX161YSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	1	6,508,000	100	57,270			4,136					(42,953)		8,850		0001
Purchased Call/S&P 500 INDEX/SPX161YSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023	1	4,085,000	100	35,948			2,971					(26,887)		5,952		0001
Purchased Call/S&P 500 INDEX/SPX161YSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	1	5,021,000	100	44,687			3,816					(33,423)		7,433		0001
Purchased Call/S&P 500 INDEX/SPX161YSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	1	6,117,000	100	55,053			4,853					(41,177)		9,196		0001
Purchased Call/S&P 500 INDEX/SPX161YSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	1	2,933,000	100	25,810			2,366					(19,358)		4,476		0001
Purchased Call/S&P 500 INDEX/SPX161YST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	1	2,427,000	100	31,551			2,892		1			(23,663)		3,704		0001
Purchased Call/S&P 500 INDEX/SPX161YSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	1	5,365,000	100	47,212			4,328		204			(35,409)		8,187		0001
Purchased Call/S&P 500 INDEX/SPX161YSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023	1	3,609,000	100	30,316			3,090		1,182			(22,674)		5,822		0001
Purchased Call/S&P 500 INDEX/SPX161YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	1	5,119,000	100	42,488			4,448		6,246			(31,778)		8,366		0001
Purchased Call/S&P 500 INDEX/SPX161YSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	1	5,818,000	100	48,871			5,294		9,094			(36,553)		9,630		0001
Purchased Call/S&P 500 INDEX/SPX161YSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023	1	6,907,000	100	61,472			6,830		678			(45,978)		11,575		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161Z\$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	1	6,004,000	100	52,835			5,871		873			(39,626)		10,061		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	1	3,363,000	100	29,594			3,288		389			(22,196)		5,636		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2023	1	2,679,000	100	23,575			2,793					(17,537)		4,651		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	1	5,451,000	100	48,514			6,148					(36,286)		9,780		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023	1	4,239,000	100	38,151			4,967					(28,535)		7,686		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	1	5,178,000	100	46,602			6,084					(34,952)		9,389		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	1	4,809,000	100	43,281			5,651					(32,461)		8,720		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023	1	7,741,000	100	81,281			11,773					(60,960)		14,749		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023	1	3,997,000	100	41,969			6,278					(31,304)		7,758		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2022	11/28/2023	1	2,649,000	100	24,901			3,979					(18,624)		5,325		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023	1	3,366,000	100	31,640			5,143					(23,665)		6,824		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023	1	4,238,000	100	41,109			6,946					(30,747)		8,733		0001
Purchased Call/S&P 500 INDEX/SPX161Z\$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	1	3,498,000	100	34,280			5,809					(25,710)		7,208		0001
Purchased Call/S&P 500 INDEX/SPX161ZT	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	1	3,860,000	100	37,828			6,410					(28,371)		7,954		0001
Purchased Call/S&P 500 INDEX/SPX161ZU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	1	2,951,000	100	28,920			5,099					(21,513)		6,227		0001
Purchased Call/S&P 500 INDEX/SPX161ZV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	1	4,084,000	100	40,023			7,167		96			(29,935)		8,683		0001
Purchased Call/S&P 500 INDEX/SPX161ZX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	1	4,620,000	100	45,276			8,232		28,766			(33,864)		9,897		0001
Purchased Call/S&P 500 INDEX/SPX2500\$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/15/2023	02/15/2024	1	2,533,000	100		30,143		11,376		40			(18,746)		7,788		0001
Purchased Call/S&P 500 INDEX/SPX2500\$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024	1	2,454,000	100		27,976		11,021		18,237			(16,939)		7,707		0001
Purchased Call/S&P 500 INDEX/SPX2500\$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/24/2023	02/26/2024	1	1,754,000	100		46,130		18,808		41,059			(27,402)		5,603		0001
Purchased Call/S&P 500 INDEX/SPX2501\$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/09/2023	03/08/2024	1	5,771,000	100		67,521		29,739		90,399			(37,923)		19,104		0001
Purchased Call/S&P 500 INDEX/SPX2501\$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	1	5,307,000	100		58,377		25,783		92,878			(32,717)		17,568		0001
Purchased Call/S&P 500 INDEX/SPX2501\$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	1	2,272,000	100		56,573		24,986		99,137			(31,706)		7,521		0001
Purchased Call/S&P 500 INDEX/SPX2501\$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/10/2023	03/11/2024	1	5,486,000	100		60,346		26,931		85,538			(33,544)		18,330		0001
Purchased Call/S&P 500 INDEX/SPX2501\$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/10/2023	03/11/2024	1	2,829,000	100		64,784		28,912		99,654			(36,011)		9,453		0001
Purchased Call/S&P 500 INDEX/SPX2501\$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024	1	3,599,000	100		39,589		17,728		49,418			(21,946)		12,062		0001
Purchased Call/S&P 500 INDEX/SPX2501\$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024	1	3,639,000	100		65,138		29,169		90,397			(36,109)		12,196		0001
Purchased Call/S&P 500 INDEX/SPX2501\$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024	1	4,849,000	100		51,399		23,158		31,643			(28,228)		16,301		0001
Purchased Call/S&P 500 INDEX/SPX2501\$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024	1	1,772,000	100		33,668		15,169		30,473			(18,490)		5,957		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2502S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/14/2024	1	1,675,000	100		49,413		22,399		54,694			(27,001)		5,648		0001
Purchased Call/S&P 500 INDEX/SPX2502S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/22/2023	03/22/2024	1	4,191,000	100		46,520		22,110		30,725			(24,404)		14,468		0001
Purchased Call/S&P 500 INDEX/SPX2502S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/22/2023	03/22/2024	1	2,180,000	100		44,908		21,344		48,177			(23,558)		7,526		0001
Purchased Call/S&P 500 INDEX/SPX2502SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	7,322,000	100		79,078		37,896		38,783			(41,380)		25,277		0001
Purchased Call/S&P 500 INDEX/SPX2502SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/22/2024	1	1,330,000	100		25,536		12,271		15,621			(13,329)		4,591		0001
Purchased Call/S&P 500 INDEX/SPX2502SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/25/2024	1	2,066,000	100		39,667		19,233		41,399			(20,536)		7,194		0001
Purchased Call/S&P 500 INDEX/SPX2502SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/26/2024	1	2,353,000	100		45,178		21,968		38,932			(23,325)		8,216		0001
Purchased Call/S&P 500 INDEX/SPX2502SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/27/2023	03/27/2024	1	2,955,000	100		32,210		15,751		15,532			(16,457)		10,347		0001
Purchased Call/S&P 500 INDEX/SPX2502SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	2,670,000	100		29,370		14,927		12,195			(14,444)		9,530		0001
Purchased Call/S&P 500 INDEX/SPX2503SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/14/2023	04/12/2024	1	1,368,000	100		33,242		17,914		22,699			(15,434)		5,000		0001
Purchased Call/S&P 500 INDEX/SPX2503SF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/14/2023	04/15/2024	1	5,317,000	100		60,082		32,607		31,825			(27,667)		19,580		0001
Purchased Call/S&P 500 INDEX/SPX2503SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/14/2023	04/15/2024	1	2,442,000	100		46,642		25,313		31,025			(21,478)		8,993		0001
Purchased Call/S&P 500 INDEX/SPX2503SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/14/2023	04/16/2024	1	5,986,000	100		67,642		36,794		29,009			(31,064)		22,100		0001
Purchased Call/S&P 500 INDEX/SPX2503SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/14/2023	04/16/2024	1	3,013,000	100		60,863		33,107		35,855			(27,950)		11,124		0001
Purchased Call/S&P 500 INDEX/SPX2503SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/17/2023	04/17/2024	1	3,223,000	100		37,387		20,439		14,184			(16,957)		11,929		0001
Purchased Call/S&P 500 INDEX/SPX2503SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/17/2023	04/17/2024	1	1,705,000	100		29,838		16,312		16,096			(13,533)		6,310		0001
Purchased Call/S&P 500 INDEX/SPX2503SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/19/2023	04/19/2024	1	5,731,000	100		68,199		37,659		25,822			(30,559)		21,317		0001
Purchased Call/S&P 500 INDEX/SPX2503SQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/19/2023	04/19/2024	1	1,682,000	100		31,622		17,461		17,836			(14,169)		6,256		0001
Purchased Call/S&P 500 INDEX/SPX2503SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/20/2023	04/19/2024	1	6,251,000	100		74,387		41,418		46,970			(33,219)		23,251		0001
Purchased Call/S&P 500 INDEX/SPX2503ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	4,506,000	100		53,621		29,939		24,824			(23,864)		16,761		0001
Purchased Call/S&P 500 INDEX/SPX2503SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	1,733,000	100		37,086		20,706		28,920			(16,505)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX2503SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024	1	5,445,000	100		64,251		36,108		28,195			(28,361)		20,403		0001
Purchased Call/S&P 500 INDEX/SPX2503SW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024	1	1,194,000	100		28,059		15,769		22,213			(12,386)		4,474		0001
Purchased Call/S&P 500 INDEX/SPX2503SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/23/2024	1	4,578,000	100		54,478		30,681		16,676			(23,982)		17,196		0001
Purchased Call/S&P 500 INDEX/SPX2504S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/24/2023	04/24/2024	1	1,434,000	100		33,842		19,153		13,981			(14,702)		5,400		0001
Purchased Call/S&P 500 INDEX/SPX2504S6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	1	5,335,000	100		60,286		34,283		23,087			(26,025)		20,137		0001
Purchased Call/S&P 500 INDEX/SPX2504S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	1	2,007,000	100		31,309		17,805		18,059			(13,516)		7,575		0001
Purchased Call/S&P 500 INDEX/SPX2504SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	3,214,000	100		36,640		20,937		7,711			(15,717)		12,160		0001
Purchased Call/S&P 500 INDEX/SPX2504SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	2,147,000	100		47,663		27,236		28,061			(20,446)		8,123		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2504$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	05/01/2024	1	1,415,000	100		29,008		16,974		13,090			(12,047)		5,417		0001
Purchased Call/S&P 500 INDEX/SPX2504$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/03/2023	05/03/2024	1	2,893,000	100		33,559		19,822		21,423			(13,754)		11,128		0001
Purchased Call/S&P 500 INDEX/SPX2504$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/03/2023	05/03/2024	1	2,783,000	100		60,669		35,835		50,825			(24,865)		10,704		0001
Purchased Call/S&P 500 INDEX/SPX2504$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2023	05/03/2024	1	5,073,000	100		55,803		33,234		39,641			(22,780)		19,513		0001
Purchased Call/S&P 500 INDEX/SPX2504$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/09/2023	05/09/2024	1	5,214,000	100		60,482		36,721		57,993			(23,796)		20,332		0001
Purchased Call/S&P 500 INDEX/SPX2504$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024	1	4,948,000	100		56,902		34,704		55,700			(22,232)		19,338		0001
Purchased Call/S&P 500 INDEX/SPX2504$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024	1	2,280,000	100		48,564		29,619		56,259			(18,974)		8,911		0001
Purchased Call/S&P 500 INDEX/SPX2505$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/11/2023	05/10/2024	1	4,967,000	100		57,617		35,432		52,190			(22,415)		19,412		0001
Purchased Call/S&P 500 INDEX/SPX2505$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/11/2023	05/10/2024	1	2,440,000	100		47,824		29,410		47,446			(18,606)		9,536		0001
Purchased Call/S&P 500 INDEX/SPX2505$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/13/2024	1	2,391,000	100		47,342		29,344		32,528			(18,189)		9,407		0001
Purchased Call/S&P 500 INDEX/SPX2505$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/14/2024	1	1,729,000	100		34,234		21,255		24,386			(13,117)		6,818		0001
Purchased Call/S&P 500 INDEX/SPX2505$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024	1	3,739,000	100		45,242		29,084		13,679			(16,193)		15,001		0001
Purchased Call/S&P 500 INDEX/SPX2505$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024	1	1,471,000	100		35,157		22,601		19,276			(12,583)		5,902		0001
Purchased Call/S&P 500 INDEX/SPX2505$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	1	2,495,000	100		30,439		20,237		3,895			(10,230)		10,179		0001
Purchased Call/S&P 500 INDEX/SPX2505$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	1	1,793,000	100		44,287		29,444		17,617			(14,883)		7,315		0001
Purchased Call/S&P 500 INDEX/SPX2505$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/31/2023	05/31/2024	1	2,120,000	100		37,312		24,909		8,492			(12,437)		8,667		0001
Purchased Call/S&P 500 INDEX/SPX2610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	1	3,965,000	100	38,064			7,550		1,560			(28,470)		8,866		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	1	7,964,000	100	78,844			16,073		904			(58,971)		18,050		0001
Purchased Call/S&P 500 INDEX/SPX2610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	1	4,702,000	100	45,139			9,378		414			(33,762)		10,728		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	1	3,282,000	100	52,840			10,978		8,073			(39,522)		7,488		0001
Purchased Call/S&P 500 INDEX/SPX2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	1	5,948,000	100	57,101			12,742		74,622			(42,708)		14,096		0001
Purchased Call/S&P 500 INDEX/SPX2610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023	1	7,341,000	100	71,208			17,066					(53,259)		18,023		0001
Purchased Call/S&P 500 INDEX/SPX2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023	1	2,382,000	100	34,777			8,335		13,172			(26,011)		5,848		0001
Purchased Call/S&P 500 INDEX/SPX2610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	1	3,388,000	100	32,525			8,063		8,922			(24,394)		8,412		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	1	4,493,000	100	43,133			10,693					(32,350)		11,155		0001
Purchased Call/S&P 500 INDEX/SPX2610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	1	4,459,000	100		43,698		11,436		9,352			(32,205)		11,434		0001
Purchased Call/S&P 500 INDEX/SPX2610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	1	3,060,000	100		30,294		8,056		25,857			(22,243)		7,887		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	1	4,115,000	100		44,442		12,751					(31,744)		10,983		0001
Purchased Call/S&P 500 INDEX/SPX2611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	1	4,151,000	100		44,831		12,862		1,005			(32,022)		11,079		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2611S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	1	4,119,000	100		44,485		12,763		216			(31,775)		10,993		0001
Purchased Call/S&P 500 INDEX/SPX2611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2024	1	3,471,000	100		37,487		11,050		4,815			(26,485)		9,440		0001
Purchased Call/S&P 500 INDEX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	1	3,867,000	100		42,537		12,773		2,621			(29,718)		10,614		0001
Purchased Call/S&P 500 INDEX/SPX2611SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	1	5,049,000	100		54,529		16,616		3,097			(37,946)		13,922		0001
Purchased Call/S&P 500 INDEX/SPX2611SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	1	2,813,000	100		32,631		10,338		290			(22,260)		7,929		0001
Purchased Call/S&P 500 INDEX/SPX2611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	1	5,906,000	100		68,510		21,893		13,526			(46,549)		16,719		0001
Purchased Call/S&P 500 INDEX/SPX2611SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024	1	5,297,000	100		63,564		20,601					(43,015)		15,059		0001
Purchased Call/S&P 500 INDEX/SPX2611SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	1	3,650,000	100		44,895		14,591					(30,341)		10,377		0001
Purchased Call/S&P 500 INDEX/SPX2611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	1	3,460,000	100		42,558		13,831					(28,762)		9,836		0001
Purchased Call/S&P 500 INDEX/SPX2611SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2024	1	2,997,000	100		36,863		12,186					(24,709)		8,628		0001
Purchased Call/S&P 500 INDEX/SPX2611SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024	1	3,976,000	100		47,712		15,904		6,568			(31,764)		11,493		0001
Purchased Call/S&P 500 INDEX/SPX2612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	1	4,427,000	100		53,567		18,003					(35,515)		12,849		0001
Purchased Call/S&P 500 INDEX/SPX2612S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	1	6,206,000	100		74,472		25,234					(49,172)		18,086		0001
Purchased Call/S&P 500 INDEX/SPX2612S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	1	1,940,000	100		23,086		8,204		1,878			(14,864)		5,789		0001
Purchased Call/S&P 500 INDEX/SPX2612S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	1	4,397,000	100		51,445		18,668		10,690			(32,840)		13,221		0001
Purchased Call/S&P 500 INDEX/SPX2612SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024	1	3,030,000	100		35,451		13,184					(22,242)		9,248		0001
Purchased Call/S&P 500 INDEX/SPX2612SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	1	4,381,000	100		52,572		19,696		683			(32,839)		13,420		0001
Purchased Call/S&P 500 INDEX/SPX2612SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	1	3,711,000	100		44,532		17,071		3,384			(27,573)		11,450		0001
Purchased Call/S&P 500 INDEX/SPX2612SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	1	6,110,000	100		71,487		27,480		2,180			(44,188)		18,853		0001
Purchased Call/S&P 500 INDEX/SPX2612SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	1	4,174,000	100		48,836		18,773		1,802			(30,187)		12,879		0001
Purchased Call/S&P 500 INDEX/SPX2612SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	1	5,964,000	100		69,779		26,823		2,292			(43,133)		18,402		0001
Purchased Call/S&P 500 INDEX/SPX2612SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024	1	2,415,000	100		28,256		11,053		5,072			(17,276)		7,558		0001
Purchased Call/S&P 500 INDEX/SPX2612SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	1	6,316,000	100		70,108		27,811		21,131			(42,257)		19,904		0001
Purchased Call/S&P 500 INDEX/SPX2612ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	1	1,413,000	100		25,434		10,090		15,004			(15,330)		4,453		0001
Purchased Call/S&P 500 INDEX/SPX2612SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	1	3,254,000	100		35,794		14,377		5,697			(21,476)		10,290		0001
Purchased Call/S&P 500 INDEX/SPX2612SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	1	3,930,000	100		42,837		17,254		9,482			(25,655)		12,428		0001
Purchased Call/S&P 500 INDEX/SPX2612SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	1	1,736,000	100		35,588		14,334		18,856			(21,314)		5,490		0001
Purchased Call/S&P 500 INDEX/SPX2612SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	1	4,543,000	100		49,519		19,945		25,654			(29,657)		14,366		0001
Purchased Call/S&P 500 INDEX/SPX2612SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	1	2,884,000	100		59,122		23,813		53,599			(35,408)		9,120		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2024	1	3,147,000	100		34,302		13,986		10,434			(20,376)		10,053		0001
Purchased Call/S&P 500 INDEX/SPX2613S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2024	1	1,724,000	100		27,756		11,317		16,846			(16,487)		5,507		0001
Purchased Call/S&P 500 INDEX/SPX2613S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2024	1	4,966,000	100		56,116		23,034		22,239			(33,055)		15,918		0001
Purchased Call/S&P 500 INDEX/SPX2613S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2024	1	3,690,000	100		42,066		17,383		12,201			(24,663)		11,867		0001
Purchased Call/S&P 500 INDEX/SPX2613S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2024	1	1,359,000	100		21,744		8,985		11,592			(12,749)		4,371		0001
Purchased Call/S&P 500 INDEX/SPX2613S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	03/01/2024	1	2,324,000	100		26,261		10,966		13,685			(15,283)		7,523		0001
Purchased Call/S&P 500 INDEX/SPX2613S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	03/01/2024	1	1,417,000	100		27,490		11,479		27,269			(15,998)		4,587		0001
Purchased Call/S&P 500 INDEX/SPX2613S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/02/2023	03/01/2024	1	3,294,000	100		37,552		15,811		27,301			(21,811)		10,663		0001
Purchased Call/S&P 500 INDEX/SPX2613S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/02/2023	03/01/2024	1	1,481,000	100		31,101		13,095		34,092			(18,064)		4,794		0001
Purchased Call/S&P 500 INDEX/SPX2613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/01/2024	1	4,781,000	100		56,416		23,820		30,279			(32,703)		15,477		0001
Purchased Call/S&P 500 INDEX/SPX2613SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2024	1	3,626,000	100		42,787		18,270		23,677			(24,599)		11,853		0001
Purchased Call/S&P 500 INDEX/SPX2613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/05/2024	1	3,319,000	100		39,164		16,785		46,080			(22,456)		10,884		0001
Purchased Call/S&P 500 INDEX/SPX2613SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2023	03/06/2024	1	3,587,000	100		42,685		18,411		51,585			(24,258)		11,800		0001
Purchased Call/S&P 500 INDEX/SPX2613SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2024	1	4,713,000	100		56,085		24,344		51,685			(31,720)		15,553		0001
Purchased Call/S&P 500 INDEX/SPX2613SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	1	7,104,000	100		78,144		35,422		50,908			(42,702)		23,954		0001
Purchased Call/S&P 500 INDEX/SPX2613SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	1	1,614,000	100		25,340		11,486		21,403			(13,847)		5,442		0001
Purchased Call/S&P 500 INDEX/SPX2613SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	1	5,661,000	100		60,573		27,931		33,575			(32,782)		19,146		0001
Purchased Call/S&P 500 INDEX/SPX2613SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2024	1	3,885,000	100		41,570		19,353		24,402			(22,314)		13,257		0001
Purchased Call/S&P 500 INDEX/SPX2613SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2024	1	6,621,000	100		70,845		33,087		40,329			(37,925)		22,659		0001
Purchased Call/S&P 500 INDEX/SPX2613SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	1	4,100,000	100		45,100		21,187		38,955			(23,905)		14,072		0001
Purchased Call/S&P 500 INDEX/SPX2613SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	1	2,191,000	100		36,371		17,086		42,272			(19,278)		7,520		0001
Purchased Call/S&P 500 INDEX/SPX2613SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2024	1	5,280,000	100		60,192		28,442		39,273			(31,741)		18,175		0001
Purchased Call/S&P 500 INDEX/SPX2614S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/23/2023	03/22/2024	1	2,876,000	100		48,892		23,430		36,300			(25,585)		9,929		0001
Purchased Call/S&P 500 INDEX/SPX2614SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2024	1	5,422,000	100		58,015		28,530		21,067			(29,483)		19,038		0001
Purchased Call/S&P 500 INDEX/SPX2614SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2024	1	1,977,000	100		33,411		16,430		20,603			(16,980)		6,942		0001
Purchased Call/S&P 500 INDEX/SPX2614SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2024	1	1,832,000	100		36,823		18,309		24,765			(18,614)		6,433		0001
Purchased Call/S&P 500 INDEX/SPX2614SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2023	04/04/2024	1	3,979,000	100		44,167		22,569		18,342			(21,601)		14,240		0001
Purchased Call/S&P 500 INDEX/SPX2614SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/05/2024	1	3,232,000	100		34,582		17,766		33,429			(16,819)		11,598		0001
Purchased Call/S&P 500 INDEX/SPX2614ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/05/2024	1	1,704,000	100		29,309		15,057		31,634			(14,254)		6,115		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	5,514,000	100		60,103		31,133		59,463			(29,146)		19,787		0001
Purchased Call/S&P 500 INDEX/SPX2614$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	1,700,000	100		28,050		14,530		31,641			(13,602)		6,100		0001
Purchased Call/S&P 500 INDEX/SPX2614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	4,467,000	100		48,690		25,222		36,062			(23,611)		16,029		0001
Purchased Call/S&P 500 INDEX/SPX2614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	1,825,000	100		30,113		15,598		27,410			(14,603)		6,549		0001
Purchased Call/S&P 500 INDEX/SPX2615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	1	3,877,000	100		42,259		22,058		36,617			(20,326)		14,023		0001
Purchased Call/S&P 500 INDEX/SPX2615$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024	1	6,280,000	100		68,452		35,820		66,270			(32,835)		22,774		0001
Purchased Call/S&P 500 INDEX/SPX2615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	1	3,978,000	100		44,554		23,501		47,174			(21,059)		14,463		0001
Purchased Call/S&P 500 INDEX/SPX2615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	1	5,215,000	100		59,973		31,799		55,660			(28,184)		19,010		0001
Purchased Call/S&P 500 INDEX/SPX2615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	1	1,865,000	100		33,943		17,997		34,090			(15,951)		6,798		0001
Purchased Call/S&P 500 INDEX/SPX2615$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	1	3,356,000	100		38,930		20,748		31,512			(18,188)		12,265		0001
Purchased Call/S&P 500 INDEX/SPX2615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	1	4,335,000	100		51,587		29,195		8,806			(22,411)		16,323		0001
Purchased Call/S&P 500 INDEX/SPX2616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	1	3,438,000	100		40,225		23,177		13,027			(17,192)		13,008		0001
Purchased Call/S&P 500 INDEX/SPX2616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	1	3,117,000	100		37,092		21,431		8,369			(15,795)		11,793		0001
Purchased Call/S&P 500 INDEX/SPX2616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	1	1,482,000	100		32,604		18,838		14,963			(13,884)		5,607		0001
Purchased Call/S&P 500 INDEX/SPX2616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	1	4,270,000	100		50,813		29,536		10,416			(21,461)		16,271		0001
Purchased Call/S&P 500 INDEX/SPX2616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	1	1,529,000	100		28,287		16,442		10,907			(11,947)		5,826		0001
Purchased Call/S&P 500 INDEX/SPX2616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	1	4,555,000	100		54,205		31,570		11,245			(22,831)		17,398		0001
Purchased Call/S&P 500 INDEX/SPX2616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	1	1,884,000	100		41,448		24,140		18,420			(17,458)		7,196		0001
Purchased Call/S&P 500 INDEX/SPX2616$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	1	3,207,000	100		38,805		22,707		9,129			(16,116)		12,278		0001
Purchased Call/S&P 500 INDEX/SPX2616$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	1	3,652,000	100		42,363		24,906		21,021			(17,478)		14,014		0001
Purchased Call/S&P 500 INDEX/SPX2616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	1	2,008,000	100		37,550		22,076		26,910			(15,492)		7,706		0001
Purchased Call/S&P 500 INDEX/SPX2616$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	1	4,873,000	100		56,527		33,759		37,606			(22,983)		18,743		0001
Purchased Call/S&P 500 INDEX/SPX2616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	1	3,302,000	100		37,973		22,805		28,766			(15,313)		12,789		0001
Purchased Call/S&P 500 INDEX/SPX2616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	1	3,978,000	100		45,747		27,524		25,747			(18,398)		15,442		0001
Purchased Call/S&P 500 INDEX/SPX2616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	1	3,860,000	100		45,162		27,296		28,919			(17,892)		15,018		0001
Purchased Call/S&P 500 INDEX/SPX2616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	1	1,728,000	100		25,229		15,317		22,867			(9,926)		6,738		0001
Purchased Call/S&P 500 INDEX/SPX2616$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	1	2,458,000	100		43,507		26,415		42,436			(17,117)		9,585		0001
Purchased Call/S&P 500 INDEX/SPX2616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	1	4,428,000	100		51,808		31,948		33,254			(20,068)		17,305		0001
Purchased Call/S&P 500 INDEX/SPX2616$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	1	4,626,000	100		54,124		33,548		27,277			(20,794)		18,201		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/14/2024	1	4,494,000	100		52,580		32,646		27,670			(20,146)		17,720		0001
Purchased Call/S&P 500 INDEX/SPX2616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2024	1	4,417,000	100		52,562		32,779		26,654			(19,819)		17,455		0001
Purchased Call/S&P 500 INDEX/SPX2617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2024	1	2,142,000	100		43,268		26,983		28,150			(16,314)		8,465		0001
Purchased Call/S&P 500 INDEX/SPX2617$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/17/2024	1	2,121,000	100		39,239		24,891		16,202			(14,513)		8,418		0001
Purchased Call/S&P 500 INDEX/SPX2617$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/17/2024	1	1,850,000	100		33,855		21,536		14,186			(12,463)		7,343		0001
Purchased Call/S&P 500 INDEX/SPX2617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/20/2024	1	2,212,000	100		40,480		25,871		22,092			(14,780)		8,837		0001
Purchased Call/S&P 500 INDEX/SPX2617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/21/2024	1	2,155,000	100		42,023		26,899		20,006			(15,302)		8,627		0001
Purchased Call/S&P 500 INDEX/SPX2617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2023	05/23/2024	1	5,837,000	100		71,211		45,974		21,504			(25,294)		23,468		0001
Purchased Call/S&P 500 INDEX/SPX2617$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2023	05/23/2024	1	1,888,000	100		30,963		19,990		12,322			(10,998)		7,591		0001
Purchased Call/S&P 500 INDEX/SPX2617$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/24/2024	1	5,472,000	100		65,664		42,573		16,982			(23,144)		22,047		0001
Purchased Call/S&P 500 INDEX/SPX2617$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/24/2024	1	2,074,000	100		33,599		21,784		11,871			(11,842)		8,356		0001
Purchased Call/S&P 500 INDEX/SPX2617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/25/2023	05/24/2024	1	3,963,000	100		47,952		31,435		12,103			(16,816)		15,967		0001
Purchased Call/S&P 500 INDEX/SPX2617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/25/2023	05/24/2024	1	2,165,000	100		37,671		24,695		13,729			(13,211)		8,723		0001
Purchased Call/S&P 500 INDEX/SPX2618$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/24/2024	1	3,216,000	100		39,235		25,793		5,925			(13,689)		12,957		0001
Purchased Call/S&P 500 INDEX/SPX2618$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/24/2024	1	2,107,000	100		25,705		16,898		5,522			(8,969)		8,489		0001
Purchased Call/S&P 500 INDEX/SPX2618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/28/2024	1	2,086,000	100		25,449		16,826		4,114			(8,783)		8,475		0001
Purchased Call/S&P 500 INDEX/SPX2618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/29/2024	1	3,643,000	100		44,445		29,426		6,530			(15,297)		14,832		0001
Purchased Call/S&P 500 INDEX/SPX2618$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/24/2024	1	1,396,000	100		35,458		23,310		14,521			(12,371)		5,624		0001
Purchased Call/S&P 500 INDEX/SPX2618$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/24/2024	1	1,699,000	100		35,509		23,343		14,282			(12,389)		6,845		0001
Purchased Call/S&P 500 INDEX/SPX2618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/28/2024	1	1,655,000	100		38,396		25,386		14,353			(13,251)		6,724		0001
Purchased Call/S&P 500 INDEX/SPX2618$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/29/2024	1	3,204,000	100		74,333		49,215		26,774			(25,583)		13,044		0001
Purchased Call/S&P 500 INDEX/SPX2618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/01/2023	05/31/2024	1	3,163,000	100		40,486		27,253		6,129			(13,422)		12,931		0001
Purchased Call/S&P 500 INDEX/SPX2618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/01/2023	05/31/2024	1	2,094,000	100		37,901		25,513		9,994			(12,565)		8,560		0001
Purchased Call/S&P 500 INDEX/SPX2618$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	05/31/2024	1	2,083,000	100		38,536		26,011		16,630			(12,704)		8,515		0001
Purchased Call/S&P 500 INDEX/SPX2618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	06/03/2024	1	2,180,000	100		44,908		30,434		21,926			(14,684)		8,967		0001
Purchased Call/S&P 500 INDEX/SPX2618$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2023	06/12/2024	1	3,461,000	100		45,339		31,762		19,055			(13,627)		14,493		0001
Purchased Call/S&P 500 INDEX/SPX2618$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/13/2024	1	3,317,000	100		43,784		30,793		14,169			(13,040)		13,917		0001
Purchased Call/S&P 500 INDEX/SPX2618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/13/2024	1	2,111,000	100		39,476		27,763		15,519			(11,756)		8,857		0001
Purchased Call/S&P 500 INDEX/SPX2618$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2023	06/14/2024	1	2,170,000	100		36,022		25,433		13,593			(10,629)		9,122		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	1	5,009,000	100		65,117		46,486		21,958			(19,089)		21,056		0001
Purchased Call/S&P 500 INDEX/SPX2618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	1	5,331,000	100		69,836		49,994		24,178			(20,337)		22,410		0001
Purchased Call/S&P 500 INDEX/SPX2619S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	1	3,092,000	100		40,505		29,092		9,428			(11,699)		13,073		0001
Purchased Call/S&P 500 INDEX/SPX2619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	1	5,365,000	100		70,282		50,533		12,308			(20,244)		22,727		0001
Purchased Call/S&P 500 INDEX/SPX2619S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	1	3,151,000	100		41,278		29,679		7,264			(11,890)		13,348		0001
Purchased Call/S&P 500 INDEX/SPX2619S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	1	4,386,000	100		57,457		41,514		16,245			(16,012)		18,651		0001
Purchased Call/S&P 500 INDEX/SPX2619S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	1	2,158,000	100		33,017		23,947		7,925			(9,111)		9,194		0001
Purchased Call/S&P 500 INDEX/SPX2619S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	1	3,658,000	100		50,115		36,751		9,438			(13,630)		15,584		0001
Purchased Call/S&P 500 INDEX/SPX2619S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	1	2,069,000	100		34,966		25,642		8,450			(9,510)		8,815		0001
Purchased Call/S&P 500 INDEX/SPX2619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	1	2,923,000	100		40,045		29,455		6,317			(10,802)		12,523		0001
Purchased Call/S&P 500 INDEX/SPX2619SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	1	3,020,000	100		41,676		30,914		5,418			(10,818)		13,011		0001
Purchased Call/S&P 500 INDEX/SPX2619SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	1	2,474,000	100		47,501		35,234		10,277			(12,329)		10,659		0001
Purchased Call/S&P 500 INDEX/SPX2619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	1	4,497,000	100		62,958		47,262		5,417			(16,041)		19,410		0001
Purchased Call/S&P 500 INDEX/SPX2619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	1	2,247,000	100		31,458		23,747		2,725			(7,951)		9,699		0001
Purchased Call/S&P 500 INDEX/SPX2619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	1	3,194,000	100		44,716		33,846		4,174			(11,209)		13,862		0001
Purchased Call/S&P 500 INDEX/SPX2619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	1	4,137,000	100		57,918		43,877		12,039			(14,480)		17,987		0001
Purchased Call/S&P 500 INDEX/SPX2619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	1	2,766,000	100		57,533		43,585		17,940			(14,383)		12,026		0001
Purchased Call/S&P 500 INDEX/SPX2619SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	1	3,469,000	100		47,178		36,331		16,419			(11,116)		15,165		0001
Purchased Call/S&P 500 INDEX/SPX2619SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	1	2,024,000	100		38,861		29,926		16,712			(9,156)		8,848		0001
Purchased Call/S&P 500 INDEX/SPX2619SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	1	4,972,000	100		69,111		53,369		16,835			(16,139)		21,735		0001
Purchased Call/S&P 500 INDEX/SPX2619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	1	2,058,000	100		42,601		32,897		14,488			(9,948)		8,996		0001
Purchased Call/S&P 500 INDEX/SPX2619SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	1	2,126,000	100		29,551		22,876		8,512			(6,844)		9,344		0001
Purchased Call/S&P 500 INDEX/SPX2619SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	1	1,988,000	100		34,194		26,469		11,598			(7,919)		8,737		0001
Purchased Call/S&P 500 INDEX/SPX2619SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2024	1	4,248,000	100		59,047		45,745		22,617			(13,639)		18,703		0001
Purchased Call/S&P 500 INDEX/SPX2619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	1	4,730,000	100		65,747		51,478		19,155			(14,371)		20,935		0001
Purchased Call/S&P 500 INDEX/SPX2619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	1	6,951,000	100		98,704		77,924		21,546			(21,363)		30,765		0001
Purchased Call/S&P 500 INDEX/SPX261AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	1	3,113,000	100		42,026		33,713		5,048			(8,382)		13,946		0001
Purchased Call/S&P 500 INDEX/SPX261AS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	1	5,125,000	100		69,188		56,119		9,630			(13,495)		22,959		0001
Purchased Call/S&P 500 INDEX/SPX261AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	1	4,820,000	100		65,070		52,914		8,652			(12,554)		21,739		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261A$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/24/2024	1	3,799,000	100		52,046		42,466		5,663			(9,670)		17,163		0001
Purchased Call/S&P 500 INDEX/SPX261A$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/26/2024	1	4,154,000	100		57,741		47,430		3,413			(10,412)		18,830		0001
Purchased Call/S&P 500 INDEX/SPX261A$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/26/2024	1	2,076,000	100		43,181		35,470		5,383			(7,787)		9,410		0001
Purchased Call/S&P 500 INDEX/SPX261A$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2024	1	2,556,000	100		34,250		28,605		1,851			(5,708)		11,682		0001
Purchased Call/S&P 500 INDEX/SPX261A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2024	1	2,444,000	100		49,369		41,231		5,770			(8,228)		11,171		0001
Purchased Call/S&P 500 INDEX/SPX261A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/02/2024	1	2,807,000	100		36,772		30,912		5,801			(5,928)		12,872		0001
Purchased Call/S&P 500 INDEX/SPX261A$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/02/2024	1	2,690,000	100		59,449		49,976		15,569			(9,583)		12,335		0001
Purchased Call/S&P 500 INDEX/SPX261A$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2023	08/02/2024	1	1,753,000	100		36,988		31,353		10,359			(5,878)		8,038		0001
Purchased Call/S&P 500 INDEX/SPX261A$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/02/2024	1	3,674,000	100		48,497		41,222		12,183			(7,594)		16,847		0001
Purchased Call/S&P 500 INDEX/SPX261A$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	1	3,804,000	100		50,213		42,743		12,699			(7,799)		17,529		0001
Purchased Call/S&P 500 INDEX/SPX261A$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	1	2,213,000	100		34,302		29,199		9,529			(5,327)		10,197		0001
Purchased Call/S&P 500 INDEX/SPX261A$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	1	1,776,000	100		49,550		42,179		20,246			(7,696)		8,184		0001
Purchased Call/S&P 500 INDEX/SPX261A$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2024	1	3,860,000	100		50,952		43,393		13,358			(7,892)		17,815		0001
Purchased Call/S&P 500 INDEX/SPX261A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/07/2024	1	3,348,000	100		43,859		37,473		8,121			(6,471)		15,477		0001
Purchased Call/S&P 500 INDEX/SPX261A$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/08/2024	1	4,209,000	100		55,138		47,261		12,214			(7,984)		19,488		0001
Purchased Call/S&P 500 INDEX/SPX261A$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/09/2024	1	2,195,000	100		37,535		32,544		13,666			(5,245)		10,179		0001
Purchased Call/S&P 500 INDEX/SPX261A$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	1	2,118,000	100		27,534		24,054		8,111			(3,536)		9,900		0001
Purchased Call/S&P 500 INDEX/SPX261A$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	1	1,858,000	100		32,143		28,081		11,017			(4,128)		8,685		0001
Purchased Call/S&P 500 INDEX/SPX261A$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	1	1,680,000	100		44,520		38,894		18,895			(5,717)		7,853		0001
Purchased Call/S&P 500 INDEX/SPX261A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/16/2024	1	4,724,000	100		57,160		50,809		33,272			(6,752)		22,151		0001
Purchased Call/S&P 500 INDEX/SPX261A$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/16/2024	1	1,651,000	100		29,718		26,416		20,404			(3,511)		7,741		0001
Purchased Call/S&P 500 INDEX/SPX261A$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	1	4,584,000	100		55,466		49,354		34,276			(6,499)		21,594		0001
Purchased Call/S&P 500 INDEX/SPX261A$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	1	1,660,000	100		23,074		20,531		15,201			(2,703)		7,820		0001
Purchased Call/S&P 500 INDEX/SPX261A$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	1	1,849,000	100		43,636		38,828		33,935			(5,113)		8,710		0001
Purchased Call/S&P 500 INDEX/SPX261A$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2024	1	3,488,000	100		42,205		37,567		29,999			(4,932)		16,457		0001
Purchased Call/S&P 500 INDEX/SPX261B$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2024	1	1,549,000	100		26,643		23,715		19,886			(3,113)		7,308		0001
Purchased Call/S&P 500 INDEX/SPX261B$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2024	1	3,100,000	100		38,130		34,045		18,626			(4,167)		14,649		0001
Purchased Call/S&P 500 INDEX/SPX261B$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2024	1	2,560,000	100		41,728		37,257		22,824			(4,560)		12,097		0001
Purchased Call/S&P 500 INDEX/SPX261B$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/22/2024	1	5,737,000	100		72,860		65,254		36,342			(7,764)		27,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	1	2,875,000	100		54,338		48,665		31,696			(5,790)		13,606		0001
Purchased Call/S&P 500 INDEX/SPX261BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	1	2,260,000	100		43,844		39,387		19,346			(4,552)		10,712		0001
Purchased Call/S&P 500 INDEX/SPX261BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	1	5,434,000	100		68,468		62,020		37,010			(6,941)		25,756		0001
Purchased Call/S&P 500 INDEX/SPX261BS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	1	4,337,000	100		55,514		50,425		26,024			(5,490)		20,557		0001
Purchased Call/S&P 500 INDEX/SPX261BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	1	3,745,000	100		47,936		43,578		16,954			(4,702)		17,832		0001
Purchased Call/S&P 500 INDEX/SPX261BSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	1	1,363,000	100		24,670		22,428		10,764			(2,420)		6,490		0001
Purchased Call/S&P 500 INDEX/SPX261BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	1	3,840,000	100		49,152		44,696		17,465			(4,808)		18,311		0001
Purchased Call/S&P 500 INDEX/SPX261BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1	3,411,000	100		44,343		40,567		8,106			(3,877)		16,315		0001
Purchased Call/S&P 500 INDEX/SPX261BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1	1,705,000	100		31,372		28,700		8,125			(2,743)		8,155		0001
Purchased Call/S&P 500 INDEX/SPX261BSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	1	2,497,000	100		32,711		30,458		5,968			(2,578)		12,032		0001
Purchased Call/S&P 500 INDEX/SPX261BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	1	1,465,000	100		29,007		27,009		7,730			(2,286)		7,059		0001
Purchased Call/S&P 500 INDEX/SPX261BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	1	2,346,000	100		30,263		28,351		9,312			(1,984)		11,354		0001
Purchased Call/S&P 500 INDEX/SPX261BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	1	2,068,000	100		33,502		31,733		12,328			(2,025)		10,009		0001
Purchased Call/S&P 500 INDEX/SPX261BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	1	2,606,000	100		45,084		42,724		17,700			(2,703)		12,668		0001
Purchased Call/S&P 500 INDEX/SPX261BSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	1	5,566,000	100		71,245		68,870		28,314			(2,936)		27,213		0001
Purchased Call/S&P 500 INDEX/SPX261BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	1	3,227,000	100		58,409		56,462		27,074			(2,407)		15,777		0001
Purchased Call/S&P 500 INDEX/SPX261BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2024	1	4,213,000	100		54,348		52,551		22,125			(2,221)		20,686		0001
Purchased Call/S&P 500 INDEX/SPX261BSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	1	3,742,000	100		48,272		46,680		20,043			(1,968)		18,400		0001
Purchased Call/S&P 500 INDEX/SPX261C51	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	1	3,341,000	100		43,433		42,120		17,912			(1,424)		16,451		0001
Purchased Call/S&P 500 INDEX/SPX261C52	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	1	2,227,000	100		41,422		40,170		19,430			(1,358)		10,966		0001
Purchased Call/S&P 500 INDEX/SPX261C58	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	1	3,539,000	100		40,345		40,012		36,471			(441)		17,622		0001
Purchased Call/S&P 500 INDEX/SPX261C5A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	1	1,079,000	100		17,048		17,048		16,677			(46)		5,402		0001
Purchased Call/S&P 500 INDEX/SPX8219S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023	1	3,345,000	100	28,767			3,487		711			(21,516)		5,873		0001
Purchased Call/S&P 500 INDEX/SPX8219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023	1	2,155,000	100	31,679			3,840		3,675			(23,694)		3,783		0001
Purchased Call/S&P 500 INDEX/SPX8219S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/15/2022	11/15/2023	1	4,245,000	100	37,356			4,631					(27,940)		7,535		0001
Purchased Call/S&P 500 INDEX/SPX8219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/15/2022	11/15/2023	1	1,822,000	100	25,872			3,207					(19,351)		3,234		0001
Purchased Call/S&P 500 INDEX/SPX8219SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	1	2,104,000	100	30,508			3,983		714			(22,881)		3,815		0001
Purchased Call/S&P 500 INDEX/SPX8219SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	1	2,072,000	100	30,251			3,949					(22,688)		3,757		0001
Purchased Call/S&P 500 INDEX/SPX8219SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	1	3,814,000	100	34,326			4,728					(25,534)		7,128		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8219SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	1	1,615,000	100	21,803			3,003		1,066			(16,218)		3,018		0001
Purchased Call/S&P 500 INDEX/SPX8219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1	3,338,000	100	30,710			4,315		11,892			(22,969)		6,300		0001
Purchased Call/S&P 500 INDEX/SPX8219SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1	2,749,000	100	42,610			5,986		41,161			(31,870)		5,188		0001
Purchased Call/S&P 500 INDEX/SPX8219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	6,012,000	100	64,930			9,327					(48,564)		11,455		0001
Purchased Call/S&P 500 INDEX/SPX821A$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	4,206,000	100	42,060			6,309					(31,545)		8,163		0001
Purchased Call/S&P 500 INDEX/SPX821A$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	1,348,000	100	20,085			3,013					(15,064)		2,616		0001
Purchased Call/S&P 500 INDEX/SPX821A$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	2,986,000	100	29,860			4,479					(22,395)		5,796		0001
Purchased Call/S&P 500 INDEX/SPX821ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	1	3,460,000	100	34,600			5,433					(25,738)		6,896		0001
Purchased Call/S&P 500 INDEX/SPX821ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	1	2,558,000	100	38,370			6,025					(28,542)		5,098		0001
Purchased Call/S&P 500 INDEX/SPX821ASV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023	1	2,358,000	100	42,680			6,819					(31,922)		4,740		0001
Purchased Call/S&P 500 INDEX/SPX821BS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2022	11/29/2023	1	1,983,000	100	33,513			5,447					(25,066)		4,020		0001
Purchased Call/S&P 500 INDEX/SPX821BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	1	2,035,000	100	39,072			6,602					(29,224)		4,194		0001
Purchased Call/S&P 500 INDEX/SPX821BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	2,016,000	100	31,853			5,397					(23,890)		4,154		0001
Purchased Call/S&P 500 INDEX/SPX821BSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	2,697,000	100	54,479			9,231		10			(40,860)		5,558		0001
Purchased Call/S&P 500 INDEX/SPX821BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	1	1,684,000	100	25,092			4,424		1			(18,665)		3,553		0001
Purchased Call/S&P 500 INDEX/SPX821BSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	1	1,548,000	100	35,759			6,305		196			(26,600)		3,266		0001
Purchased Call/S&P 500 INDEX/SPX821BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	1	3,458,000	100	33,888			6,255		855			(25,347)		7,463		0001
Purchased Call/S&P 500 INDEX/SPX821C$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	1	3,296,000	100	31,971			6,039		3,227			(23,978)		7,165		0001
Purchased Call/S&P 500 INDEX/SPX821C$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	1	5,519,000	100	53,534			10,112		3,587			(40,151)		11,998		0001
Purchased Call/S&P 500 INDEX/SPX821C$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	1	3,973,000	100	38,935			7,615		6,714			(28,963)		8,823		0001
Purchased Call/S&P 500 INDEX/SPX821C$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	1	3,206,000	100	31,098			6,254					(23,260)		7,218		0001
Purchased Call/S&P 500 INDEX/SPX821C$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	1	2,073,000	100	37,729			7,587		386			(28,219)		4,667		0001
Purchased Call/S&P 500 INDEX/SPX821C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	3,505,000	100	32,947			6,864		6,811			(24,710)		7,997		0001
Purchased Call/S&P 500 INDEX/SPX821CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	5,801,000	100	54,529			11,360		4,651			(40,897)		13,235		0001
Purchased Call/S&P 500 INDEX/SPX821C$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	1	4,301,000	100	40,429			8,687		4,184			(30,074)		10,005		0001
Purchased Call/S&P 500 INDEX/SPX821D$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	1	3,971,000	100	37,327			8,124		3,353			(27,919)		9,295		0001
Purchased Call/S&P 500 INDEX/SPX821D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	1	5,809,000	100	54,024			11,906		25,233			(40,407)		13,683		0001
Purchased Call/S&P 500 INDEX/SPX821D$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	1	2,328,000	100	37,481			8,363		63,261			(28,034)		5,517		0001
Purchased Call/S&P 500 INDEX/SPX821D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	2,315,000	100	22,456			5,129		2,239			(16,842)		5,520		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821DSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	1,326,000	100	18,034			4,119		6,388			(13,525)		3,162		0001
Purchased Call/S&P 500 INDEX/SPX821DSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	2,579,000	100	25,016			5,714		365			(18,762)		6,149		0001
Purchased Call/S&P 500 INDEX/SPX821DSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	1	2,371,000	100	23,236			5,505					(17,237)		5,788		0001
Purchased Call/S&P 500 INDEX/SPX821DSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	1	1,614,000	100	23,564			5,583		5,343			(17,481)		3,940		0001
Purchased Call/S&P 500 INDEX/SPX821DST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	1	3,325,000	100	62,510			14,810		32,305			(46,373)		8,117		0001
Purchased Call/S&P 500 INDEX/SPX821ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	1	11,721,000	100	112,522			27,818					(84,160)		29,101		0001
Purchased Call/S&P 500 INDEX/SPX821FSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	1	6,094,000	100		60,940		16,251		70,864			(44,700)		15,708		0001
Purchased Call/S&P 500 INDEX/SPX821FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	1	5,020,000	100		50,702		13,521		7,054			(37,191)		12,939		0001
Purchased Call/S&P 500 INDEX/SPX821FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	2,926,000	100		29,553		8,060		13,702			(21,500)		7,658		0001
Purchased Call/S&P 500 INDEX/SPX821FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	1,306,000	100		20,765		5,663		18,114			(15,107)		3,418		0001
Purchased Call/S&P 500 INDEX/SPX821FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	6,238,000	100		63,004		17,530		9,619			(45,397)		16,488		0001
Purchased Call/S&P 500 INDEX/SPX821FSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	1,556,000	100		30,342		8,442		17,509			(21,863)		4,113		0001
Purchased Call/S&P 500 INDEX/SPX821FSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	8,347,000	100		86,809		24,393		10,072			(62,312)		22,170		0001
Purchased Call/S&P 500 INDEX/SPX821GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	1,713,000	100		31,005		8,712		11,419			(22,256)		4,550		0001
Purchased Call/S&P 500 INDEX/SPX821GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	1,749,000	100		46,174		12,974		29,357			(33,144)		4,645		0001
Purchased Call/S&P 500 INDEX/SPX821HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	1,395,000	100		33,759		10,972		12,925			(22,815)		3,966		0001
Purchased Call/S&P 500 INDEX/SPX821HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	2,079,000	100		50,312		16,351		9,438			(34,002)		5,910		0001
Purchased Call/S&P 500 INDEX/SPX821HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	1,065,000	100		38,234		12,426		16,491			(25,839)		3,028		0001
Purchased Call/S&P 500 INDEX/SPX821HSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024	1	2,697,000	100		76,865		25,410		34,387			(51,522)		7,764		0001
Purchased Call/S&P 500 INDEX/SPX821HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	1,834,000	100		68,041		22,868		34,687			(45,112)		5,323		0001
Purchased Call/S&P 500 INDEX/SPX8211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	1,665,000	100		43,956		14,894		11,380			(29,023)		4,852		0001
Purchased Call/S&P 500 INDEX/SPX8211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024	1	1,508,000	100		36,343		12,815		35,648			(23,498)		4,482		0001
Purchased Call/S&P 500 INDEX/SPX821JSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	2,001,000	100		46,423		17,393		4,727			(28,999)		6,130		0001
Purchased Call/S&P 500 INDEX/SPX821RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	1	2,052,000	100		65,254		42,128		41,822			(23,178)		8,250		0001
Purchased Call/S&P 500 INDEX/SPX821SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024	1	1,633,000	100		46,704		31,179		20,098			(15,568)		6,676		0001
Purchased Call/S&P 500 INDEX/SPX821SSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	2,222,000	100		50,884		34,528		27,271			(16,593)		9,158		0001
Purchased Call/S&P 500 INDEX/SPX821TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2024	1	2,030,000	100		48,314		32,917		28,293			(15,445)		8,383		0001
Purchased Call/S&P 500 INDEX/SPX821TSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	1	1,546,000	100		51,018		34,900		38,371			(16,170)		6,397		0001
Purchased Call/S&P 500 INDEX/SPX821WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	3,932,000	100		55,048		41,855		14,217			(13,386)		17,127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821W$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	2,127,000	100		54,026		41,077		19,734			(13,137)		9,265		0001
Purchased Call/S&P 500 INDEX/SPX821W$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	1,312,000	100		27,683		21,048		9,307			(6,732)		5,715		0001
Purchased Call/S&P 500 INDEX/SPX821X$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/10/2023	07/10/2024	1	4,040,000	100		55,348		43,032		23,578			(12,400)		17,818		0001
Purchased Call/S&P 500 INDEX/SPX821X$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	3,014,000	100		41,292		32,217		16,241			(9,138)		13,316		0001
Purchased Call/S&P 500 INDEX/SPX821X$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,700,000	100		76,960		60,257		27,480			(16,822)		16,376		0001
Purchased Call/S&P 500 INDEX/SPX821Y$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	2,129,000	100		44,496		35,226		13,256			(9,535)		9,423		0001
Purchased Call/S&P 500 INDEX/SPX821Y$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/15/2024	1	2,220,000	100		36,186		28,710		9,385			(7,691)		9,877		0001
Purchased Call/S&P 500 INDEX/SPX821Y$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	4,831,000	100		66,668		53,114		10,721			(13,661)		21,568		0001
Purchased Call/S&P 500 INDEX/SPX821Y$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	2,060,000	100		44,908		35,778		11,302			(9,202)		9,197		0001
Purchased Call/S&P 500 INDEX/SPX821Y$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,945,000	100		39,758		31,784		4,849			(8,038)		13,170		0001
Purchased Call/S&P 500 INDEX/SPX821Y$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,207,000	100		39,726		31,759		6,747			(8,032)		9,870		0001
Purchased Call/S&P 500 INDEX/SPX821Y$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	1,967,000	100		55,863		44,660		15,044			(11,295)		8,797		0001
Purchased Call/S&P 500 INDEX/SPX821Z$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	2,613,000	100		56,441		45,277		11,606			(11,257)		11,706		0001
Purchased Call/S&P 500 INDEX/SPX821Z$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	4,887,000	100		66,463		53,760		13,621			(13,111)		21,893		0001
Purchased Call/S&P 500 INDEX/SPX821Z$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	2,274,000	100		49,118		39,730		13,421			(9,689)		10,187		0001
Purchased Call/S&P 500 INDEX/SPX821Z$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	1,838,000	100		39,885		32,351		8,876			(7,780)		8,234		0001
Purchased Call/S&P 500 INDEX/SPX821Z$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,850,000	100		51,590		41,926		6,964			(9,981)		17,335		0001
Purchased Call/S&P 500 INDEX/SPX821Z$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	2,141,000	100		35,969		29,231		6,201			(6,959)		9,640		0001
Purchased Call/S&P 500 INDEX/SPX821Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	2,052,000	100		51,095		41,523		12,574			(9,885)		9,239		0001
Purchased Call/S&P 500 INDEX/SPX821Z$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	2,086,000	100		52,359		42,577		12,791			(10,102)		9,408		0001
Purchased Call/S&P 500 INDEX/SPX9210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,334,000	100		48,080		39,230		8,535			(8,933)		10,545		0001
Purchased Call/S&P 500 INDEX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,814,000	100		38,833		31,792		4,211			(7,109)		12,735		0001
Purchased Call/S&P 500 INDEX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,016,000	100		46,570		38,126		8,951			(8,525)		9,123		0001
Purchased Call/S&P 500 INDEX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/26/2024	1	6,736,000	100		93,630		77,550		8,199			(16,674)		30,534		0001
Purchased Call/S&P 500 INDEX/SPX9211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	2,595,000	100		35,033		29,096		2,255			(6,160)		11,763		0001
Purchased Call/S&P 500 INDEX/SPX9211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	2,771,000	100		37,409		31,122		2,153			(6,524)		12,624		0001
Purchased Call/S&P 500 INDEX/SPX9211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	2,299,000	100		46,900		39,018		5,615			(8,179)		10,473		0001
Purchased Call/S&P 500 INDEX/SPX9211S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	1	2,976,000	100		40,474		33,691		2,339			(7,039)		13,580		0001
Purchased Call/S&P 500 INDEX/SPX9211S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	1	2,282,000	100		52,486		43,690		7,315			(9,128)		10,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9211$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,123,000	100		28,236		23,659		1,801			(4,629)		9,719		0001
Purchased Call/S&P 500 INDEX/SPX9211$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,148,000	100		53,485		44,816		8,962			(8,768)		9,834		0001
Purchased Call/S&P 500 INDEX/SPX9214$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	1	2,079,000	100		43,243		39,679		11,315			(3,663)		9,959		0001
Purchased Call/S&P 500 INDEX/SPX9215$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	4,478,000	100		58,214		54,010		10,397			(4,785)		21,450		0001
Purchased Call/S&P 500 INDEX/SPX9215$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	1,965,000	100		40,872		37,920		11,220			(3,359)		9,413		0001
Purchased Call/S&P 500 INDEX/SPX9215$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	2,945,000	100		38,580		35,893		6,371			(3,074)		14,107		0001
Purchased Call/S&P 500 INDEX/SPX9215$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	1,790,000	100		35,263		32,807		8,791			(2,809)		8,574		0001
Purchased Call/S&P 500 INDEX/SPX9215$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	3,802,000	100		49,806		46,338		8,811			(3,968)		18,212		0001
Purchased Call/S&P 500 INDEX/SPX9215$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	3,431,000	100		44,946		41,859		8,997			(3,532)		16,557		0001
Purchased Call/S&P 500 INDEX/SPX9215$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	2,863,000	100		69,857		65,059		22,438			(5,490)		13,816		0001
Purchased Call/S&P 500 INDEX/SPX9215$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	2,423,000	100		45,068		42,096		13,908			(3,078)		11,710		0001
Purchased Call/S&P 500 INDEX/SPX9215$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	10/05/2023	1	2,250,000	4450		17,365		2,573		70,102			(14,371)		1,317		0001
Purchased Call/S&P 500 INDEX/SPX9216$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	1	4,481,000	100		56,909		54,407		21,794			(2,643)		21,908		0001
Purchased Call/S&P 500 INDEX/SPX9216$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	1	1,968,000	100		42,312		40,452		19,797			(1,965)		9,622		0001
Purchased Call/S&P 500 INDEX/SPX9217$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	1	5,196,000	100		67,548		65,116		19,532			(2,961)		25,404		0001
Purchased Call/S&P 500 INDEX/SPX9217$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	1	2,135,000	100		41,846		40,339		15,043			(1,834)		10,438		0001
Purchased Call/S&P 500 INDEX/SPXA05G$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/12/2023	01/12/2024	1	4,736,000	100		47,834		13,686		3,162			(34,204)		12,640		0001
Purchased Call/S&P 500 INDEX/SPXA05I$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2024	1	1,692,000	100		53,298		21,143		45,600			(32,125)		5,332		0001
Purchased Call/S&P 500 INDEX/SPXA05J$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/28/2023	02/28/2024	1	1,469,000	100		44,364		18,332		33,524			(26,011)		4,724		0001
Purchased Call/S&P 500 INDEX/SPXA05K$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2024	1	3,758,000	100		44,720		19,534		44,899			(25,170)		12,441		0001
Purchased Call/S&P 500 INDEX/SPXA05M$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/22/2024	1	4,459,000	100		45,928		22,071		11,459			(23,973)		15,393		0001
Purchased Call/S&P 500 INDEX/SPXA05M$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2024	1	3,754,000	100		38,666		18,747		20,972			(20,018)		13,071		0001
Purchased Call/S&P 500 INDEX/SPXA05M$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/26/2024	1	6,100,000	100		62,830		30,552		21,994			(32,439)		21,299		0001
Purchased Call/S&P 500 INDEX/SPXA05N$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/28/2023	03/28/2024	1	1,790,000	100		53,700		26,407		49,459			(27,290)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXA05N$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/29/2023	03/28/2024	1	2,173,000	100		23,686		11,680		7,084			(12,005)		7,630		0001
Purchased Call/S&P 500 INDEX/SPXA05N$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/30/2023	03/28/2024	1	4,045,000	100		43,282		21,521		13,559			(21,879)		14,203		0001
Purchased Call/S&P 500 INDEX/SPXA05N$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/31/2023	03/28/2024	1	4,721,000	100		50,987		25,422		9,695			(25,704)		16,577		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05NSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	4,464,000	100		48,658		24,530		17,360			(24,263)		15,847		0001
Purchased Call/S&P 500 INDEX/SPXA05NSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	3,634,000	100		39,611		20,023		20,507			(19,698)		12,936		0001
Purchased Call/S&P 500 INDEX/SPXA05PSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	1	7,209,000	100		81,462		43,777		28,447			(37,941)		26,346		0001
Purchased Call/S&P 500 INDEX/SPXA05PSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	1	5,111,000	100		57,754		31,123		23,551			(26,814)		18,679		0001
Purchased Call/S&P 500 INDEX/SPXA05QSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	5,382,000	100		64,046		35,190		21,325			(28,873)		19,969		0001
Purchased Call/S&P 500 INDEX/SPXA05TSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	5,180,000	100		58,016		36,340		30,547			(21,716)		20,515		0001
Purchased Call/S&P 500 INDEX/SPXA05TSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,045,000	100		30,266		18,958		17,232			(11,329)		8,099		0001
Purchased Call/S&P 500 INDEX/SPXA05TSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	5,782,000	100		68,228		43,280		22,025			(25,235)		22,949		0001
Purchased Call/S&P 500 INDEX/SPXA05TSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	2,015,000	100		31,636		20,068		12,192			(11,701)		7,998		0001
Purchased Call/S&P 500 INDEX/SPXA05USO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	5,087,000	100		60,535		38,401		14,251			(22,390)		20,191		0001
Purchased Call/S&P 500 INDEX/SPXA05US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	4,297,000	100		51,994		33,074		12,159			(19,141)		17,055		0001
Purchased Call/S&P 500 INDEX/SPXA05US3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	4,501,000	100		54,462		34,808		21,494			(19,885)		17,981		0001
Purchased Call/S&P 500 INDEX/SPXA05US4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	5,913,000	100		71,547		45,798		21,137			(26,053)		23,672		0001
Purchased Call/S&P 500 INDEX/SPXA05VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	5,002,000	100		62,025		41,407		7,709			(20,675)		20,449		0001
Purchased Call/S&P 500 INDEX/SPXA05VSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	1	3,519,000	100		45,747		30,879		14,297			(15,081)		14,386		0001
Purchased Call/S&P 500 INDEX/SPXA05VSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	4,384,000	100		56,992		38,623		20,423			(18,635)		18,032		0001
Purchased Call/S&P 500 INDEX/SPXA05VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	4,833,000	100		62,346		42,306		23,747			(20,330)		19,919		0001
Purchased Call/S&P 500 INDEX/SPXA05WS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	3,275,000	100		41,920		28,561		17,761			(13,401)		13,525		0001
Purchased Call/S&P 500 INDEX/SPXA05WSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	3,495,000	100		45,086		30,841		21,471			(14,289)		14,462		0001
Purchased Call/S&P 500 INDEX/SPXA05WSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	2,032,000	100		37,592		25,715		22,086			(11,914)		8,408		0001
Purchased Call/S&P 500 INDEX/SPXA05WSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	3,565,000	100		45,989		31,586		15,636			(14,450)		14,782		0001
Purchased Call/S&P 500 INDEX/SPXA05WSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	2,770,000	100		54,015		37,098		25,925			(16,972)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXA05WSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	5,053,000	100		65,689		45,491		26,308			(20,517)		20,951		0001
Purchased Call/S&P 500 INDEX/SPXA05WSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	2,682,000	100		50,153		34,732		25,675			(15,664)		11,120		0001
Purchased Call/S&P 500 INDEX/SPXA05X$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	1	3,991,000	100		51,484		35,753		28,283			(15,983)		16,548		0001
Purchased Call/S&P 500 INDEX/SPXA05XS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	3,861,000	100		50,193		34,983		27,449			(15,455)		16,104		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05XS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	5,066,000	100		65,858		45,956		33,500			(20,223)		21,172		0001
Purchased Call/S&P 500 INDEX/SPXA05XSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	1	3,615,000	100		47,718		33,691		14,781			(14,081)		15,196		0001
Purchased Call/S&P 500 INDEX/SPXA05XSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1	4,543,000	100		62,239		45,824		8,783			(16,744)		19,500		0001
Purchased Call/S&P 500 INDEX/SPXB051SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	5,058,000	100		64,237		56,472		36,681			(7,898)		23,717		0001
Purchased Call/S&P 500 INDEX/SPXB052SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	6,030,000	100		77,787		69,880		29,185			(8,076)		28,581		0001
Purchased Call/S&P 500 INDEX/SPXB052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	1	3,888,000	100		50,155		46,022		8,458			(4,248)		18,624		0001
Purchased Call/S&P 500 INDEX/SPXB053S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	3,691,000	100		48,352		45,164		11,309			(3,303)		17,838		0001
Purchased Call/S&P 500 INDEX/SPXB053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	6,810,000	100		87,849		83,213		29,407			(5,310)		32,960		0001
Purchased Call/S&P 500 INDEX/SPXB053S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	3,542,000	100		46,046		43,636		16,132			(2,760)		17,218		0001
Purchased Call/S&P 500 INDEX/SPXB053SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	5,003,000	100		65,039		61,644		23,266			(3,888)		24,355		0001
Purchased Call/S&P 500 INDEX/SPXB054S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	4,775,000	100		61,120		59,441		28,586			(1,837)		23,546		0001
Purchased Call/S&P 500 INDEX/SPXB054SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	4,801,000	100		61,453		59,933		36,591			(1,679)		23,707		0001
Purchased Call/S&P 500 INDEX/SPXB055SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	1	3,961,000	100		46,740		46,740		46,478			(128)		19,751		0001
Purchased Call/S&P 500 INDEX/SPXB055SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	1	4,586,000	100		54,115		54,115		53,840			(147)		22,961		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	1	3,771,000	100		44,498		44,498		44,502			(121)		18,907		0001
Purchased Call/S&P 500 INDEX/SPXE00LST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/03/2023	1	3,049,000	100	43,906			242		2			(32,839)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXE00MSO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/05/2022	10/05/2023	1	2,110,000	100	30,806			339		520			(23,041)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXE00MSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/05/2022	10/05/2023	1	1,263,000	100	25,765			284		2,175			(19,271)		739		0001
Purchased Call/S&P 500 INDEX/SPXE00NSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2022	10/10/2023	1	3,439,000	100	50,209			1,245		15,092			(37,554)		2,846		0001
Purchased Call/S&P 500 INDEX/SPXE000S4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2022	10/11/2023	1	2,472,000	100	33,866			933		6,649			(25,330)		2,146		0001
Purchased Call/S&P 500 INDEX/SPXE000S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2022	10/12/2023	1	1,636,000	100	25,849			783		8,387			(19,333)		1,483		0001
Purchased Call/S&P 500 INDEX/SPXE000SS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023	1	4,597,000	100	39,075			1,302		1,460			(29,306)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXE000ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023	1	1,618,000	100	21,843			728		4,464			(16,382)		1,527		0001
Purchased Call/S&P 500 INDEX/SPXE000SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023	1	4,932,000	100	41,922			1,397					(31,442)		4,654		0001
Purchased Call/S&P 500 INDEX/SPXE000SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023	1	1,824,000	100	23,347			778					(17,510)		1,721		0001
Purchased Call/S&P 500 INDEX/SPXE000SW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/16/2023	1	3,660,000	100	30,744			1,270					(22,870)		3,831		0001
Purchased Call/S&P 500 INDEX/SPXE00PSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/17/2022	10/17/2023	1	4,575,000	100	39,345			1,734					(29,428)		4,937		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00RSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/27/2022	10/27/2023	1	4,535,000	100	38,094			2,744					(28,492)		6,167		0001
Purchased Call/S&P 500 INDEX/SPXE00RSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/30/2023	1	1,831,000	100	23,803			1,902					(17,706)		2,625		0001
Purchased Call/S&P 500 INDEX/SPXE00RSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/01/2022	11/01/2023	1	1,680,000	100	27,048			2,310					(20,230)		2,487		0001
Purchased Call/S&P 500 INDEX/SPXE00SS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2022	11/03/2023	1	5,939,000	100	51,669			4,723					(38,646)		9,063		0001
Purchased Call/S&P 500 INDEX/SPXE00SS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2022	11/03/2023	1	1,692,000	100	24,026			2,196		2			(17,970)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXE00SSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2022	11/07/2023	1	2,330,000	100	35,649			3,634		18,943			(26,663)		3,759		0001
Purchased Call/S&P 500 INDEX/SPXE00SSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/08/2022	11/08/2023	1	2,290,000	100	33,205			3,476		25,660			(24,836)		3,743		0001
Purchased Call/S&P 500 INDEX/SPXE00TS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/09/2022	11/09/2023	1	2,040,000	100	27,540			2,984		20,032			(20,598)		3,377		0001
Purchased Call/S&P 500 INDEX/SPXE00TS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/10/2022	11/10/2023	1	1,605,000	100	22,470			2,497		2,972			(16,806)		2,690		0001
Purchased Call/S&P 500 INDEX/SPXE00TSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/17/2022	11/17/2023	1	1,998,000	100	29,371			3,824		973			(21,968)		3,623		0001
Purchased Call/S&P 500 INDEX/SPXE00VS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2022	11/30/2023	1	8,387,000	100	79,677			13,170					(59,594)		17,143		0001
Purchased Call/S&P 500 INDEX/SPXE00VS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2022	11/30/2023	1	2,019,000	100	35,736			5,907					(26,729)		4,127		0001
Purchased Call/S&P 500 INDEX/SPXE00IIS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/07/2022	12/07/2023	1	2,008,000	100	37,750			6,968		15,724			(28,235)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXE00IISB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/08/2022	12/08/2023	1	4,656,000	100	45,163			8,507		4,281			(33,780)		10,122		0001
Purchased Call/S&P 500 INDEX/SPXE00IISC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/08/2022	12/08/2023	1	2,842,000	100	50,872			9,583		29,924			(38,049)		6,178		0001
Purchased Call/S&P 500 INDEX/SPXE00IISK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/08/2023	1	2,074,000	100	33,599			6,346		16,516			(25,199)		4,509		0001
Purchased Call/S&P 500 INDEX/SPXE00IISL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/08/2023	1	2,290,000	100	43,052			8,132		20,824			(32,289)		4,978		0001
Purchased Call/S&P 500 INDEX/SPXE00IISM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/11/2023	1	3,760,000	100	54,896			10,737		23,081			(40,835)		8,350		0001
Purchased Call/S&P 500 INDEX/SPXE00IISN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/11/2023	1	2,811,000	100	55,939			10,941		36,227			(41,611)		6,242		0001
Purchased Call/S&P 500 INDEX/SPXE00XSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/12/2022	12/12/2023	1	2,546,000	100	38,445			7,625		7,793			(28,754)		5,693		0001
Purchased Call/S&P 500 INDEX/SPXE00XSS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2022	12/15/2023	1	2,055,000	100	28,154			5,865		16,226			(21,115)		4,689		0001
Purchased Call/S&P 500 INDEX/SPXE00XST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2022	12/15/2023	1	2,038,000	100	36,684			7,643		25,415			(27,513)		4,650		0001
Purchased Call/S&P 500 INDEX/SPXE00XSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2022	12/18/2023	1	1,841,000	100	26,879			5,776		13,468			(19,994)		4,282		0001
Purchased Call/S&P 500 INDEX/SPXE00XSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2022	12/18/2023	1	1,753,000	100	41,196			8,852		44,058			(30,644)		4,078		0001
Purchased Call/S&P 500 INDEX/SPXE00YSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/19/2022	12/19/2023	1	2,350,000	100	36,425			7,927		19,778			(27,244)		5,501		0001
Purchased Call/S&P 500 INDEX/SPXE00YS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/20/2022	12/20/2023	1	1,828,000	100	26,872			5,922		30,003			(20,098)		4,306		0001
Purchased Call/S&P 500 INDEX/SPXE00YSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	12/22/2023	1	7,134,000	100	67,060			15,275		42,558			(50,157)		17,010		0001
Purchased Call/S&P 500 INDEX/SPXE00YSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	12/22/2023	1	1,720,000	100	24,596			5,602		30,053			(18,396)		4,101		0001
Purchased Call/S&P 500 INDEX/SPXE00YSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	12/22/2023	1	1,446,000	100	33,403			7,608		51,996			(24,983)		3,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF000S5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/28/2022	12/28/2023	1	8,043,000	100	76,409			18,523					(57,149)		19,858		0001
Purchased Call/S&P 500 INDEX/SPXF000S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/28/2022	12/28/2023	1	1,611,000	100	26,582			6,444		8,897			(19,882)		3,978		0001
Purchased Call/S&P 500 INDEX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/29/2022	12/29/2023	1	1,813,000	100	25,563			6,320		11,134			(19,120)		4,501		0001
Purchased Call/S&P 500 INDEX/SPXF000SK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/29/2022	12/29/2023	1	1,603,000	100	32,541			8,045		26,630			(24,339)		3,980		0001
Purchased Call/S&P 500 INDEX/SPXF001S2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/30/2022	12/29/2023	1	1,582,000	100	22,148			5,491		18,407			(16,611)		3,928		0001
Purchased Call/S&P 500 INDEX/SPXF001S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/30/2022	12/29/2023	1	1,700,000	100	37,400			9,272		25,393			(28,050)		4,221		0001
Purchased Call/S&P 500 INDEX/SPXF001S4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/30/2022	01/02/2024	1	3,204,000	100	40,050			10,261		3,945			(29,711)		8,130		0001
Purchased Call/S&P 500 INDEX/SPXF001S5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/30/2022	01/02/2024	1	2,166,000	100	41,804			10,710		21,218			(31,012)		5,496		0001
Purchased Call/S&P 500 INDEX/SPXF001SB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/03/2023	01/03/2024	1	5,192,000	100	49,324			12,773		12,063			(36,486)		13,244		0001
Purchased Call/S&P 500 INDEX/SPXF001SC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/03/2023	01/03/2024	1	1,482,000	100	33,641			8,712		36,681			(24,885)		3,780		0001
Purchased Call/S&P 500 INDEX/SPXF001SD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	01/04/2024	1	1,994,000	100	39,282			10,280		32,259			(28,950)		5,113		0001
Purchased Call/S&P 500 INDEX/SPXF001ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/05/2024	1	2,565,000	100	42,836			11,423		26,733			(31,421)		6,611		0001
Purchased Call/S&P 500 INDEX/SPXF001SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/08/2024	1	2,143,000	100	51,432			14,027		63,679			(37,418)		5,608		0001
Purchased Call/S&P 500 INDEX/SPXF002SD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/09/2023	01/09/2024	1	5,860,000	100	59,186			16,305		24,764			(42,809)		15,413		0001
Purchased Call/S&P 500 INDEX/SPXF003S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/19/2023	01/19/2024	1	2,555,000	100	54,422			16,583		23,789			(37,871)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXF003SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/24/2023	01/24/2024	1	1,724,000	100	29,998			9,503		5,784			(20,464)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXF003S2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/24/2023	01/24/2024	1	2,106,000	100	55,388			17,547		24,495			(37,785)		5,936		0001
Purchased Call/S&P 500 INDEX/SPXF004S5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/25/2023	01/25/2024	1	2,155,000	100	52,582			16,803		40,121			(35,727)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXF004S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/26/2023	01/26/2024	1	2,638,000	100	57,772			18,724		17,704			(39,095)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXF004SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/30/2023	01/30/2024	1	1,755,000	100	40,541			13,514		26,843			(26,990)		5,073		0001
Purchased Call/S&P 500 INDEX/SPXF005S2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	01/31/2024	1	1,740,000	100	33,408			11,228		4,828			(22,150)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXF005SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2023	02/07/2024	1	1,585,000	100	38,199			13,575		19,749			(24,594)		4,730		0001
Purchased Call/S&P 500 INDEX/SPXF005ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/09/2023	02/09/2024	1	2,962,000	100	70,496			25,582		50,055			(45,001)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXF006S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/13/2023	02/13/2024	1	2,276,000	100	49,389			18,368		1,739			(30,987)		6,946		0001
Purchased Call/S&P 500 INDEX/SPXF006SF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/16/2024	1	1,881,000	100	35,551			13,628		8,651			(22,012)		5,804		0001
Purchased Call/S&P 500 INDEX/SPXF006SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/16/2024	1	1,882,000	100	53,072			20,344		23,431			(32,861)		5,807		0001
Purchased Call/S&P 500 INDEX/SPXF006SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/16/2024	1	1,860,000	100	39,990			15,372		10,130			(24,719)		5,739		0001
Purchased Call/S&P 500 INDEX/SPXF006SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/16/2024	1	2,938,000	100	63,461			24,394		17,262			(39,227)		9,065		0001
Purchased Call/S&P 500 INDEX/SPXF006SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/16/2024	1	2,262,000	100	46,371			17,825		11,022			(28,663)		6,979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF006S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/16/2024	1	1,977,000	100		52,786		20,291		20,625			(32,629)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXF006SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/20/2024	1	2,080,000	100		44,928		17,575		25,961			(27,470)		6,510		0001
Purchased Call/S&P 500 INDEX/SPXF007SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/21/2023	02/21/2024	1	2,174,000	100		50,219		19,783		60,059			(30,407)		6,828		0001
Purchased Call/S&P 500 INDEX/SPXF008S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	02/23/2024	1	2,234,000	100		46,467		18,664		25,052			(27,880)		7,065		0001
Purchased Call/S&P 500 INDEX/SPXF008SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/27/2023	02/27/2024	1	2,647,000	100		64,587		26,511		67,784			(38,044)		8,484		0001
Purchased Call/S&P 500 INDEX/SPXF008SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	03/01/2024	1	1,509,000	100		47,383		19,786		60,767			(27,575)		4,885		0001
Purchased Call/S&P 500 INDEX/SPXF009S5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/01/2024	1	1,634,000	100		37,745		15,937		38,798			(21,880)		5,290		0001
Purchased Call/S&P 500 INDEX/SPXF009S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/04/2024	1	1,363,000	100		32,848		14,026		32,396			(18,886)		4,455		0001
Purchased Call/S&P 500 INDEX/SPXF009S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/05/2024	1	2,356,000	100		51,832		22,214		62,769			(29,719)		7,726		0001
Purchased Call/S&P 500 INDEX/SPXF00A5F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2023	03/06/2024	1	1,683,000	100		36,858		15,897		61,663			(20,946)		5,537		0001
Purchased Call/S&P 500 INDEX/SPXF00A5Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/07/2024	1	1,655,000	100		27,473		11,925		36,516			(15,538)		5,462		0001
Purchased Call/S&P 500 INDEX/SPXF00A5R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/07/2024	1	1,512,000	100		45,209		19,624		61,296			(25,569)		4,990		0001
Purchased Call/S&P 500 INDEX/SPXF00A5T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2023	03/08/2024	1	2,095,000	100		51,537		22,512		71,756			(29,007)		6,935		0001
Purchased Call/S&P 500 INDEX/SPXF00A5X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/09/2023	03/08/2024	1	2,322,000	100		49,691		21,886		83,907			(27,909)		7,687		0001
Purchased Call/S&P 500 INDEX/SPXF00BSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/16/2023	03/15/2024	1	5,736,000	100		62,522		28,750		44,100			(33,916)		19,400		0001
Purchased Call/S&P 500 INDEX/SPXF00BSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/16/2023	03/15/2024	1	1,842,000	100		36,656		16,856		36,744			(19,885)		6,230		0001
Purchased Call/S&P 500 INDEX/SPXF00CSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/21/2024	1	2,165,000	100		38,321		18,107		42,842			(20,207)		7,453		0001
Purchased Call/S&P 500 INDEX/SPXF00CSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/21/2024	1	2,030,000	100		55,825		26,379		62,335			(29,438)		6,988		0001
Purchased Call/S&P 500 INDEX/SPXF00DSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	03/27/2024	1	1,445,000	100		32,224		15,758		37,327			(16,464)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXF00ES5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/29/2023	03/28/2024	1	1,748,000	100		35,659		17,584		27,914			(18,074)		6,138		0001
Purchased Call/S&P 500 INDEX/SPXF00ESY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/05/2023	04/05/2024	1	2,024,000	100		53,029		27,243		58,348			(25,790)		7,263		0001
Purchased Call/S&P 500 INDEX/SPXF00FS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/06/2023	04/09/2024	1	2,575,000	100		57,938		30,318		68,951			(27,791)		9,338		0001
Purchased Call/S&P 500 INDEX/SPXF00FSS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2023	04/10/2024	1	2,438,000	100		51,442		27,134		72,409			(24,315)		8,864		0001
Purchased Call/S&P 500 INDEX/SPXF00FSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2023	04/11/2024	1	2,042,000	100		63,710		33,781		67,153			(29,940)		7,444		0001
Purchased Call/S&P 500 INDEX/SPXF00GS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2023	04/12/2024	1	1,453,000	100		37,923		20,380		30,519			(17,663)		5,310		0001
Purchased Call/S&P 500 INDEX/SPXF00GSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	04/17/2024	1	1,711,000	100		54,581		29,840		40,645			(24,755)		6,333		0001
Purchased Call/S&P 500 INDEX/SPXF00HSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/24/2023	04/23/2024	1	2,073,000	100		30,266		17,092		13,252			(13,184)		7,787		0001
Purchased Call/S&P 500 INDEX/SPXF00HSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/24/2023	04/23/2024	1	1,679,000	100		44,158		24,938		31,349			(19,236)		6,307		0001
Purchased Call/S&P 500 INDEX/SPXF00HSO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	04/25/2024	1	1,737,000	100		54,716		31,116		46,041			(23,620)		6,556		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00HSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2023	04/29/2024	1	1,574,000	100		44,544		25,892		29,914			(18,813)		5,998		0001
Purchased Call/S&P 500 INDEX/SPXF00ISH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/02/2023	05/02/2024	1	1,912,000	100		61,184		35,971		54,607			(25,243)		7,337		0001
Purchased Call/S&P 500 INDEX/SPXF00ISX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2023	05/03/2024	1	2,584,000	100		40,569		24,161		38,935			(16,561)		9,939		0001
Purchased Call/S&P 500 INDEX/SPXF00ISY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2023	05/03/2024	1	1,233,000	100		34,277		20,415		39,638			(13,993)		4,743		0001
Purchased Call/S&P 500 INDEX/SPXF00JS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/05/2023	05/03/2024	1	1,409,000	100		33,252		19,859		36,217			(13,520)		5,420		0001
Purchased Call/S&P 500 INDEX/SPXF00JS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/05/2023	05/06/2024	1	3,299,000	100		71,258		42,794		87,621			(28,736)		12,777		0001
Purchased Call/S&P 500 INDEX/SPXF00JS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/05/2023	05/07/2024	1	1,461,000	100		31,558		18,987		32,787			(12,692)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXF00JSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/08/2023	05/08/2024	1	2,112,000	100		46,042		27,827		51,358			(18,241)		8,217		0001
Purchased Call/S&P 500 INDEX/SPXF00JST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/09/2023	05/09/2024	1	2,288,000	100		57,200		34,729		62,879			(22,505)		8,922		0001
Purchased Call/S&P 500 INDEX/SPXF00KS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/12/2023	05/10/2024	1	2,028,000	100		40,357		24,887		37,896			(15,633)		7,926		0001
Purchased Call/S&P 500 INDEX/SPXF00KS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/12/2023	05/14/2024	1	1,405,000	100		39,621		24,600		37,692			(15,181)		5,540		0001
Purchased Call/S&P 500 INDEX/SPXF00KSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2023	05/16/2024	1	1,974,000	100		58,825		36,847		45,053			(22,019)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXF00KSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/18/2023	05/17/2024	1	1,984,000	100		61,107		38,763		43,089			(22,601)		7,875		0001
Purchased Call/S&P 500 INDEX/SPXF00MSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/24/2023	05/24/2024	1	1,946,000	100		54,683		35,454		38,073			(19,273)		7,840		0001
Purchased Call/S&P 500 INDEX/SPXF00PS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/07/2024	1	2,025,000	100		49,005		34,031		43,619			(15,213)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXF00PS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/10/2024	1	2,406,000	100		55,579		38,737		48,173			(17,113)		10,035		0001
Purchased Call/S&P 500 INDEX/SPXF00PS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/11/2024	1	2,053,000	100		42,908		29,941		32,209			(13,175)		8,580		0001
Purchased Call/S&P 500 INDEX/SPXF00PSQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2023	06/12/2024	1	2,136,000	100		49,982		35,015		33,204			(15,022)		8,944		0001
Purchased Call/S&P 500 INDEX/SPXF00QS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/13/2024	1	2,224,000	100		74,059		52,086		38,729			(22,056)		9,331		0001
Purchased Call/S&P 500 INDEX/SPXF00QSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/14/2023	06/14/2024	1	2,013,000	100		49,319		34,821		29,159			(14,553)		8,462		0001
Purchased Call/S&P 500 INDEX/SPXF00QSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/15/2023	06/14/2024	1	2,087,000	100		43,410		30,990		23,835			(12,726)		8,773		0001
Purchased Call/S&P 500 INDEX/SPXF00RS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/14/2024	1	2,241,000	100		37,201		26,631		18,275			(10,833)		9,421		0001
Purchased Call/S&P 500 INDEX/SPXF00RS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/17/2024	1	2,290,000	100		50,838		36,513		24,269			(14,683)		9,682		0001
Purchased Call/S&P 500 INDEX/SPXF00RS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/18/2024	1	2,965,000	100		72,643		52,231		32,005			(20,924)		12,560		0001
Purchased Call/S&P 500 INDEX/SPXF00RS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/18/2024	1	2,069,000	100		43,656		31,389		16,738			(12,575)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXF00RSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2023	06/20/2024	1	2,644,000	100		54,995		39,736		27,054			(15,327)		11,243		0001
Purchased Call/S&P 500 INDEX/SPXF00RSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/21/2023	06/21/2024	1	3,701,000	100		49,593		35,969		13,301			(13,686)		15,768		0001
Purchased Call/S&P 500 INDEX/SPXF00RSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/21/2024	1	6,396,000	100		85,067		62,210		21,709			(23,306)		27,249		0001
Purchased Call/S&P 500 INDEX/SPXF00RSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/21/2024	1	2,152,000	100		43,470		31,790		16,327			(11,910)		9,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00S$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/26/2023	06/26/2024	1	4,065,000	100		53,252		39,353		7,028			(13,968)		17,481		0001
Purchased Call/S&P 500 INDEX/SPXF00S$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/26/2023	06/26/2024	1	1,999,000	100		47,576		35,159		16,084			(12,479)		8,596		0001
Purchased Call/S&P 500 INDEX/SPXF00S$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/27/2023	06/27/2024	1	2,299,000	100		66,901		49,624		30,674			(17,365)		9,905		0001
Purchased Call/S&P 500 INDEX/SPXF00S$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2023	06/28/2024	1	2,936,000	100		40,223		29,946		5,421			(10,331)		12,673		0001
Purchased Call/S&P 500 INDEX/SPXF00S$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2023	06/28/2024	1	2,800,000	100		47,320		35,230		9,279			(12,153)		12,086		0001
Purchased Call/S&P 500 INDEX/SPXF00S$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2023	06/28/2024	1	2,856,000	100		82,538		61,450		32,964			(21,198)		12,327		0001
Purchased Call/S&P 500 INDEX/SPXF00S$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/29/2023	06/28/2024	1	2,943,000	100		54,151		40,651		10,614			(13,797)		12,703		0001
Purchased Call/S&P 500 INDEX/SPXF00T$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/28/2024	1	1,213,000	100		28,020		21,152		7,538			(7,082)		5,236		0001
Purchased Call/S&P 500 INDEX/SPXF00T$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	07/01/2024	1	2,335,000	100		56,507		42,770		16,811			(14,165)		10,134		0001
Purchased Call/S&P 500 INDEX/SPXF00T$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/05/2023	07/05/2024	1	3,266,000	100		44,091		33,674		13,117			(10,481)		14,277		0001
Purchased Call/S&P 500 INDEX/SPXF00T$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/05/2023	07/05/2024	1	2,272,000	100		44,304		33,837		15,385			(10,531)		9,932		0001
Purchased Call/S&P 500 INDEX/SPXF00T$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/05/2023	07/05/2024	1	2,174,000	100		66,524		50,807		39,587			(15,813)		9,504		0001
Purchased Call/S&P 500 INDEX/SPXF00U$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/07/2023	07/08/2024	1	2,121,000	100		51,328		39,733		28,646			(11,888)		9,322		0001
Purchased Call/S&P 500 INDEX/SPXF00U$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/07/2023	07/09/2024	1	2,565,000	100		55,917		43,320		34,979			(12,916)		11,293		0001
Purchased Call/S&P 500 INDEX/SPXF00U$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2023	07/10/2024	1	2,625,000	100		53,550		41,634		33,251			(11,998)		11,577		0001
Purchased Call/S&P 500 INDEX/SPXF00U$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/11/2023	07/11/2024	1	2,196,000	100		52,045		40,607		30,376			(11,518)		9,702		0001
Purchased Call/S&P 500 INDEX/SPXF00U$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	07/12/2024	1	1,662,000	100		40,387		31,884		16,516			(8,741)		7,356		0001
Purchased Call/S&P 500 INDEX/SPXF00X$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/27/2023	07/26/2024	1	1,893,000	100		43,728		36,218		10,870			(7,787)		8,581		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/03/2023	08/02/2024	1	8,558,000	100		112,966		95,755		19,741			(17,951)		39,243		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/07/2023	08/07/2024	1	2,732,000	100		66,934		57,188		27,733			(9,876)		12,629		0001
Purchased Call/S&P 500 INDEX/SPXG000$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2023	08/08/2024	1	2,022,000	100		48,932		41,942		22,662			(7,086)		9,362		0001
Purchased Call/S&P 500 INDEX/SPXG000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2023	08/09/2024	1	5,592,000	100		72,137		62,030		20,631			(10,249)		25,933		0001
Purchased Call/S&P 500 INDEX/SPXG000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/10/2023	08/09/2024	1	7,078,000	100		90,598		78,552		26,702			(12,659)		32,825		0001
Purchased Call/S&P 500 INDEX/SPXG001$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/11/2023	08/09/2024	1	4,873,000	100		60,913		52,960		19,853			(8,367)		22,599		0001
Purchased Call/S&P 500 INDEX/SPXG001$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/11/2023	08/09/2024	1	1,699,000	100		40,436		35,157		17,128			(5,554)		7,879		0001
Purchased Call/S&P 500 INDEX/SPXG001$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/11/2023	08/12/2024	1	3,555,000	100		44,438		38,684		15,694			(6,054)		16,565		0001
Purchased Call/S&P 500 INDEX/SPXG001$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/11/2023	08/12/2024	1	1,282,000	100		27,435		23,883		11,774			(3,738)		5,974		0001
Purchased Call/S&P 500 INDEX/SPXG001$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/11/2023	08/13/2024	1	2,670,000	100		33,375		29,066		12,089			(4,535)		12,461		0001
Purchased Call/S&P 500 INDEX/SPXG001$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/11/2023	08/13/2024	1	2,125,000	100		40,588		35,347		17,028			(5,515)		9,917		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG001$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	4,766,000	100		58,622		51,375		25,917			(7,368)		22,313		0001
Purchased Call/S&P 500 INDEX/SPXG001$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	1,511,000	100		24,932		21,849		11,972			(3,133)		7,074		0001
Purchased Call/S&P 500 INDEX/SPXG002$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	1	6,745,000	100		82,964		73,541		46,684			(10,001)		31,627		0001
Purchased Call/S&P 500 INDEX/SPXG002$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	1	2,029,000	100		41,797		37,050		28,302			(5,039)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXG002$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2023	08/20/2024	1	2,363,000	100		66,164		58,893		63,094			(7,731)		11,149		0001
Purchased Call/S&P 500 INDEX/SPXG003$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2023	08/23/2024	1	1,771,000	100		37,899		34,425		26,237			(3,748)		8,394		0001
Purchased Call/S&P 500 INDEX/SPXG003$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2023	08/27/2024	1	2,181,000	100		46,673		42,442		27,759			(4,566)		10,400		0001
Purchased Call/S&P 500 INDEX/SPXG004$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2023	08/28/2024	1	2,581,000	100		33,295		30,368		14,050			(3,002)		12,326		0001
Purchased Call/S&P 500 INDEX/SPXG006$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/06/2023	09/06/2024	1	1,703,000	100		38,658		36,215		21,782			(2,535)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXG006$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/07/2023	09/06/2024	1	5,489,000	100		70,259		66,367		32,246			(4,427)		26,566		0001
Purchased Call/S&P 500 INDEX/SPXG006$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/07/2023	09/06/2024	1	2,817,000	100		56,903		53,751		32,711			(3,586)		13,634		0001
Purchased Call/S&P 500 INDEX/SPXG006$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/08/2023	09/10/2024	1	2,657,000	100		60,845		57,669		35,809			(3,637)		12,935		0001
Purchased Call/S&P 500 INDEX/SPXG006$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2023	09/11/2024	1	2,289,000	100		29,757		28,286		11,545			(1,545)		11,159		0001
Purchased Call/S&P 500 INDEX/SPXG006$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/11/2023	09/11/2024	1	2,051,000	100		40,200		38,212		19,352			(2,087)		9,999		0001
Purchased Call/S&P 500 INDEX/SPXG007$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/12/2024	1	2,889,000	100		37,557		35,803		17,480			(1,847)		14,105		0001
Purchased Call/S&P 500 INDEX/SPXG007$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/12/2024	1	1,512,000	100		29,484		28,107		16,353			(1,450)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXG008$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	10/06/2023	1	6,720,000	.4450		34,740		10,218		131,209			(24,814)		4,308		0001
Purchased Call/S&P 500 INDEX/SPXG008$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	10/09/2023	1	4,480,000	.4450		23,510		9,404		84,957			(14,694)		3,517		0001
Purchased Call/S&P 500 INDEX/SPXG008$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2023	09/17/2024	1	2,608,000	100		59,723		57,754		38,011			(2,434)		12,824		0001
Purchased Call/S&P 500 INDEX/SPXG009$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2023	09/19/2024	1	2,026,000	100		39,102		38,028		25,001			(1,175)		9,990		0001
Purchased Call/S&P 500 INDEX/SPXG009$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2023	09/20/2024	1	2,216,000	100		50,525		49,276		39,184			(1,380)		10,943		0001
Purchased Call/S&P 500 INDEX/SPXG00A$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	09/20/2024	1	1,581,000	100		32,569		32,027		31,624			(803)		7,807		0001
Purchased Call/S&P 500 INDEX/SPXG00A$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/25/2023	09/25/2024	1	4,450,000	100		52,955		52,373		47,917			(723)		22,128		0001
Purchased Call/S&P 500 INDEX/SPXG00B$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/25/2023	09/25/2024	1	2,952,000	100		53,136		52,552		51,141			(726)		14,679		0001
Purchased Call/S&P 500 INDEX/SPXG00B$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/28/2023	09/27/2024	1	6,198,000	100		72,517		72,517		72,056			(397)		30,905		0001
Purchased Call/S&P 500 INDEX/SPXG00B$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/28/2023	09/27/2024	1	1,772,000	100		34,908		34,908		37,301			(191)		8,836		0001
Purchased Call/S&P 500 INDEX/SPXH13D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	1	1,492,000	100	30,437			252		68			(22,765)		781		0001
Purchased Call/S&P 500 INDEX/SPXH13E$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	1	2,162,000	100	34,592			480		76,332			(25,873)		1,386		0001
Purchased Call/S&P 500 INDEX/SPXH13F$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023	1	1,290,000	100	20,511			682		197			(15,341)		1,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	1	1,785,000	100	33,380			1,113		2,394			(25,035)		1,684		0001
Purchased Call/S&P 500 INDEX/SPXH13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	1	1,463,000	100	25,164			1,040		8,121			(18,718)		1,532		0001
Purchased Call/S&P 500 INDEX/SPXH13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	1	2,387,000	100	30,554			1,431		1,373			(22,852)		2,650		0001
Purchased Call/S&P 500 INDEX/SPXH13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023	1	2,116,000	100	28,778			1,427		249			(21,524)		2,414		0001
Purchased Call/S&P 500 INDEX/SPXH13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	1	2,512,000	100	34,163			1,798		10,814			(25,552)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXH13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	1,452,000	100	18,150			958		26,119			(13,613)		1,699		0001
Purchased Call/S&P 500 INDEX/SPXH13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	2,839,000	100	42,585			2,248		1,852			(31,939)		3,323		0001
Purchased Call/S&P 500 INDEX/SPXH13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	1,955,000	100	24,438			1,481					(18,178)		2,454		0001
Purchased Call/S&P 500 INDEX/SPXH13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	1	1,807,000	100	29,816			1,807					(22,179)		2,268		0001
Purchased Call/S&P 500 INDEX/SPXH13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023	1	1,511,000	100	18,434			1,168					(13,788)		1,937		0001
Purchased Call/S&P 500 INDEX/SPXH13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023	1	1,607,000	100	29,730			1,884					(22,236)		2,060		0001
Purchased Call/S&P 500 INDEX/SPXH13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	1	2,842,000	100	36,378			2,405					(27,208)		3,719		0001
Purchased Call/S&P 500 INDEX/SPXH13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2022	10/26/2023	1	2,467,000	100	33,305			2,294					(24,910)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXH13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	1	1,839,000	100	25,010			1,806					(18,758)		2,501		0001
Purchased Call/S&P 500 INDEX/SPXH13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	1	2,814,000	100	46,150			3,333					(34,612)		3,827		0001
Purchased Call/S&P 500 INDEX/SPXH13IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	1	1,719,000	100	29,395			2,348					(21,866)		2,464		0001
Purchased Call/S&P 500 INDEX/SPXH13ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	1	1,631,000	100	24,954			2,062					(18,664)		2,377		0001
Purchased Call/S&P 500 INDEX/SPXH13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	2,207,000	100	34,871			3,074					(26,081)		3,318		0001
Purchased Call/S&P 500 INDEX/SPXH13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023	1	2,178,000	100	31,581			2,895		2,472			(23,686)		3,324		0001
Purchased Call/S&P 500 INDEX/SPXH13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023	1	1,429,000	100	29,152			3,158		35,353			(21,804)		2,365		0001
Purchased Call/S&P 500 INDEX/SPXH13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	1	1,720,000	100	25,456			2,828		2,518			(19,092)		2,882		0001
Purchased Call/S&P 500 INDEX/SPXH13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	1	1,926,000	100	31,009			3,445		4,385			(23,256)		3,228		0001
Purchased Call/S&P 500 INDEX/SPXH13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	1	2,105,000	100	28,418			3,366					(21,139)		3,654		0001
Purchased Call/S&P 500 INDEX/SPXH13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	1	2,307,000	100	42,910			5,083		517			(31,920)		4,005		0001
Purchased Call/S&P 500 INDEX/SPXH13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	1	3,079,000	100	48,032			6,087		2,991			(35,926)		5,524		0001
Purchased Call/S&P 500 INDEX/SPXH13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	1	1,938,000	100	44,186			5,769		6,290			(33,140)		3,514		0001
Purchased Call/S&P 500 INDEX/SPXH13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	1	1,842,000	100	38,866			5,353		14,639			(28,911)		3,443		0001
Purchased Call/S&P 500 INDEX/SPXH13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	1	3,108,000	100	57,187			8,578					(42,890)		6,032		0001
Purchased Call/S&P 500 INDEX/SPXH13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	1	2,009,000	100	38,774			6,088					(28,843)		4,004		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/05/2022	12/05/2023	1	2,269,000	100	40,615			7,273		2,529			(30,378)		4,824		0001
Purchased Call/S&P 500 INDEX/SPXH13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/06/2022	12/06/2023	1	1,961,000	100	33,925			6,168		38,903			(25,374)		4,201		0001
Purchased Call/S&P 500 INDEX/SPXH13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/14/2022	12/14/2023	1	1,494,000	100	31,374			6,396		5,155			(23,466)		3,386		0001
Purchased Call/S&P 500 INDEX/SPXH13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/27/2022	12/27/2023	1	1,701,000	100	36,912			8,847		30,527			(27,608)		4,176		0001
Purchased Call/S&P 500 INDEX/SPXH13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2023	01/05/2024	1	2,769,000	100	50,396			13,402		58,965			(37,003)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXH13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/06/2023	01/05/2024	1	1,781,000	100	46,128			12,301		43,113			(33,836)		4,591		0001
Purchased Call/S&P 500 INDEX/SPXH13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/09/2023	01/09/2024	1	2,662,000	100	44,455			12,247		42,368			(32,154)		7,002		0001
Purchased Call/S&P 500 INDEX/SPXH13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2023	01/12/2024	1	2,149,000	100	45,774			13,096		17,439			(32,731)		5,736		0001
Purchased Call/S&P 500 INDEX/SPXH13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/13/2023	01/12/2024	1	1,152,000	100	23,616			6,776		1,525			(16,869)		3,075		0001
Purchased Call/S&P 500 INDEX/SPXH13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/13/2023	01/12/2024	1	2,834,000	100	60,648			17,400		14,161			(43,320)		7,564		0001
Purchased Call/S&P 500 INDEX/SPXH13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/13/2023	01/12/2024	1	1,990,000	100	40,795			11,704		5,985			(29,139)		5,311		0001
Purchased Call/S&P 500 INDEX/SPXH13WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/13/2023	01/16/2024	1	3,019,000	100	61,890			18,243		29,353			(43,726)		8,211		0001
Purchased Call/S&P 500 INDEX/SPXH13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2023	01/17/2024	1	1,705,000	100	34,612			10,298		10,591			(24,275)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXH13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/18/2023	01/18/2024	1	1,904,000	100	38,270			11,492		12,981			(26,737)		5,226		0001
Purchased Call/S&P 500 INDEX/SPXH13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/18/2023	01/18/2024	1	1,080,000	100	30,024			9,015		18,210			(20,976)		2,964		0001
Purchased Call/S&P 500 INDEX/SPXH13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	1,738,000	100	27,287			8,338		16,279			(18,966)		4,792		0001
Purchased Call/S&P 500 INDEX/SPXH13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	2,194,000	100	48,049			14,682		41,394			(33,396)		6,050		0001
Purchased Call/S&P 500 INDEX/SPXH13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/19/2024	1	1,334,000	100	26,680			8,152		33,793			(18,544)		3,678		0001
Purchased Call/S&P 500 INDEX/SPXH13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,032,000	100	32,309			10,058		20,709			(22,273)		5,678		0001
Purchased Call/S&P 500 INDEX/SPXH13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,157,000	100	41,199			12,825		32,383			(28,401)		6,027		0001
Purchased Call/S&P 500 INDEX/SPXH13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,112,000	100	52,378			16,305		47,499			(36,108)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXH13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,027,000	100	74,188			23,094		79,161			(51,143)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXI13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/31/2023	03/28/2024	1	1,970,000	100	39,794			19,842		19,045			(20,061)		6,917		0001
Purchased Call/S&P 500 INDEX/SPXI13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/31/2023	04/01/2024	1	1,497,000	100	30,239			15,245		23,771			(15,079)		5,314		0001
Purchased Call/S&P 500 INDEX/SPXI13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/31/2023	04/02/2024	1	1,503,000	100	30,361			15,347		23,773			(15,098)		5,350		0001
Purchased Call/S&P 500 INDEX/SPXI13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/03/2023	04/03/2024	1	2,410,000	100	49,887			25,355		27,890			(24,535)		8,602		0001
Purchased Call/S&P 500 INDEX/SPXI13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/04/2023	04/04/2024	1	2,195,000	100	53,997			27,592		33,826			(26,408)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXI13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/08/2024	1	2,276,000	100	46,658			24,354		52,769			(22,441)		8,232		0001
Purchased Call/S&P 500 INDEX/SPXI13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/12/2023	04/12/2024	1	1,587,000	100	25,709			13,702		21,136			(12,012)		5,800		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13F$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	1,432,000	100		40,382		21,522		38,571			(18,867)		5,233		0001
Purchased Call/S&P 500 INDEX/SPXI13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	1	2,342,000	100		53,866		29,597		32,409			(24,284)		8,690		0001
Purchased Call/S&P 500 INDEX/SPXI13G$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	1,649,000	100		48,646		26,862		35,519			(21,797)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXI13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	2,296,000	100		53,267		38,633		16,724			(14,699)		9,782		0001
Purchased Call/S&P 500 INDEX/SPXI13X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	1	1,635,000	100		45,617		33,553		17,250			(12,305)		7,005		0001
Purchased Call/S&P 500 INDEX/SPXI13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	2,037,000	100		45,425		33,445		14,119			(12,220)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	1	6,883,000	100		83,284		81,900		63,495			(2,054)		33,988		0001
Purchased Call/S&P 500 INDEX/SPX8151$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024	1	1,551,000	4070.56		34,587		11,241		53,453			(23,375)		4,409		0001
Purchased Call/S&P 500 INDEX/SPX8152$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/04/2024	1	2,049,000	4045.64		45,693		19,511		72,893			(26,270)		6,698		0001
Purchased Call/S&P 500 INDEX/SPX8153$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	1	1,671,000	4105.02		37,598		19,476		54,113			(18,232)		5,996		0001
Purchased Call/S&P 500 INDEX/SPX8154$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024	1	1,612,000	4169.48		37,237		21,645		47,613			(15,727)		6,143		0001
Purchased Call/S&P 500 INDEX/SPX8155$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/07/2024	1	1,673,000	4298.86		38,646		26,838		36,136			(11,997)		6,937		0001
Purchased Call/S&P 500 INDEX/SPX8155$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/07/2024	1	717,000	14528.4		16,204		11,253		17,205			(5,030)		2,973		0001
Purchased Call/S&P 500 INDEX/SPX8156$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024	1	1,444,000	4409.59		33,212		23,776		21,090			(9,672)		6,070		0001
Purchased Call/S&P 500 INDEX/SPX8156$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024	1	619,000	15083.9		13,742		9,837		10,251			(4,002)		2,602		0001
Purchased Call/S&P 500 INDEX/SPX8156$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/21/2024	1	1,450,000	4348.33		33,930		24,882		27,288			(9,228)		6,178		0001
Purchased Call/S&P 500 INDEX/SPX8156$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2023	06/28/2024	1	1,674,000	4450.38		39,172		29,570		21,657			(9,901)		7,225		0001
Purchased Call/S&P 500 INDEX/SPX8157$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	1,720,000	4536.34		40,248		32,708		13,817			(7,786)		7,745		0001
Purchased Call/S&P 500 INDEX/SPX8157$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/28/2023	07/26/2024	1	2,023,000	4582.23		47,541		39,485		13,141			(8,359)		9,170		0001
Purchased Call/S&P 500 INDEX/SPX8158$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2023	08/06/2024	1	1,603,000	4478.03		37,831		32,219		19,791			(5,860)		7,398		0001
Purchased Call/S&P 500 INDEX/SPX8215$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	1	1,577,000	105	23,970			66		47,275			(17,831)		584		0001
Purchased Call/S&P 500 INDEX/SPX8215$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	1	1,800,000	100	44,100			613		71,872			(32,984)		1,154		0001
Purchased Call/S&P 500 INDEX/SPX8216$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	1	2,233,000	3639.66	47,116			656		89,161			(35,337)		1,431		0001
Purchased Call/S&P 500 INDEX/SPX8216$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	1	957,000	11039.5	20,097			280		38,212			(15,073)		613		0001
Purchased Call/S&P 500 INDEX/SPX8216$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	1	1,941,000	100	46,584			1,553		77,433			(34,938)		1,832		0001
Purchased Call/S&P 500 INDEX/SPX8216$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023	1	1,269,000	100	30,583			1,264		50,617			(22,750)		1,328		0001
Purchased Call/S&P 500 INDEX/SPX8216$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023	1	1,440,000	105	22,320			922		43,079			(16,603)		1,507		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	1	1,682,000	100	40,873			2,151		67,031			(30,570)		1,969		0001
Purchased Call/S&P 500 INDEX/SPX8217SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	1	1,431,000	100	34,344			1,813		57,029			(25,758)		1,675		0001
Purchased Call/S&P 500 INDEX/SPX8217SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	1	1,335,000	100	32,040			1,691		53,203			(24,030)		1,562		0001
Purchased Call/S&P 500 INDEX/SPX8217SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	1	1,147,000	105	17,549			926		34,283			(13,162)		1,342		0001
Purchased Call/S&P 500 INDEX/SPX8218S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/28/2022	10/27/2023	1	1,291,000	100	34,470			2,489		51,396			(25,852)		1,756		0001
Purchased Call/S&P 500 INDEX/SPX8218SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	1	1,001,000	100	23,423			2,141		39,809			(17,519)		1,528		0001
Purchased Call/S&P 500 INDEX/SPX8218SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	1	1,750,000	3770.55	36,225			3,321		69,596			(27,169)		2,671		0001
Purchased Call/S&P 500 INDEX/SPX8218SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	1	750,000	10857	15,600			1,430		29,827			(11,700)		1,145		0001
Purchased Call/S&P 500 INDEX/SPX8218SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	1	1,029,000	100	24,799			2,459		40,917			(18,447)		1,638		0001
Purchased Call/S&P 500 INDEX/SPX8218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023	1	1,457,000	100	34,968			3,885		57,879			(26,226)		2,442		0001
Purchased Call/S&P 500 INDEX/SPX8218SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023	1	1,216,000	100	29,184			3,243		48,305			(21,888)		2,038		0001
Purchased Call/S&P 500 INDEX/SPX8219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023	1	1,143,000	100	28,004			3,112		45,409			(21,003)		1,915		0001
Purchased Call/S&P 500 INDEX/SPX8219SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	1	1,396,000	3965.34	29,595			3,864		55,258			(22,196)		2,531		0001
Purchased Call/S&P 500 INDEX/SPX8219SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	1	598,000	11677	12,678			1,655		23,733			(9,508)		1,084		0001
Purchased Call/S&P 500 INDEX/SPX821ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	1,694,000	4026.12	36,590			5,489		62,495			(27,443)		3,288		0001
Purchased Call/S&P 500 INDEX/SPX821ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	1	726,000	11756	15,536			2,330		28,782			(11,652)		1,409		0001
Purchased Call/S&P 500 INDEX/SPX821ASW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/21/2023	1	1,085,000	105	17,469			2,503		32,171			(13,321)		2,048		0001
Purchased Call/S&P 500 INDEX/SPX821BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,324,000	100	32,570			5,519		52,377			(24,428)		2,728		0001
Purchased Call/S&P 500 INDEX/SPX821BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,432,000	4071.7	31,218			5,290		52,174			(23,413)		2,951		0001
Purchased Call/S&P 500 INDEX/SPX821BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	614,000	11994.3	13,201			2,237		24,316			(9,901)		1,265		0001
Purchased Call/S&P 500 INDEX/SPX821BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	1,996,000	105	30,339			5,141		56,141			(22,754)		4,113		0001
Purchased Call/S&P 500 INDEX/SPX821BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023	1	1,054,000	100	26,139			4,924		41,688			(19,551)		2,291		0001
Purchased Call/S&P 500 INDEX/SPX821C84	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	1	1,932,000	100	47,914			9,050		76,417			(35,935)		4,200		0001
Purchased Call/S&P 500 INDEX/SPX821C85	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	1	1,674,000	100	41,515			7,842		66,210			(31,136)		3,639		0001
Purchased Call/S&P 500 INDEX/SPX821C86	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	1	1,511,000	105	23,269			4,551		44,604			(17,309)		3,355		0001
Purchased Call/S&P 500 INDEX/SPX821C8V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	1,902,000	3852.36	40,703			8,480		75,104			(30,527)		4,340		0001
Purchased Call/S&P 500 INDEX/SPX821C8W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	1	815,000	11243.7	17,441			3,634		32,209			(13,081)		1,859		0001
Purchased Call/S&P 500 INDEX/SPX821D8B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2022	12/19/2023	1	1,123,000	100	30,096			6,586		44,367			(22,634)		2,629		0001
Purchased Call/S&P 500 INDEX/SPX821D8U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	1,741,000	3844.82	37,083			8,470		68,617			(27,812)		4,151		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821DSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	1	746,000	10985.5	15,741			3,595		29,447			(11,805)		1,779		0001
Purchased Call/S&P 500 INDEX/SPX821ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023	1	1,236,000	105	17,428			4,188		36,556			(13,071)		3,034		0001
Purchased Call/S&P 500 INDEX/SPX821ESQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	1	1,905,000	3839.5	40,767			10,107		75,036			(30,575)		4,730		0001
Purchased Call/S&P 500 INDEX/SPX821ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	1	816,000	10939.8	17,544			4,349		32,176			(13,158)		2,026		0001
Purchased Call/S&P 500 INDEX/SPX821GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	2,195,000	3999.09		47,851		13,729		84,459			(34,179)		5,858		0001
Purchased Call/S&P 500 INDEX/SPX821GS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	941,000	11541.5		20,137		5,778		37,026			(14,384)		2,511		0001
Purchased Call/S&P 500 INDEX/SPX821GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	2,266,000	3972.61		50,305		15,371		86,937			(34,965)		6,248		0001
Purchased Call/S&P 500 INDEX/SPX821GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	971,000	11619		21,362		6,527		38,170			(14,848)		2,677		0001
Purchased Call/S&P 500 INDEX/SPX821HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	665,000	12166.6		14,564		4,733		26,095			(9,842)		1,891		0001
Purchased Call/S&P 500 INDEX/SPX821ISZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	1,830,000	4090.46		40,809		14,850		61,053			(26,010)		5,503		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	784,000	12304.9		17,326		6,305		30,656			(11,043)		2,357		0001
Purchased Call/S&P 500 INDEX/SPX821JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	1,890,000	4079.09		42,147		16,201		65,737			(26,052)		5,832		0001
Purchased Call/S&P 500 INDEX/SPX821KSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	1,530,000	3970.04		33,813		13,619		57,167			(20,251)		4,838		0001
Purchased Call/S&P 500 INDEX/SPX821KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	656,000	11969.7		14,694		5,919		25,622			(8,800)		2,074		0001
Purchased Call/S&P 500 INDEX/SPX821KSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2024	1	878,000	12290.8		19,404		8,285		34,187			(11,156)		2,870		0001
Purchased Call/S&P 500 INDEX/SPX821KSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/05/2024	1	1,130,000	105		16,385		7,022		30,289			(9,395)		3,706		0001
Purchased Call/S&P 500 INDEX/SPX821NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024	1	716,000	13062.6		16,038		8,308		26,648			(7,778)		2,569		0001
Purchased Call/S&P 500 INDEX/SPX821NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,595,000	4105.02		36,047		18,816		51,903			(17,338)		5,769		0001
Purchased Call/S&P 500 INDEX/SPX821NSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	684,000	13062.6		15,390		8,033		25,447			(7,402)		2,474		0001
Purchased Call/S&P 500 INDEX/SPX821NSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,230,000	105		17,343		9,053		26,355			(8,342)		4,449		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2023	04/29/2024	1	691,000	13246		15,755		9,158		25,061			(6,654)		2,633		0001
Purchased Call/S&P 500 INDEX/SPX821PSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	1,943,000	4136.25		44,883		26,955		59,698			(18,100)		7,525		0001
Purchased Call/S&P 500 INDEX/SPX821PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	833,000	13259.1		18,992		11,406		29,883			(7,659)		3,226		0001
Purchased Call/S&P 500 INDEX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/13/2024	1	1,858,000	4124.08		43,291		26,834		58,596			(16,632)		7,310		0001
Purchased Call/S&P 500 INDEX/SPX821RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	1	1,882,000	4191.98		43,851		28,026		52,703			(16,011)		7,518		0001
Purchased Call/S&P 500 INDEX/SPX821RS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	1	1,114,000	105		16,599		10,625		17,230			(6,044)		4,460		0001
Purchased Call/S&P 500 INDEX/SPX821SST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	1,714,000	100		44,735		30,317		41,408			(14,627)		7,050		0001
Purchased Call/S&P 500 INDEX/SPX821SSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	1,001,000	100		26,126		17,728		24,084			(8,519)		4,126		0001
Purchased Call/S&P 500 INDEX/SPX821SSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	1,622,000	105		23,357		15,849		14,155			(7,616)		6,685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821TSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	06/10/2024	1	1,236,000	105		16,810		11,716		10,347			(5,176)		5,155		0001
Purchased Call/S&P 500 INDEX/SPX821US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024	1	1,325,000	105		19,875		14,189		6,806			(5,826)		5,570		0001
Purchased Call/S&P 500 INDEX/SPX821US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	06/18/2024	1	1,262,000	100		31,550		22,685		20,896			(9,088)		5,346		0001
Purchased Call/S&P 500 INDEX/SPX821VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024	1	1,251,000	105		17,389		12,803		8,011			(4,678)		5,370		0001
Purchased Call/S&P 500 INDEX/SPX821XS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	1,925,000	100		50,243		38,924		36,673			(11,605)		8,475		0001
Purchased Call/S&P 500 INDEX/SPX821XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	1,093,000	105		15,083		11,685		6,489			(3,484)		4,812		0001
Purchased Call/S&P 500 INDEX/SPX821ZSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	737,000	15425.7		16,804		13,656		9,297			(3,251)		3,318		0001
Purchased Call/S&P 500 INDEX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	1,050,000	105		14,070		11,519		2,048			(2,576)		4,752		0001
Purchased Call/S&P 500 INDEX/SPX9211S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	867,000	15750.9		19,421		16,130		8,232			(3,415)		3,930		0001
Purchased Call/S&P 500 INDEX/SPX9211SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	1	687,000	15274.9		15,251		12,989		10,685			(2,362)		3,171		0001
Purchased Call/S&P 500 INDEX/SPX9212SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	1	1,077,000	105		14,970		12,749		4,457			(2,319)		4,971		0001
Purchased Call/S&P 500 INDEX/SPX9213S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	1	1,929,000	100		50,926		44,332		30,924			(6,938)		8,988		0001
Purchased Call/S&P 500 INDEX/SPX9213SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2023	08/09/2024	1	1,054,000	105		15,283		13,325		5,141			(1,990)		4,888		0001
Purchased Call/S&P 500 INDEX/SPX9213SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	1,461,000	4369.71		33,895		30,170		26,893			(3,961)		6,893		0001
Purchased Call/S&P 500 INDEX/SPX9213SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	626,000	14694.8		13,960		12,426		13,480			(1,631)		2,954		0001
Purchased Call/S&P 500 INDEX/SPX9214SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	1,010,000	105		15,251		13,575		8,932			(1,782)		4,765		0001
Purchased Call/S&P 500 INDEX/SPX9215SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	1,184,000	105		16,221		15,107		5,252			(1,275)		5,714		0001
Purchased Call/S&P 500 INDEX/SPX9216SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2024	1	1,280,000	105		16,896		15,957		6,074			(1,068)		6,186		0001
Purchased Call/S&P 500 INDEX/SPX9217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2023	09/17/2024	1	1,989,000	100		52,510		50,779		34,195			(2,140)		9,780		0001
Purchased Call/S&P 500 INDEX/SPX9217SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	1	1,287,000	100		33,591		32,576		21,977			(1,101)		6,337		0001
Purchased Call/S&P 500 INDEX/SPX9217SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	1,680,000	4320.06		38,304		37,772		35,443			(842)		8,296		0001
Purchased Call/S&P 500 INDEX/SPX9217SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	720,000	14701.1		16,056		15,833		15,549			(353)		3,555		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	1,796,000	3901.06	37,177			2,685		71,538			(27,883)		2,442		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	1	1,434,000	3901.06	29,684			2,144		57,121			(22,263)		1,950		0001
Purchased Call/S&P 500 INDEX/SPXC173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/24/2023	1	1,000,000	100	25,200			3,770		39,613			(18,797)		1,941		0001
Purchased Call/S&P 500 INDEX/SPXF00MSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/26/2023	05/24/2024	1	1,460,000	100		37,960		24,954		39,783			(13,244)		5,882		0001
Purchased Call/S&P 500 INDEX/SPXF00MSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/26/2023	05/28/2024	1	1,787,000	100		46,462		30,719		49,576			(16,034)		7,260		0001
Purchased Call/S&P 500 INDEX/SPXH13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	1	1,550,000	105	24,180			337		46,426			(18,135)		994		0001
Purchased Call/S&P 500 INDEX/SPXH13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/10/2023	1	1,056,000	105	20,592			513		31,625			(15,487)		874		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/27/2023	1	770,000	11546.2	16,093			1,162		30,661			(12,070)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXH131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/27/2023	1	615,000	11546.2	12,854			928		24,486			(9,640)		836		0001
Purchased Call/S&P 500 INDEX/SPXH13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/17/2023	1	1,958,000	100	47,971			6,263		77,714			(35,978)		3,550		0001
Purchased Call/S&P 500 INDEX/SPXH13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2022	11/28/2023	1	1,131,000	105	16,965			2,711		33,497			(12,689)		2,274		0001
Purchased Call/S&P 500 INDEX/SPXH13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/06/2023	1	1,490,000	105	22,797			4,145		44,147			(17,051)		3,192		0001
Purchased Call/S&P 500 INDEX/SPXH13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2022	12/15/2023	1	1,616,000	100	38,946			8,091		63,867			(29,129)		3,687		0001
Purchased Call/S&P 500 INDEX/SPXH13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2022	12/19/2023	1	1,204,000	105	19,264			4,204		35,661			(14,448)		2,818		0001
Purchased Call/S&P 500 INDEX/SPXH13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2022	12/28/2023	1	1,306,000	105	23,377			5,730		38,619			(17,533)		3,224		0001
Purchased Call/S&P 500 INDEX/SPXH13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/05/2024	1	1,163,000	100	28,377			7,567		45,806			(20,815)		2,998		0001
Purchased Call/S&P 500 INDEX/SPXH13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/05/2024	1	1,852,000	100	45,374			12,100		72,942			(33,283)		4,774		0001
Purchased Call/S&P 500 INDEX/SPXH132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/26/2024	1	1,293,000	105	18,619			6,051		34,764			(12,583)		3,676		0001
Purchased Call/S&P 500 INDEX/SPXI130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2023	02/02/2024	1	1,219,000	100	30,475			10,468		45,392			(20,038)		3,567		0001
Purchased Call/S&P 500 INDEX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/02/2024	1	1,846,000	100	46,519			16,023		70,523			(30,544)		5,401		0001
Purchased Call/S&P 500 INDEX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/02/2024	1	1,166,000	100	29,383			10,121		44,415			(19,293)		3,412		0001
Purchased Call/S&P 500 INDEX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/05/2024	1	1,734,000	105	24,623			8,615		40,603			(16,035)		5,134		0001
Purchased Call/S&P 500 INDEX/SPXI131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/06/2024	1	1,035,000	105	16,353			5,798		25,715			(10,542)		3,077		0001
Purchased Call/S&P 500 INDEX/SPXI132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/13/2023	02/13/2024	1	1,432,000	105	20,764			7,722		33,506			(13,027)		4,371		0001
Purchased Call/S&P 500 INDEX/SPXI133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/16/2024	1	810,000	12358.2	17,982			6,912		31,581			(11,115)		2,499		0001
Purchased Call/S&P 500 INDEX/SPXI133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/20/2024	1	1,132,000	100	28,866			11,292		43,245			(17,649)		3,543		0001
Purchased Call/S&P 500 INDEX/SPXI133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/20/2024	1	1,328,000	105	20,318			7,948		34,092			(12,423)		4,156		0001
Purchased Call/S&P 500 INDEX/SPXI134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/21/2024	1	1,455,000	105	21,534			8,578		40,452			(12,992)		4,569		0001
Purchased Call/S&P 500 INDEX/SPXI134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	1,572,000	100	39,929			16,082		60,882			(23,913)		4,971		0001
Purchased Call/S&P 500 INDEX/SPXI134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	1,003,000	100	23,571			9,494		38,650			(14,116)		3,172		0001
Purchased Call/S&P 500 INDEX/SPXI135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/27/2024	1	1,329,000	105	20,201			8,315		36,992			(11,876)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXI135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2023	03/01/2024	1	1,167,000	100	29,292			12,333		45,125			(17,013)		3,778		0001
Purchased Call/S&P 500 INDEX/SPXI136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2023	03/08/2024	1	1,150,000	105	17,365			7,585		31,477			(9,774)		3,807		0001
Purchased Call/S&P 500 INDEX/SPXI137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/08/2024	1	1,556,000	100	39,367			17,387		60,280			(22,063)		5,151		0001
Purchased Call/S&P 500 INDEX/SPXI137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/11/2024	1	1,589,000	100	40,202			17,941		61,543			(22,346)		5,309		0001
Purchased Call/S&P 500 INDEX/SPXI139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/15/2024	1	1,402,000	100	35,751			16,485		53,626			(19,349)		4,742		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	1	1,631,000	100		41,591		19,363		62,415			(22,325)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXI13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	1,750,000	100		44,800		21,529		65,376			(23,385)		6,041		0001
Purchased Call/S&P 500 INDEX/SPXI13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	1,653,000	100		42,317		20,517		61,818			(21,908)		5,755		0001
Purchased Call/S&P 500 INDEX/SPXI139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024	1	1,001,000	105		16,617		8,171		25,689			(8,445)		3,505		0001
Purchased Call/S&P 500 INDEX/SPXI13C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	1,517,000	100		38,380		19,349		54,038			(19,138)		5,385		0001
Purchased Call/S&P 500 INDEX/SPXI13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,466,000	100		37,090		18,493		52,189			(18,698)		5,147		0001
Purchased Call/S&P 500 INDEX/SPXI13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	1	1,769,000	100		45,640		24,527		61,368			(21,257)		6,465		0001
Purchased Call/S&P 500 INDEX/SPXI13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	1	1,049,000	100		27,169		14,641		36,799			(12,614)		3,834		0001
Purchased Call/S&P 500 INDEX/SPXI13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	1	1,228,000	100		31,805		17,261		42,933			(14,646)		4,522		0001
Purchased Call/S&P 500 INDEX/SPXI13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	1	1,406,000	100		36,415		19,808		48,874			(16,723)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXI13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	1	1,272,000	100		32,563		18,181		44,234			(14,492)		4,731		0001
Purchased Call/S&P 500 INDEX/SPXI13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	1	1,803,000	100		46,517		26,142		62,699			(20,534)		6,756		0001
Purchased Call/S&P 500 INDEX/SPXI13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	1	1,381,000	105		21,544		12,962		27,541			(8,664)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXI13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	1	1,002,000	100		28,457		16,995		35,622			(11,570)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXI13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	796,000	13340.2		18,388		11,397		28,176			(7,064)		3,132		0001
Purchased Call/S&P 500 INDEX/SPXI13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	1	1,104,000	100		28,704		17,701		36,563			(11,119)		4,315		0001
Purchased Call/S&P 500 INDEX/SPXI130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	1	807,000	13803.5		18,642		11,914		25,906			(6,807)		3,224		0001
Purchased Call/S&P 500 INDEX/SPXI13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	1,150,000	105		16,445		11,824		4,347			(4,737)		4,872		0001
Purchased Call/S&P 500 INDEX/SPXI13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	1	622,000	14891.5		14,057		10,309		12,148			(3,823)		2,650		0001
Purchased Call/S&P 500 INDEX/SPXI13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	1,247,000	100		32,173		23,688		25,536			(8,655)		5,353		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	717,000	15179.2		15,846		11,962		11,816			(4,005)		3,095		0001
Purchased Call/S&P 500 INDEX/SPXJ130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/03/2024	1	1,075,000	105		14,405		10,983		3,780			(3,443)		4,682		0001
Purchased Call/S&P 500 INDEX/SPXJ132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	1,402,000	100		36,312		28,747		17,477			(7,781)		6,205		0001
Purchased Call/S&P 500 INDEX/SPXJ133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	1,868,000	100		48,381		38,413		22,335			(10,255)		8,325		0001
Purchased Call/S&P 500 INDEX/SPXJ139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/08/2024	1	1,011,000	105		21,737		18,891		3,785			(2,994)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	1,993,000	100		52,416		47,664		37,099			(5,128)		9,504		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	1,673,000	100		42,996		40,002		22,726			(3,426)		8,014		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	1,921,000	100		51,483		48,766		31,318			(3,112)		9,297		0001
Purchased Call/S&P 500 INDEX/SPXJ131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	1	1,023,000	105		15,140		14,433		6,160			(745)		4,994		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	1,024,000	100		26,112		26,112		24,317			(72)		5,106		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	1,959,000	100		49,955		49,955		46,536			(136)		9,808		0001
Purchased Call/S&P 500 INDEX/SPX8219S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023	1	1,598,738	3862	32,623			3,635		55,496			(24,671)		2,679		0001
Purchased Call/S&P 500 INDEX/SPX8219SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	1	1,559,000	3924.84	31,336			4,091		50,313			(23,502)		2,827		0001
Purchased Call/S&P 500 INDEX/SPX821BSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1	2,361,000	3977.9	48,164			8,161		69,716			(36,123)		4,865		0001
Purchased Call/S&P 500 INDEX/SPX821ESG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/22/2023	1	1,777,691	3823	38,000			8,827		59,601			(28,978)		4,239		0001
Purchased Call/S&P 500 INDEX/SPX821FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/09/2023	01/05/2024	1	1,799,538	4008		39,503		10,563		49,876			(28,889)		4,638		0001
Purchased Call/S&P 500 INDEX/SPX821GS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,981,896	4146		42,666		12,275		43,276			(30,340)		5,290		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/09/2024	1	1,653,328	4218		35,131		13,074		31,163			(22,141)		4,971		0001
Purchased Call/S&P 500 INDEX/SPX92175B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2023	09/10/2024	1	1,883,077	4260		39,272		38,058		34,626			(1,316)		9,167		0001
Purchased Call/S&P 500 INDEX/SPXB17YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/13/2023	1	2,360,491	3372	52,276			1,747		94,163			(39,533)		2,227		0001
Purchased Call/S&P 500 INDEX/SPXB17YSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023	1	2,119,304	3469	43,839			2,320		83,533			(33,153)		2,480		0001
Purchased Call/S&P 500 INDEX/SPXC17HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2023	08/05/2024	1	1,927,899	4323		38,468		33,961		31,005			(4,781)		8,884		0001
Purchased Call/S&P 500 INDEX/SPXE00S8J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/07/2022	10/27/2023	1	1,912,527	3609	42,199			3,117		74,549			(32,543)		2,601		0001
Purchased Call/S&P 500 INDEX/SPXF003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/24/2023	01/19/2024	1	1,793,712	4123		39,241		12,057		40,832			(27,142)		4,946		0001
Purchased Call/S&P 500 INDEX/SPXF0055L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2023	02/02/2024	1	1,903,614	4249		37,650		13,041		32,359			(24,577)		5,570		0001
Purchased Call/S&P 500 INDEX/SPXF008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/23/2024	1	1,743,000	4178.82		37,649		15,164		36,245			(22,548)		5,512		0001
Purchased Call/S&P 500 INDEX/SPXF00F5T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2023	04/05/2024	1	2,145,424	4308		46,752		24,421		34,885			(22,337)		7,699		0001
Purchased Call/S&P 500 INDEX/SPXF00GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/18/2023	04/12/2024	1	1,839,873	4381		39,908		21,626		24,760			(18,291)		6,724		0001
Purchased Call/S&P 500 INDEX/SPXF001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	04/29/2024	1	1,913,412	4359		39,132		22,872		26,535			(16,278)		7,291		0001
Purchased Call/S&P 500 INDEX/SPXF00K5G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2023	05/10/2024	1	1,705,416	4318		35,894		22,258		24,954			(13,660)		6,665		0001
Purchased Call/S&P 500 INDEX/SPXF00XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2023	07/19/2024	1	1,887,708	4390		40,175		32,768		25,423			(7,477)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXG004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/26/2024	1	1,699,272	4227		38,934		35,492		31,981			(3,530)		8,091		0001
Purchased Call/S&P 500 INDEX/SPXH13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/24/2023	1	2,087,013	3938	41,748			6,297		65,068			(31,659)		4,051		0001
Purchased Call/S&P 500 INDEX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/08/2023	1	1,975,835	3936	41,676			7,916		60,793			(31,604)		4,295		0001
Purchased Call/S&P 500 INDEX/SPXH13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/15/2023	1	1,716,014	3813	34,920			7,316		58,392			(26,481)		3,915		0001
Purchased Call/S&P 500 INDEX/SPXH13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	12/29/2023	1	1,662,146	3804		39,666		9,889		55,932			(29,722)		4,127		0001
Purchased Call/S&P 500 INDEX/SPXI130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	01/26/2024	1	1,723,100	4172		38,099		12,592		35,586			(25,541)		4,899		0001
Purchased Call/S&P 500 INDEX/SPXI133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	1,872,000	4274.92		39,686		15,256		30,399			(24,531)		5,776		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI1369S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	2,473,792	4280		54,303		22,992		41,171			(31,288)		8,008		0001
Purchased Call/S&P 500 INDEX/SPXI1378S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	2,186,000	4229.53		47,436		21,170		41,849			(26,368)		7,304		0001
Purchased Call/S&P 500 INDEX/SPXI1395E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	1	2,102,448	4067		47,285		22,075		52,993			(25,201)		7,174		0001
Purchased Call/S&P 500 INDEX/SPXI13B55	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/22/2024	1	1,765,982	4126		39,641		19,103		40,893			(20,534)		6,097		0001
Purchased Call/S&P 500 INDEX/SPXI13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024	1	1,709,404	4306		37,068		18,534		27,846			(18,534)		6,002		0001
Purchased Call/S&P 500 INDEX/SPXI13U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	1	1,993,766	4401		42,482		23,852		25,748			(18,645)		7,416		0001
Purchased Call/S&P 500 INDEX/SPXI13L$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/03/2024	1	2,049,465	4324		46,608		27,913		30,813			(18,721)		7,883		0001
Purchased Call/S&P 500 INDEX/SPXI13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	1	2,129,805	4329		44,708		30,382		30,260			(14,370)		8,760		0001
Purchased Call/S&P 500 INDEX/SPX1408S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	1	1,612,000	279.56		33,046		26,218		11,809			(7,023)		7,172		0001
Purchased Call/S&P 500 INDEX/SPX1408SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2024	1	2,642,000	283.82		34,346		31,232		16,411			(3,360)		12,599		0001
Purchased Call/S&P 500 INDEX/SPX1408SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/04/2024	1	1,729,000	286.18		24,033		22,382		8,325			(1,889)		8,344		0001
Purchased Call/S&P 500 INDEX/SPX1408SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	2,132,000	260.67		126,854		125,092		118,042			(2,788)		10,528		0001
Purchased Call/S&P 500 INDEX/SPX1408SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	1	2,076,000	275.01		49,824		49,140		41,648			(1,083)		10,309		0001
Purchased Call/S&P 500 INDEX/SPX1408SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	1,692,000	278.13		31,471		31,034		24,677			(692)		8,355		0001
Purchased Call/S&P 500 INDEX/SPX150SSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2023	1	1,757,000	244.16	92,945			6,145		121,242			(69,518)		2,299		0001
Purchased Call/S&P 500 INDEX/SPX150SSY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/24/2023	1	2,288,665	244	119,053			7,585		159,306			(89,535)		2,934		0001
Purchased Call/S&P 500 INDEX/SPX150TS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023	1	1,400,047	244	76,064			5,509		98,156			(57,522)		1,904		0001
Purchased Call/S&P 500 INDEX/SPX150TSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	1	2,019,000	243.32	109,026			9,994		149,655			(81,770)		3,081		0001
Purchased Call/S&P 500 INDEX/SPX150TSI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	1	1,995,000	252.08	60,249			5,523		76,692			(45,187)		3,044		0001
Purchased Call/S&P 500 INDEX/SPX150TSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	1	1,658,000	255.49	38,134			3,496		41,725			(28,601)		2,530		0001
Purchased Call/S&P 500 INDEX/SPX150TSQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	1	1,390,618	243	76,486			7,011		105,076			(57,365)		2,122		0001
Purchased Call/S&P 500 INDEX/SPX150TSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/08/2022	11/08/2023	1	1,659,000	244.12	89,254			9,343		118,396			(66,757)		2,711		0001
Purchased Call/S&P 500 INDEX/SPX150US0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/09/2022	11/03/2023	1	1,810,928	243	97,450			9,084		136,846			(74,105)		2,764		0001
Purchased Call/S&P 500 INDEX/SPX150US1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/09/2022	11/07/2023	1	1,781,988	244	91,047			9,410		128,019			(68,473)		2,875		0001
Purchased Call/S&P 500 INDEX/SPX150US3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/10/2022	11/09/2023	1	1,770,892	243	109,604			11,907		135,021			(82,203)		2,931		0001
Purchased Call/S&P 500 INDEX/SPX150US9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/14/2022	11/14/2023	1	1,483,000	245.99	79,044			9,581		95,136			(59,121)		2,604		0001
Purchased Call/S&P 500 INDEX/SPX150USA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/14/2022	11/10/2023	1	1,996,207	245	111,926			12,471		135,337			(84,642)		3,345		0001
Purchased Call/S&P 500 INDEX/SPX150USI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/17/2022	11/16/2023	1	2,600,823	246	138,930			17,752		167,338			(104,197)		4,666		0001
Purchased Call/S&P 500 INDEX/SPX150USQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/21/2022	11/21/2023	1	1,710,000	246.09	93,366			13,118		110,735			(69,833)		3,227		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150V$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/23/2022	11/22/2023	1	1,848,248	246	106,172			15,379		120,400			(79,629)		3,521		0001
Purchased Call/S&P 500 INDEX/SPX150V$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/29/2022	11/29/2023	1	1,473,000	246.31	79,837			12,976		95,807			(59,713)		2,986		0001
Purchased Call/S&P 500 INDEX/SPX150V$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/29/2022	11/28/2023	1	1,847,430	247	95,761			15,343		114,648			(71,820)		3,714		0001
Purchased Call/S&P 500 INDEX/SPX150V$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/01/2022	11/30/2023	1	1,999,624	247	112,437			18,740		124,350			(84,328)		4,087		0001
Purchased Call/S&P 500 INDEX/SPX150V$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/02/2022	12/01/2023	1	1,518,817	248	80,793			13,690		88,433			(60,595)		3,130		0001
Purchased Call/S&P 500 INDEX/SPX150V$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/06/2022	12/05/2023	1	1,696,131	247	87,739			15,754		106,804			(65,805)		3,606		0001
Purchased Call/S&P 500 INDEX/SPX150W$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/09/2022	12/11/2023	1	2,009,000	246.34	108,687			21,258		134,176			(80,849)		4,461		0001
Purchased Call/S&P 500 INDEX/SPX150W$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/09/2022	12/07/2023	1	1,609,326	246	87,959			16,416		108,580			(66,151)		3,473		0001
Purchased Call/S&P 500 INDEX/SPX150W$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/14/2022	12/12/2023	1	1,661,340	247	90,074			17,965		106,651			(67,742)		3,715		0001
Purchased Call/S&P 500 INDEX/SPX150W$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/21/2022	12/19/2023	1	1,558,665	257	38,644			8,457		43,573			(29,063)		3,649		0001
Purchased Call/S&P 500 INDEX/SPX150W$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/21/2022	12/20/2023	1	2,199,857	245	123,572			27,309		162,661			(92,679)		5,182		0001
Purchased Call/S&P 500 INDEX/SPX150W$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/28/2022	12/28/2023	1	1,986,000	245.4	107,641			26,095		151,162			(80,510)		4,903		0001
Purchased Call/S&P 500 INDEX/SPX150X$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/04/2023	01/03/2024	1	1,681,837	246	90,681			23,547		121,226			(67,014)		4,290		0001
Purchased Call/S&P 500 INDEX/SPX150X$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/04/2024	1	2,217,735	246	124,121			32,845		160,069			(91,296)		5,687		0001
Purchased Call/S&P 500 INDEX/SPX150X$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/10/2023	01/09/2024	1	2,590,959	247	139,927			38,654		178,046			(101,101)		6,815		0001
Purchased Call/S&P 500 INDEX/SPX150X$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/12/2023	01/10/2024	1	1,657,660	247	93,753			26,450		113,999			(67,409)		4,381		0001
Purchased Call/S&P 500 INDEX/SPX150Y$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024	1	1,343,000	248.1	72,119			22,450		88,646			(49,717)		3,753		0001
Purchased Call/S&P 500 INDEX/SPX150Y$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024	1	2,035,000	256.16	64,713			20,145		73,547			(44,611)		5,686		0001
Purchased Call/S&P 500 INDEX/SPX150Y$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024	1	2,056,000	257.9	56,746			17,339		61,633			(39,441)		5,669		0001
Purchased Call/S&P 500 INDEX/SPX150Y$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/24/2023	01/23/2024	1	2,159,126	248	121,637			38,306		143,767			(83,208)		6,060		0001
Purchased Call/S&P 500 INDEX/SPX150Y$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2024	1	1,689,258	249	89,437			28,412		105,861			(60,935)		4,762		0001
Purchased Call/S&P 500 INDEX/SPX150Y$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	1	2,141,000	249.71	114,329			37,157		128,479			(77,267)		6,087		0001
Purchased Call/S&P 500 INDEX/SPX150Y$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/25/2024	1	1,910,410	249	106,348			34,363		119,877			(72,070)		5,408		0001
Purchased Call/S&P 500 INDEX/SPX150Y$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/31/2023	01/30/2024	1	1,645,081	249	92,980			31,079		104,403			(61,816)		4,755		0001
Purchased Call/S&P 500 INDEX/SPX150Z$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/01/2023	01/31/2024	1	1,674,506	250	92,342			31,121		99,974			(61,138)		4,860		0001
Purchased Call/S&P 500 INDEX/SPX150Z$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	1,273,000	250.91	68,869			23,722		71,672			(45,219)		3,725		0001
Purchased Call/S&P 500 INDEX/SPX150Z$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	1	2,358,000	262.49	57,064			20,707		47,687			(36,427)		7,090		0001
Purchased Call/S&P 500 INDEX/SPX150Z$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	1	1,436,000	264.12	30,300			10,995		23,627			(19,342)		4,318		0001
Purchased Call/S&P 500 INDEX/SPX161X$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	1	1,826,000	241.31	90,570			499		143,698			(67,741)		828		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161XSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	1	1,992,000	242.88	99,002			818		143,186			(74,048)		1,043		0001
Purchased Call/S&P 500 INDEX/SPX161XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023	1	2,485,000	241.1	127,978			2,828		200,141			(95,199)		1,951		0001
Purchased Call/S&P 500 INDEX/SPX161XSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	1	1,520,000	250.14	41,192			574		64,817			(30,894)		974		0001
Purchased Call/S&P 500 INDEX/SPX161XSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	1	1,567,000	253.03	33,220			463		48,141			(24,915)		1,005		0001
Purchased Call/S&P 500 INDEX/SPX161XSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	1	2,171,294	243	97,834			1,363		155,778			(73,376)		1,392		0001
Purchased Call/S&P 500 INDEX/SPX161XSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	1	1,401,000	250	38,252			533		60,304			(28,689)		898		0001
Purchased Call/S&P 500 INDEX/SPX161XSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/04/2023	1	1,288,241	254	24,662			207		33,767			(18,598)		674		0001
Purchased Call/S&P 500 INDEX/SPX161XSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023	1	1,709,000	252.34	41,016			1,363		59,515			(30,678)		1,613		0001
Purchased Call/S&P 500 INDEX/SPX161XSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	1	1,919,000	240.5	101,131			3,371		160,878			(75,848)		1,811		0001
Purchased Call/S&P 500 INDEX/SPX161XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	1	1,373,000	248.2	42,838			1,428		71,349			(32,128)		1,296		0001
Purchased Call/S&P 500 INDEX/SPX161YSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	1	1,560,000	252.04	35,568			1,186		56,474			(26,676)		1,472		0001
Purchased Call/S&P 500 INDEX/SPX161YS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2022	10/17/2023	1	2,317,758	242	125,136			5,531		180,473			(93,852)		2,501		0001
Purchased Call/S&P 500 INDEX/SPX161YS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023	1	2,441,578	241	138,318			6,496		200,741			(103,739)		2,711		0001
Purchased Call/S&P 500 INDEX/SPX161YS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023	1	1,716,718	252	45,421			2,133		63,557			(34,066)		1,906		0001
Purchased Call/S&P 500 INDEX/SPX161YSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	1	1,572,000	242.81	83,788			5,078		118,078			(62,327)		1,973		0001
Purchased Call/S&P 500 INDEX/SPX161YSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	1	1,659,000	254.46	38,323			2,023		45,914			(28,742)		1,942		0001
Purchased Call/S&P 500 INDEX/SPX161YSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/24/2022	10/20/2023	1	1,585,592	242	90,880			4,810		124,102			(68,726)		1,856		0001
Purchased Call/S&P 500 INDEX/SPX161YSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2022	10/24/2023	1	1,606,910	253	47,020			2,987		54,641			(35,265)		2,060		0001
Purchased Call/S&P 500 INDEX/SPX161YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	1	2,590,000	244.73	135,975			9,820		174,409			(101,981)		3,522		0001
Purchased Call/S&P 500 INDEX/SPX161YSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	1	1,723,000	252.93	52,035			3,758		59,742			(39,026)		2,343		0001
Purchased Call/S&P 500 INDEX/SPX161YSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	1	1,758,000	256.35	40,258			2,908		38,836			(30,194)		2,391		0001
Purchased Call/S&P 500 INDEX/SPX161YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023	1	2,318,000	244.43	123,318			10,192		160,603			(92,235)		3,378		0001
Purchased Call/S&P 500 INDEX/SPX161YSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	1	1,457,000	244.25	77,367			6,607		102,291			(57,866)		2,157		0001
Purchased Call/S&P 500 INDEX/SPX161YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	10/30/2023	1	1,655,130	244	83,449			6,722		117,423			(62,933)		2,373		0001
Purchased Call/S&P 500 INDEX/SPX161YSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	10/27/2023	1	1,553,667	254	38,214			2,783		47,705			(29,060)		2,113		0001
Purchased Call/S&P 500 INDEX/SPX161YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2022	11/02/2023	1	1,502,731	244	75,028			6,669		107,446			(56,271)		2,259		0001
Purchased Call/S&P 500 INDEX/SPX161YSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2023	1	1,565,916	254	39,596			4,191		51,726			(29,697)		2,559		0001
Purchased Call/S&P 500 INDEX/SPX161ZS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	1	2,402,000	246.36	126,585			14,065		150,294			(94,939)		4,025		0001
Purchased Call/S&P 500 INDEX/SPX161ZS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	1	2,144,000	254.37	66,250			7,361		67,962			(49,687)		3,593		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	1	1,839,000	257.96	42,665			4,741		35,928			(31,999)		3,082		0001
Purchased Call/S&P 500 INDEX/SPX161Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	1	1,776,000	245.99	94,483			11,713		112,636			(70,668)		3,152		0001
Purchased Call/S&P 500 INDEX/SPX161Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	11/14/2023	1	1,933,597	257	47,837			5,831		45,053			(35,977)		3,395		0001
Purchased Call/S&P 500 INDEX/SPX161Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	1	2,025,000	246.18	108,945			14,223		130,489			(81,709)		3,672		0001
Purchased Call/S&P 500 INDEX/SPX161Z$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	1	2,585,000	254.18	81,945			10,698		87,007			(61,458)		4,687		0001
Purchased Call/S&P 500 INDEX/SPX161Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	1	2,565,000	257.5	62,843			8,204		57,137			(47,132)		4,651		0001
Purchased Call/S&P 500 INDEX/SPX161Z$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	1	1,408,232	246	76,658			10,008		91,825			(57,493)		2,553		0001
Purchased Call/S&P 500 INDEX/SPX161Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/21/2023	1	2,203,183	256	65,865			9,383		61,616			(49,535)		4,158		0001
Purchased Call/S&P 500 INDEX/SPX161Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	1	1,514,000	247.03	82,362			12,354		93,842			(61,771)		2,939		0001
Purchased Call/S&P 500 INDEX/SPX161Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	1	1,592,000	255.43	49,989			7,498		48,360			(37,492)		3,090		0001
Purchased Call/S&P 500 INDEX/SPX161Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023	1	1,725,000	258.27	43,988			6,907		37,122			(32,721)		3,438		0001
Purchased Call/S&P 500 INDEX/SPX161Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2022	11/22/2023	1	1,431,049	247	73,615			10,723		88,504			(55,980)		2,727		0001
Purchased Call/S&P 500 INDEX/SPX161Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/24/2023	1	1,573,857	258	37,294			5,625		34,495			(28,281)		3,055		0001
Purchased Call/S&P 500 INDEX/SPX161Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2022	12/01/2023	1	1,508,799	261	29,410			4,997		22,009			(22,241)		3,109		0001
Purchased Call/S&P 500 INDEX/SPX161Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/07/2022	12/05/2023	1	1,551,188	258	36,453			6,564		37,067			(27,415)		3,298		0001
Purchased Call/S&P 500 INDEX/SPX161Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2023	1	1,920,461	247	101,101			18,587		123,169			(76,035)		4,114		0001
Purchased Call/S&P 500 INDEX/SPX2500$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/14/2023	02/09/2024	1	1,416,668	250	84,388			30,879		86,307			(53,445)		4,260		0001
Purchased Call/S&P 500 INDEX/SPX2500$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/14/2023	02/13/2024	1	1,796,825	251	102,245			38,130		103,676			(64,043)		5,484		0001
Purchased Call/S&P 500 INDEX/SPX2500$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024	1	1,846,000	250.58	103,376			39,627		110,416			(64,008)		5,696		0001
Purchased Call/S&P 500 INDEX/SPX2500$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/16/2023	02/15/2024	1	1,878,649	251	102,211			39,005		108,828			(63,460)		5,776		0001
Purchased Call/S&P 500 INDEX/SPX2500$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024	1	1,664,775	250	91,524			36,457		104,870			(55,217)		5,228		0001
Purchased Call/S&P 500 INDEX/SPX2500$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/24/2023	02/23/2024	1	1,556,000	248.84	89,159			35,911		105,707			(53,397)		4,921		0001
Purchased Call/S&P 500 INDEX/SPX2501$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/24/2023	02/22/2024	1	1,383,057	249	78,185			31,361		92,741			(46,954)		4,359		0001
Purchased Call/S&P 500 INDEX/SPX2501$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/28/2023	02/27/2024	1	1,657,296	249	94,392			38,852		112,504			(55,494)		5,312		0001
Purchased Call/S&P 500 INDEX/SPX2501$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/28/2023	02/23/2024	1	1,369,371	259	40,377			16,354		44,023			(24,002)		4,330		0001
Purchased Call/S&P 500 INDEX/SPX2501$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/28/2023	02/23/2024	1	1,684,296	263	35,937			14,555		35,513			(21,362)		5,326		0001
Purchased Call/S&P 500 INDEX/SPX2501$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/03/2023	03/05/2024	1	1,690,000	250.35	98,020			42,009		107,449			(56,202)		5,542		0001
Purchased Call/S&P 500 INDEX/SPX2501$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/03/2023	03/01/2024	1	1,565,233	249	97,024			40,966		107,069			(56,242)		5,067		0001
Purchased Call/S&P 500 INDEX/SPX2501$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/08/2023	03/07/2024	1	1,553,801	250	90,028			39,186		101,614			(50,810)		5,128		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2502$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	1,700,000	252.54		89,590		45,533		101,355			(44,061)		6,068		0001
Purchased Call/S&P 500 INDEX/SPX2503$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	1	1,611,000	252.31		82,644		42,810		97,938			(40,077)		5,781		0001
Purchased Call/S&P 500 INDEX/SPX2503$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/09/2024	1	1,255,000	252.31		64,884		33,953		77,055			(31,123)		4,551		0001
Purchased Call/S&P 500 INDEX/SPX2503$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	1	1,612,000	263.66		37,398		19,373		40,789			(18,136)		5,785		0001
Purchased Call/S&P 500 INDEX/SPX2503$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/10/2023	04/05/2024	1	1,482,089	252		79,719		41,525		91,831			(38,203)		5,318		0001
Purchased Call/S&P 500 INDEX/SPX2504$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	1,690,652	253		91,793		51,251		101,721			(40,853)		6,289		0001
Purchased Call/S&P 500 INDEX/SPX2504$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	04/25/2024	1	1,470,348	266		34,763		20,101		32,999			(14,678)		5,550		0001
Purchased Call/S&P 500 INDEX/SPX2504$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/05/2023	05/03/2024	1	1,526,000	253.73		79,810		47,664		90,985			(32,450)		5,870		0001
Purchased Call/S&P 500 INDEX/SPX2504$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/05/2023	05/03/2024	1	1,767,912	252		102,089		60,970		116,759			(41,509)		6,800		0001
Purchased Call/S&P 500 INDEX/SPX2504$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024	1	1,449,000	253.87		75,638		46,131		87,145			(29,552)		5,663		0001
Purchased Call/S&P 500 INDEX/SPX2505$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	1	2,711,000	255.32		145,852		92,778		151,530			(53,693)		10,760		0001
Purchased Call/S&P 500 INDEX/SPX2505$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	1	1,627,000	268.72		34,818		22,148		31,342			(12,818)		6,458		0001
Purchased Call/S&P 500 INDEX/SPX2505$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024	1	1,722,000	255.84		96,604		63,506		94,820			(33,705)		6,938		0001
Purchased Call/S&P 500 INDEX/SPX2505$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/26/2023	05/29/2024	1	1,375,000	255.84		77,963		51,618		76,699			(26,833)		5,598		0001
Purchased Call/S&P 500 INDEX/SPX2505$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024	1	1,535,000	273.75		23,946		15,742		17,864			(8,355)		6,185		0001
Purchased Call/S&P 500 INDEX/SPX2505$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024	1	1,381,577	255		81,311		53,453		80,367			(28,370)		5,566		0001
Purchased Call/S&P 500 INDEX/SPX2506$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/02/2023	05/31/2024	1	2,377,000	257.67		133,112		89,851		118,264			(43,883)		9,717		0001
Purchased Call/S&P 500 INDEX/SPX2506$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/02/2023	06/03/2024	1	1,483,000	271.97		32,329		21,909		22,384			(10,571)		6,100		0001
Purchased Call/S&P 500 INDEX/SPX2506$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/02/2023	05/31/2024	1	1,536,615	256		94,257		63,624		85,198			(31,074)		6,282		0001
Purchased Call/S&P 500 INDEX/SPX2506$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/21/2024	1	2,576,000	259.63		147,862		108,432		119,272			(40,215)		10,975		0001
Purchased Call/S&P 500 INDEX/SPX2506$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/14/2023	07/12/2024	1	3,274,000	263.86		188,910		149,554		119,711			(40,481)		14,491		0001
Purchased Call/S&P 500 INDEX/SPX2507$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/21/2023	07/19/2024	1	2,366,000	264.75		137,938		111,883		82,960			(26,905)		10,599		0001
Purchased Call/S&P 500 INDEX/SPX2507$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/28/2023	07/26/2024	1	3,120,000	266.09		183,144		152,111		101,309			(32,201)		14,143		0001
Purchased Call/S&P 500 INDEX/SPX2507$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2023	08/09/2024	1	2,657,000	263.37		155,169		134,911		110,622			(21,314)		12,322		0001
Purchased Call/S&P 500 INDEX/SPX2507$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2023	08/12/2024	1	2,125,000	278.25		48,450		42,177		26,065			(6,601)		9,902		0001
Purchased Call/S&P 500 INDEX/SPX2507$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/18/2023	08/16/2024	1	2,714,000	261.02		157,955		140,404		134,697			(18,659)		12,726		0001
Purchased Call/S&P 500 INDEX/SPX2507$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/25/2023	08/23/2024	1	2,111,000	262.19		124,971		113,516		99,169			(12,360)		10,006		0001
Purchased Call/S&P 500 INDEX/SPX2507$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/25/2023	08/23/2024	1	1,547,000	276.35		37,592		34,146		24,669			(3,718)		7,332		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	1	2,901,000	257.06	76,006			14,866		81,296			(56,539)		6,442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2022	12/08/2023	1	1,814,894	259	42,876			8,121		39,016			(32,424)		3,945		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2022	12/13/2023	1	1,477,000	247.5	79,020			15,891		93,103			(59,102)		3,325		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/15/2023	1	2,305,000	245.43	120,091			25,019		166,036			(90,068)		5,259		0001
Purchased Call/S&P 500 INDEX/SPX2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/15/2023	1	3,655,000	255.74	92,472			19,265		121,829			(69,354)		8,339		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/14/2023	1	1,906,530	247	90,282			18,610		124,514			(67,898)		4,321		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/12/2023	1	1,828,676	258	38,537			7,772		46,026			(29,143)		4,089		0001
Purchased Call/S&P 500 INDEX/SPX2610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2022	12/19/2023	1	2,103,410	245	113,381			24,743		156,468			(85,036)		4,924		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/26/2023	1	1,314,000	245.51	71,219			16,873		96,535			(52,834)		3,208		0001
Purchased Call/S&P 500 INDEX/SPX2610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/22/2023	1	2,929,000	255.82	77,911			17,796		100,358			(58,434)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/22/2023	1	1,657,290	245	91,882			20,987		124,077			(68,911)		3,951		0001
Purchased Call/S&P 500 INDEX/SPX2610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2022	12/27/2023	1	1,509,000	245.4	82,090			19,674		111,804			(61,399)		3,705		0001
Purchased Call/S&P 500 INDEX/SPX2610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2022	12/22/2023	1	1,506,885	259	30,511			6,989		36,250			(23,137)		3,593		0001
Purchased Call/S&P 500 INDEX/SPX2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	01/02/2024	1	1,634,000	245.64	89,380			22,899		120,972			(66,306)		4,146		0001
Purchased Call/S&P 500 INDEX/SPX2610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	1	1,540,000	254.61	46,046			11,415		60,971			(34,535)		3,824		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	1	2,080,000	257.31	50,128			12,427		63,409			(37,596)		5,164		0001
Purchased Call/S&P 500 INDEX/SPX2610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	1	1,449,715	257	35,890			8,898		45,667			(26,918)		3,599		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/06/2023	01/05/2024	1	1,398,000	246.62	75,352			20,094		98,432			(55,272)		3,603		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/06/2023	01/05/2024	1	1,742,000	255.62	51,912			13,843		64,743			(38,078)		4,490		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2023	01/05/2024	1	1,626,380	256	50,796			13,659		58,529			(37,071)		4,192		0001
Purchased Call/S&P 500 INDEX/SPX2611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1	2,187,000	248.27	117,223			33,632		141,633			(83,731)		5,837		0001
Purchased Call/S&P 500 INDEX/SPX2611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1	1,788,000	256.71	55,070			15,800		61,731			(39,336)		4,772		0001
Purchased Call/S&P 500 INDEX/SPX2611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1	1,497,000	257.95	42,066			12,069		45,730			(30,047)		3,995		0001
Purchased Call/S&P 500 INDEX/SPX2611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1	1,527,000	261.92	30,845			8,850		29,115			(22,032)		4,075		0001
Purchased Call/S&P 500 INDEX/SPX2611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/11/2024	1	1,557,460	248	84,569			24,095		102,363			(60,573)		4,137		0001
Purchased Call/S&P 500 INDEX/SPX2611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2024	1	2,156,204	248	110,263			32,896		143,677			(77,245)		5,892		0001
Purchased Call/S&P 500 INDEX/SPX2611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2023	01/18/2024	1	1,757,548	248	87,886			26,610		117,580			(61,327)		4,824		0001
Purchased Call/S&P 500 INDEX/SPX2611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/20/2023	01/19/2024	1	1,521,000	261.37	31,485			9,620		32,843			(21,884)		4,194		0001
Purchased Call/S&P 500 INDEX/SPX2611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/26/2024	1	1,598,000	259.82	43,306			14,074		43,129			(29,267)		4,543		0001
Purchased Call/S&P 500 INDEX/SPX2611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/26/2024	1	1,610,684	259	46,555			15,130		47,515			(31,463)		4,579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2612S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/02/2024	1	2,065,000	261.7		54,310		18,707		46,930			(35,659)		6,042		0001
Purchased Call/S&P 500 INDEX/SPX2612S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2023	02/02/2024	1	2,139,312	251		114,213		39,450		122,414			(74,666)		6,260		0001
Purchased Call/S&P 500 INDEX/SPX2612S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/08/2023	02/06/2024	1	2,092,856	251		113,647		40,296		121,095			(73,260)		6,221		0001
Purchased Call/S&P 500 INDEX/SPX2612S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	1	1,432,000	250.41		79,333		28,868		86,814			(50,564)		4,306		0001
Purchased Call/S&P 500 INDEX/SPX2612SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	1	1,506,000	258.67		49,397		17,975		49,075			(31,484)		4,528		0001
Purchased Call/S&P 500 INDEX/SPX2612SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	1	1,791,000	264.31		37,790		13,751		31,008			(24,086)		5,385		0001
Purchased Call/S&P 500 INDEX/SPX2612SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/08/2024	1	1,869,967	251		99,809		36,143		108,828			(63,790)		5,601		0001
Purchased Call/S&P 500 INDEX/SPX2612SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	1	1,846,000	250.44		103,745		39,880		113,797			(64,128)		5,696		0001
Purchased Call/S&P 500 INDEX/SPX2612SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	1	1,547,000	260.83		44,244		17,008		42,251			(27,349)		4,773		0001
Purchased Call/S&P 500 INDEX/SPX2612SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	1	1,826,000	264.09		40,355		15,512		34,357			(24,944)		5,634		0001
Purchased Call/S&P 500 INDEX/SPX2612SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	1	1,648,000	267.22		27,686		10,643		20,141			(17,114)		5,085		0001
Purchased Call/S&P 500 INDEX/SPX2613S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/23/2024	1	1,770,000	262.78		39,117		15,755		41,076			(23,427)		5,597		0001
Purchased Call/S&P 500 INDEX/SPX2613S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	02/29/2024	1	1,364,525	249		77,063		32,056		94,615			(44,971)		4,403		0001
Purchased Call/S&P 500 INDEX/SPX2613SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2024	1	2,214,000	262.87		56,014		23,918		53,830			(32,204)		7,237		0001
Purchased Call/S&P 500 INDEX/SPX2613SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/12/2024	1	1,925,000	247.3		109,918		49,221		150,277			(60,933)		6,452		0001
Purchased Call/S&P 500 INDEX/SPX2613SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/11/2024	1	1,549,000	259.17		39,654		17,697		56,244			(22,042)		5,176		0001
Purchased Call/S&P 500 INDEX/SPX2613SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/08/2024	1	1,569,890	249		79,960		35,316		110,738			(44,813)		5,197		0001
Purchased Call/S&P 500 INDEX/SPX2613SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/07/2024	1	1,520,051	263		27,283		12,008		37,275			(15,333)		5,016		0001
Purchased Call/S&P 500 INDEX/SPX2613SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	1	2,287,000	248.49		115,951		53,466		168,509			(62,754)		7,735		0001
Purchased Call/S&P 500 INDEX/SPX2613ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	1	2,395,000	260.67		50,295		23,192		77,371			(27,220)		8,100		0001
Purchased Call/S&P 500 INDEX/SPX2613SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	1	1,669,309	248		87,208		40,213		126,261			(47,198)		5,646		0001
Purchased Call/S&P 500 INDEX/SPX2613SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	1	1,333,078	249		65,365		30,140		95,413			(35,376)		4,509		0001
Purchased Call/S&P 500 INDEX/SPX2613SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	1	1,630,000	249.17		82,967		38,976		116,936			(43,977)		5,595		0001
Purchased Call/S&P 500 INDEX/SPX2614S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2024	1	1,457,000	249.63		74,016		35,991		103,239			(38,215)		5,087		0001
Purchased Call/S&P 500 INDEX/SPX2614S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	1	1,954,873	249		102,560		49,286		142,115			(53,534)		6,749		0001
Purchased Call/S&P 500 INDEX/SPX2614SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/26/2024	1	2,255,545	250		115,984		56,710		156,724			(59,266)		7,876		0001
Purchased Call/S&P 500 INDEX/SPX2614SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2024	1	1,439,979	250		81,301		40,424		100,436			(41,097)		5,056		0001
Purchased Call/S&P 500 INDEX/SPX2614SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2024	1	1,578,472	265		31,138		15,482		35,674			(15,740)		5,542		0001
Purchased Call/S&P 500 INDEX/SPX2614SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/28/2024	1	1,641,000	252.21		86,317		43,038		100,399			(43,515)		5,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/28/2024	1	1,835,761	251		103,710		51,711		120,856			(52,284)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX2614$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/04/2024	1	1,450,669	252		74,028		37,932		91,347			(36,101)		5,192		0001
Purchased Call/S&P 500 INDEX/SPX2615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/05/2024	1	1,897,532	265		39,883		20,659		44,580			(19,340)		6,809		0001
Purchased Call/S&P 500 INDEX/SPX2615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2024	1	1,525,000	264.51		37,973		20,608		39,536			(17,486)		5,616		0001
Purchased Call/S&P 500 INDEX/SPX2615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2024	1	2,034,000	267.8		38,443		20,863		37,395			(17,702)		7,490		0001
Purchased Call/S&P 500 INDEX/SPX2615$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/12/2024	1	2,310,336	253		124,162		66,909		139,967			(57,647)		8,443		0001
Purchased Call/S&P 500 INDEX/SPX2615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2023	04/16/2024	1	1,419,659	253		78,905		43,158		86,713			(35,767)		5,241		0001
Purchased Call/S&P 500 INDEX/SPX2615$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2023	04/18/2024	1	2,331,329	253		130,321		71,802		142,854			(58,555)		8,650		0001
Purchased Call/S&P 500 INDEX/SPX2615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/22/2024	1	1,714,000	265.24		41,136		23,118		42,985			(18,158)		6,423		0001
Purchased Call/S&P 500 INDEX/SPX2615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2023	04/24/2024	1	1,425,000	253.35		76,665		43,387		86,960			(33,305)		5,366		0001
Purchased Call/S&P 500 INDEX/SPX2615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2023	04/25/2024	1	1,422,000	252.07		75,082		42,698		93,701			(32,412)		5,367		0001
Purchased Call/S&P 500 INDEX/SPX2615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2023	04/23/2024	1	1,805,894	253		89,649		50,768		112,139			(38,914)		6,783		0001
Purchased Call/S&P 500 INDEX/SPX2615$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2023	04/19/2024	1	1,791,887	267		31,064		17,441		37,010			(13,633)		6,665		0001
Purchased Call/S&P 500 INDEX/SPX2616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2024	1	1,516,000	254.17		81,106		47,144		89,049			(34,255)		5,777		0001
Purchased Call/S&P 500 INDEX/SPX2616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2024	1	1,841,000	267.51		38,845		22,579		38,103			(16,406)		7,015		0001
Purchased Call/S&P 500 INDEX/SPX2616$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/26/2024	1	2,182,536	253		124,689		72,043		136,695			(53,096)		8,258		0001
Purchased Call/S&P 500 INDEX/SPX2616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2024	1	1,474,000	264.89		36,260		21,776		40,988			(14,623)		5,709		0001
Purchased Call/S&P 500 INDEX/SPX2616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2024	1	2,045,000	268.57		37,015		22,229		39,667			(14,927)		7,920		0001
Purchased Call/S&P 500 INDEX/SPX2616$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/10/2024	1	2,128,000	253.69		111,933		69,025		132,311			(43,359)		8,317		0001
Purchased Call/S&P 500 INDEX/SPX2616$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/13/2024	1	1,482,000	266.88		31,122		19,291		35,528			(11,957)		5,831		0001
Purchased Call/S&P 500 INDEX/SPX2617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/15/2024	1	1,572,813	254		91,981		58,161		97,162			(34,208)		6,215		0001
Purchased Call/S&P 500 INDEX/SPX2617$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2024	1	1,853,454	259		81,642		51,706		84,881			(30,279)		7,340		0001
Purchased Call/S&P 500 INDEX/SPX2617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/17/2024	1	1,821,377	255		101,100		64,133		106,603			(37,393)		7,229		0001
Purchased Call/S&P 500 INDEX/SPX2617$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/17/2024	1	1,466,955	255		74,628		47,870		85,596			(26,816)		5,822		0001
Purchased Call/S&P 500 INDEX/SPX2617$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/23/2024	1	2,329,347	255		120,243		77,843		138,217			(42,497)		9,365		0001
Purchased Call/S&P 500 INDEX/SPX2618$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2023	05/30/2024	1	1,361,546	256		73,576		49,050		77,439			(24,592)		5,555		0001
Purchased Call/S&P 500 INDEX/SPX2619$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/17/2024	1	2,617,000	275.54		58,097		41,727		30,414			(16,780)		11,065		0001
Purchased Call/S&P 500 INDEX/SPX2619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/21/2024	1	1,609,000	278.45		24,940		18,289		13,622			(6,783)		6,855		0001
Purchased Call/S&P 500 INDEX/SPX2619$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/21/2024	1	1,588,000	273.26		37,953		27,832		24,643			(10,322)		6,765		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2619SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	1	1,529,000	279.31		28,439		21,468		12,272			(7,188)		6,600		0001
Purchased Call/S&P 500 INDEX/SPX261AS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	1	1,735,000	278.78		41,814		33,915		17,520			(8,156)		7,772		0001
Purchased Call/S&P 500 INDEX/SPX261AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	1	2,353,000	265.62		139,062		114,230		82,683			(25,077)		10,666		0001
Purchased Call/S&P 500 INDEX/SPX261AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2023	07/24/2024	1	1,410,786	265		85,684		70,299		51,503			(15,536)		6,374		0001
Purchased Call/S&P 500 INDEX/SPX261ASA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	1	1,488,000	280.86		34,819		28,968		12,662			(6,072)		6,779		0001
Purchased Call/S&P 500 INDEX/SPX261ASM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	1	1,693,000	278.18		38,770		32,954		20,342			(6,071)		7,763		0001
Purchased Call/S&P 500 INDEX/SPX261BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	1	1,729,000	273.68		46,337		41,231		36,004			(5,429)		8,145		0001
Purchased Call/S&P 500 INDEX/SPX261BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1	1,573,000	277.9		41,527		37,991		23,150			(3,631)		7,524		0001
Purchased Call/S&P 500 INDEX/SPX261BSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	1	2,185,000	265.15		129,352		118,691		89,289			(10,956)		10,466		0001
Purchased Call/S&P 500 INDEX/SPX261BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	1	1,521,000	265.15		89,739		83,258		62,742			(7,376)		7,286		0001
Purchased Call/S&P 500 INDEX/SPX261BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	1	1,653,000	279.55		40,168		37,409		21,358			(3,157)		7,977		0001
Purchased Call/S&P 500 INDEX/SPX261BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	1	1,591,861	264		93,069		87,913		71,380			(5,865)		7,704		0001
Purchased Call/S&P 500 INDEX/SPX261BSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	1	2,899,000	278.1		71,315		67,583		44,573			(4,275)		14,092		0001
Purchased Call/S&P 500 INDEX/SPX261BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	1	2,551,000	281.01		50,255		47,632		29,664			(3,004)		12,419		0001
Purchased Call/S&P 500 INDEX/SPX261BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	1	1,999,000	264.35		119,140		113,903		89,542			(5,534)		9,773		0001
Purchased Call/S&P 500 INDEX/SPX261BSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	1	2,124,000	263.98		126,378		122,165		97,394			(5,208)		10,385		0001
Purchased Call/S&P 500 INDEX/SPX261C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	1	1,450,000	278.1		36,105		34,915		23,371			(1,472)		7,130		0001
Purchased Call/S&P 500 INDEX/SPX261C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2024	1	1,874,416	265		105,481		102,575		81,864			(3,179)		9,230		0001
Purchased Call/S&P 500 INDEX/SPX261C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	1	2,032,000	262.82		121,920		118,905		101,991			(3,331)		10,034		0001
Purchased Call/S&P 500 INDEX/SPX261C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2024	1	1,795,000	261.2		107,521		106,339		99,829			(1,469)		8,926		0001
Purchased Call/S&P 500 INDEX/SPX261C$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	1	1,758,000	259.67		105,304		104,436		106,817			(1,151)		8,754		0001
Purchased Call/S&P 500 INDEX/SPX261C$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	1	1,919,000	260.16		113,797		113,797		112,281			(313)		9,569		0001
Purchased Call/S&P 500 INDEX/SPX261C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	1	1,979,000	274.08		48,881		48,881		54,923			(133)		9,909		0001
Purchased Call/S&P 500 INDEX/SPX261C$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	1	1,676,000	277.07		32,179		32,179		37,343			(88)		8,357		0001
Purchased Call/S&P 500 INDEX/SPX261C$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/25/2024	1	1,563,672	276		32,340		32,340		37,206			(89)		7,775		0001
Purchased Call/S&P 500 INDEX/SPX8216SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2023	1	1,832,602	251	45,532			1,135		73,074			(34,243)		1,517		0001
Purchased Call/S&P 500 INDEX/SPX821TS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/12/2024	1	1,741,282	259		103,162		72,469		83,468			(30,807)		7,291		0001
Purchased Call/S&P 500 INDEX/SPXA05A$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	1	1,779,000	240.52	91,619			2,524		148,451			(68,526)		1,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05A$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023	1	2,299,005	241	124,871			3,816		187,466			(93,653)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXA05A$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2022	10/19/2023	1	1,494,175	242	79,189			3,959		116,618			(59,392)		1,705		0001
Purchased Call/S&P 500 INDEX/SPXA05A$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	1	2,148,402	253	55,950			2,953		70,815			(41,963)		2,515		0001
Purchased Call/S&P 500 INDEX/SPXA05C$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	2,293,000	247.8	123,134			20,864		136,224			(92,351)		4,725		0001
Purchased Call/S&P 500 INDEX/SPXA05C$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	2,459,000	258.21	65,655			11,125		52,487			(49,241)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXA05T$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/08/2024	1	1,747,782	254	90,826			55,198		104,588			(35,682)		6,800		0001
Purchased Call/S&P 500 INDEX/SPXA05V$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	1	1,470,000	253.85	82,026			53,182		92,169			(28,911)		5,923		0001
Purchased Call/S&P 500 INDEX/SPXA05V$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	2,268,000	255.44	126,781			84,637		131,594			(42,260)		9,272		0001
Purchased Call/S&P 500 INDEX/SPXA05V$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	2,602,000	275.58	42,413			28,780		29,236			(13,830)		10,724		0001
Purchased Call/S&P 500 INDEX/SPXA05W$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	2,247,000	257.8	126,281			86,385		114,252			(40,024)		9,298		0001
Purchased Call/S&P 500 INDEX/SPXA05W$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	1,804,000	257.49	102,287			70,252		93,853			(32,139)		7,480		0001
Purchased Call/S&P 500 INDEX/SPXA05X$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	1	2,580,000	258.21	145,770			101,229		128,119			(45,253)		10,697		0001
Purchased Call/S&P 500 INDEX/SPXA05X$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	1,403,000	273.06	30,305			21,122		21,442			(9,331)		5,852		0001
Purchased Call/S&P 500 INDEX/SPXA05X$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	1	2,312,000	260.43	133,634			96,554		102,834			(37,242)		9,831		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	2,153,000	260.42	125,520			93,105		97,928			(32,580)		9,276		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024	1	1,711,479	259	107,234			79,465		85,087			(27,910)		7,360		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	1,960,000	260.4	114,072			84,927		89,562			(29,297)		8,460		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	1	2,316,000	260.89	136,181			102,230		102,396			(34,698)		9,996		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	3,152,000	262.14	183,131			138,241		127,814			(46,286)		13,605		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	1	2,434,000	261.42	143,606			110,589		106,037			(33,836)		10,640		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	1	2,626,000	262.2	153,884			120,063		110,556			(34,056)		11,602		0001
Purchased Call/S&P 500 INDEX/SPXB050$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	1	1,409,000	263.94	81,440			64,295		52,691			(17,627)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXB050$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	1	2,165,000	265.41	126,003			101,079		74,611			(25,132)		9,699		0001
Purchased Call/S&P 500 INDEX/SPXB050$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	1	1,444,662	265	83,462			67,697		51,340			(16,280)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXB050$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	1	1,451,000	265.61	85,609			70,086		50,368			(15,672)		6,566		0001
Purchased Call/S&P 500 INDEX/SPXB050$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	1	1,417,000	266.04	83,178			69,696		48,905			(13,636)		6,487		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	07/26/2024	1	1,663,591	265		101,843		85,059		60,564			(16,974)		7,541		0001
Purchased Call/S&P 500 INDEX/SPXB051S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	1	2,185,000	263.55		127,386		108,278		90,112			(19,948)		10,019		0001
Purchased Call/S&P 500 INDEX/SPXB051S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	07/31/2024	1	1,486,382	266		75,176		63,837		51,194			(11,837)		6,794		0001
Purchased Call/S&P 500 INDEX/SPXB051SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	3,086,000	261.9		182,383		160,336		147,592			(22,424)		14,470		0001
Purchased Call/S&P 500 INDEX/SPXB052S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/14/2024	1	1,568,671	264		78,150		69,225		65,173			(9,473)		7,332		0001
Purchased Call/S&P 500 INDEX/SPXB052S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/15/2024	1	1,989,171	262		109,900		97,655		94,299			(13,018)		9,313		0001
Purchased Call/S&P 500 INDEX/SPXB052SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	1	1,503,000	264.67		89,128		81,537		62,500			(7,793)		7,189		0001
Purchased Call/S&P 500 INDEX/SPXB052SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	1	2,608,000	265.23		153,090		142,429		104,875			(12,197)		12,493		0001
Purchased Call/S&P 500 INDEX/SPXB053S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	1	2,232,000	263.79		132,134		124,814		100,459			(8,326)		10,803		0001
Purchased Call/S&P 500 INDEX/SPXB053SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	1,821,000	263.79		107,803		102,114		80,988			(6,516)		8,813		0001
Purchased Call/S&P 500 INDEX/SPXB054S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2024	1	2,356,114	264		141,475		135,239		106,227			(6,589)		11,503		0001
Purchased Call/S&P 500 INDEX/SPXB054SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	1,897,000	263.89		113,441		110,324		87,939			(3,409)		9,354		0001
Purchased Call/S&P 500 INDEX/SPXB055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	1	1,656,000	260.41		98,698		98,698		96,563			(541)		8,257		0001
Purchased Call/S&P 500 INDEX/SPXF00A5E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/01/2024	1	1,806,619	262		48,114		20,315		47,776			(27,890)		5,848		0001
Purchased Call/S&P 500 INDEX/SPXF00A5S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/06/2024	1	1,720,755	250		97,637		42,229		114,009			(55,372)		5,661		0001
Purchased Call/S&P 500 INDEX/SPXF00B5R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/14/2024	1	2,552,540	248		128,054		58,206		193,084			(69,816)		8,607		0001
Purchased Call/S&P 500 INDEX/SPXF00GS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/11/2024	1	2,216,109	252		118,591		63,052		142,022			(55,559)		8,078		0001
Purchased Call/S&P 500 INDEX/SPXF00I5L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2023	05/02/2024	1	2,400,522	254		117,506		69,273		144,122			(48,290)		9,212		0001
Purchased Call/S&P 500 INDEX/SPXF00JSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/11/2023	05/09/2024	1	1,513,842	253		78,771		48,356		97,727			(30,729)		5,903		0001
Purchased Call/S&P 500 INDEX/SPXF00QSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/07/2023	06/05/2024	1	1,762,055	258		96,458		66,082		90,099			(30,474)		7,277		0001
Purchased Call/S&P 500 INDEX/SPXF00PSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/07/2024	1	1,610,054	258		91,853		63,787		82,674			(28,515)		6,676		0001
Purchased Call/S&P 500 INDEX/SPXF00QS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/13/2024	1	1,774,000	259.81		101,118		71,116		82,257			(30,114)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXF00QSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/14/2023	06/14/2024	1	1,886,000	259.93		107,502		75,901		87,023			(31,722)		7,928		0001
Purchased Call/S&P 500 INDEX/SPXF00RSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/14/2024	1	1,685,000	260.8		96,719		69,239		73,231			(28,165)		7,083		0001
Purchased Call/S&P 500 INDEX/SPXF00RSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/18/2024	1	1,833,000	260.8		106,131		76,309		80,615			(30,570)		7,765		0001
Purchased Call/S&P 500 INDEX/SPXF00RSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/21/2023	06/21/2024	1	1,789,000	259.96		103,404		74,996		84,055			(28,535)		7,622		0001
Purchased Call/S&P 500 INDEX/SPXF00SSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/27/2023	06/21/2024	1	1,554,810	260		91,312		67,336		72,759			(24,096)		6,624		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00T$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/03/2023	07/03/2024	1	2,046,000	262.33		119,486		90,849		84,824			(29,055)		8,912		0001
Purchased Call/S&P 500 INDEX/SPXF00T$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/05/2023	07/05/2024	1	1,795,000	262.18		105,187		80,335		75,664			(25,003)		7,847		0001
Purchased Call/S&P 500 INDEX/SPXF00U$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/07/2023	07/08/2024	1	2,257,000	261.17		132,486		102,558		102,779			(30,685)		9,919		0001
Purchased Call/S&P 500 INDEX/SPXF00U$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/07/2023	07/05/2024	1	2,126,000	276.58		45,709		35,298		25,866			(10,674)		9,294		0001
Purchased Call/S&P 500 INDEX/SPXF00U$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/07/2023	07/09/2024	1	1,557,000	281.8		21,954		17,008		10,488			(5,071)		6,855		0001
Purchased Call/S&P 500 INDEX/SPXF00U$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/11/2023	07/10/2024	1	1,525,308	261		95,227		74,240		70,595			(21,133)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXF00U$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/12/2023	07/12/2024	1	3,069,000	263.01		177,695		139,129		124,901			(38,840)		13,583		0001
Purchased Call/S&P 500 INDEX/SPXF00V$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2023	07/18/2024	1	1,951,000	265.13		113,353		90,620		69,531			(22,918)		8,725		0001
Purchased Call/S&P 500 INDEX/SPXF00W$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2023	07/17/2024	1	1,477,985	264		90,847		72,577		56,940			(18,418)		6,598		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/02/2023	08/02/2024	1	1,536,000	264.43		89,702		75,409		60,659			(14,460)		7,043		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/07/2023	08/07/2024	1	1,572,000	264.65		91,333		78,035		62,107			(13,475)		7,267		0001
Purchased Call/S&P 500 INDEX/SPXG000$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2023	08/09/2024	1	2,199,000	263.39		128,642		110,618		95,273			(18,277)		10,198		0001
Purchased Call/S&P 500 INDEX/SPXG000$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2023	08/08/2024	1	1,654,980	264		93,474		80,341		68,561			(13,317)		7,663		0001
Purchased Call/S&P 500 INDEX/SPXG003$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/23/2024	1	2,094,000	262.93		122,708		110,235		97,355			(12,740)		9,925		0001
Purchased Call/S&P 500 INDEX/SPXG003$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/22/2024	1	2,169,045	262		133,437		119,836		106,667			(13,892)		10,265		0001
Purchased Call/S&P 500 INDEX/SPXI13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024	1	2,363,427	250		116,065		55,453		162,090			(60,902)		8,136		0001
Purchased Call/S&P 500 INDEX/SPXI13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/20/2024	1	1,861,763	263		33,663		16,034		48,701			(17,712)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXI13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	2,092,000	261.11		46,233		22,482		65,931			(23,870)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXI13B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	1,437,109	263		26,316		12,646		38,285			(13,736)		4,961		0001
Purchased Call/S&P 500 INDEX/SPXI13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	1,865,000	264.82		39,725		20,026		42,622			(19,808)		6,621		0001
Purchased Call/S&P 500 INDEX/SPXI13D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,765,000	271.89		28,946		18,362		22,794			(10,706)		7,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/02/2023	1	1,365,372	598.57	100,148			138		8,397			(37,484)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	2,733,899	601.52	200,093			551		11,758			(74,870)		1,239		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	1	2,836,793	601.52	203,965			281		10,113			(76,173)		1,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2021	10/04/2023	1	1,464,455	594.59	109,834			454		17,901			(41,237)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	1	465,956	595.31	35,087			193		5,489			(13,121)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	1	722,392	599.33	51,940			285		5,393			(19,424)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	1	1,026,376	596.39	76,362			420		10,793			(28,557)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/02/2023	1	370,259	597.49	26,998			37		2,707			(10,138)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	1	1,139,252	601.4	82,725			569		7,097			(30,947)		730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	1	1,959,024	598.45	145,947			1,002		17,351			(54,580)		1,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	1	959,147	597.37	72,924			515		9,554			(28,004)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	2,154,995	603.99	155,116			1,071		9,430			(58,097)		1,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	48,568	599.94	3,667			25		361			(1,373)		31		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	2,027,598	601.03	151,259			1,045		13,178			(56,644)		1,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2023	1	1,807,411	602.62	130,332			1,614		13,097			(48,661)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	1,197,759	599.67	89,473			619		9,205			(33,552)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	276,755	598.58	20,923			145		2,411			(7,846)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	625,288	602.62	41,871			313		3,314			(17,012)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	1	2,536,224	599.67	189,963			2,093		23,397			(70,944)		1,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	1	426,751	598.58	32,348			356		4,373			(12,081)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	1	1,150,604	602.62	83,304			918		7,813			(31,111)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/11/2023	1	2,443,412	599.54	176,903			2,430		25,211			(66,157)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	1	750,062	596.17	56,480			853		10,606			(21,122)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	1	632,012	595.09	48,159			728		9,691			(18,010)		573		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	1	911,123	599.11	66,330			1,002		10,174			(24,806)		826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	1	1,945,333	600.43	141,815			2,338		20,168			(53,035)		1,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	1	3,519,483	597.49	265,369			4,374		46,281			(99,241)		3,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	1	807,010	596.4	61,656			1,016		11,526			(23,057)		762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	1,220,875	607.75	89,002			1,473		6,247			(33,330)		1,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	1,555,226	604.77	117,264			1,941		10,751			(43,914)		1,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	420,197	603.68	32,061			531		3,222			(12,006)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	1,060,759	607.03	80,299			1,331		5,829			(30,112)		1,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	686,508	605.93	52,655			873		4,219			(19,746)		648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2023	1	1,508,935	610.02	110,907			2,438		7,910			(41,363)		1,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	1	79,119	605.93	6,084			126		573			(2,272)		83		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	2,272,817	610.02	166,370			2,758		9,052			(62,389)		2,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	1	1,070,311	607.03	81,237			1,676		7,015			(30,339)		1,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	1	3,035,770	610.02	222,825			4,598		14,976			(83,217)		3,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/18/2023	1	1,140,546	612.09	85,863			2,008		5,191			(32,142)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	1	436,873	615.61	26,570			701		1,493			(10,588)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	1	447,135	611.49	34,474			852		2,270			(12,892)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	1	1,497,846	612.6	114,379			2,845		6,859			(43,011)		1,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	1	922,379	618.08	67,945			1,774		2,625			(25,412)		1,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	1	4,508,970	615.05	343,133			8,955		17,322			(128,322)		5,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	1	1,080,657	613.94	83,211			2,172		4,612			(31,118)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	1,901,269	618.54	139,800			3,698		5,157			(52,855)		2,225		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	100,171	614.39	7,763			203		410			(2,907)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	894,796	615.51	68,452			1,794		3,286			(25,634)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	486,218	614.98	37,342			980		1,881			(14,003)		569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	1	1,098,303	614.98	84,569			2,559		5,047			(31,583)		1,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	373,258	613.87	29,039			762		1,604			(10,890)		437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023	1	1,451,396	618.01	108,274			3,421		5,385			(40,381)		1,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	1	3,130,270	618.01	233,205			7,057		10,950			(87,093)		3,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	986,305	618.01	73,282			1,923		2,827			(27,481)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	1	402,381	613.87	31,386			950		2,035			(11,721)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/25/2023	1	1,371,356	619.06	101,755			3,355		4,986			(38,053)		1,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	1	1,577,436	618.85	117,203			4,025		6,061			(43,831)		2,105		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	1	300,759	614.7	23,399			804		1,633			(8,751)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	1	3,282,301	615.82	252,409			8,668		16,274			(94,394)		4,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	1	777,967	611.39	60,759			2,170		5,697			(22,722)		1,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	1	3,749,597	612.49	289,469			10,338		25,310			(108,253)		5,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	1	1,999,123	615.51	149,903			5,356		10,691			(56,088)		2,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	723,196	617.51	55,975			2,007		3,264			(20,962)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	2,333,149	620.55	174,520			6,259		8,142			(65,355)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	673,308	616.39	52,720			1,891		3,329			(19,743)		916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	1,272,458	619.6	95,307			3,423		4,827			(35,740)		1,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	622,638	616.57	48,192			1,731		3,038			(18,072)		847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/31/2023	1	2,335,343	619.6	175,618			7,237		10,721			(65,497)		3,403		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	218,491	615.45	17,130			615		1,166			(6,424)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	888,626	615.45	69,846			2,786		5,363			(26,085)		1,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	1,620,734	616.57	125,769			5,017		8,997			(46,970)		2,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	3,415,575	619.6	256,510			10,232		14,998			(95,796)		4,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2021	11/01/2023	1	1,518,772	619.91	115,087			4,903		7,103			(43,056)		2,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	1	853,709	621.93	63,857			2,807		3,558			(23,881)		1,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	1	181,298	617.76	14,196			624		1,032			(5,309)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	1	1,438,030	618.88	111,160			4,886		7,541			(41,571)		2,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	1	4,042,320	620.93	313,280			14,201		18,896			(117,158)		6,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	1	1,299,505	623.98	97,463			4,418		4,815			(36,448)		1,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	1	902,431	619.8	70,841			3,211		4,585			(26,493)		1,377		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	2,375,103	618.33	182,645			8,314		13,474			(68,398)		3,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	1,927,944	621.38	143,439			6,529		8,751			(53,716)		2,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	295,066	617.22	22,986			1,046		1,811			(8,608)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	615,062	621.66	45,515			2,075		2,732			(17,068)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	1	1,926,841	618.62	147,789			7,318		11,893			(55,193)		3,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	1,196,370	618.62	91,522			4,172		6,645			(34,321)		1,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	1	656,738	617.5	50,963			2,524		4,370			(19,033)		1,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/07/2023	1	1,198,423	621.66	89,043			4,526		6,216			(33,209)		1,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	1	2,876,769	621.66	213,456			10,570		14,385			(79,718)		4,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	504,389	617.5	39,040			1,779		3,033			(14,640)		770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2023	1	1,099,033	622.31	82,098			4,285		5,642			(30,702)		1,796		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	1	997,858	616.87	77,633			4,165		7,575			(29,033)		1,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	1	1,540,250	617.99	118,445			6,354		10,896			(44,295)		2,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	1	1,403,932	621.03	104,312			5,596		8,150			(39,010)		2,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	1	2,512,899	614.86	198,268			10,939		22,225			(74,147)		4,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	1	1,360,171	619.01	102,557			5,658		9,320			(38,353)		2,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	1	2,922,329	615.97	227,942			12,576		24,179			(85,244)		4,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	1	254,481	614.85	20,053			1,106		2,252			(7,510)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	1	1,039,011	615.96	80,939			4,466		8,602			(30,310)		1,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	1	738,646	618.99	55,620			3,069		5,068			(20,829)		1,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	750,495	622	56,662			3,131		4,215			(21,248)		1,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	459,818	618.95	35,912			1,984		3,147			(13,467)		771		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	1	708,019	617.83	56,075			3,317		5,642			(20,942)		1,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2023	1	1,992,342	622	151,020			9,128		12,666			(56,323)		3,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	1	4,140,402	622	313,883			18,566		25,555			(117,244)		7,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	423,000	617.83	33,417			1,846		3,107			(12,531)		709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	1	749,557	618.95	58,690			3,471		5,585			(21,919)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2023	1	620,201	622.33	47,073			2,910		3,974			(17,604)		1,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	1	1,679,690	617.89	131,545			8,313		14,402			(49,198)		3,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	1	553,664	620.93	42,023			2,655		3,978			(15,715)		993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	1	397,405	616.77	31,554			1,994		3,630			(11,800)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	1	1,158,008	615.38	91,714			5,921		11,702			(34,299)		2,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	1	2,142,073	619.53	161,631			10,441		17,174			(60,457)		3,884		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	1	1,855,029	616.49	145,249			9,377		17,644			(54,319)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	1,053,812	617.86	79,563			5,158		9,314			(29,795)		1,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	827,570	613.72	65,378			4,238		9,164			(24,483)		1,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	1,129,192	614.83	88,077			5,710		11,786			(32,984)		2,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	1	316,666	614.51	23,940			1,554		3,381			(8,977)		574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	1	248,986	610.39	19,745			1,358		3,468			(7,374)		465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	1	2,411,998	611.5	188,618			12,245		30,141			(70,732)		4,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	1	2,253,807	611.5	176,698			12,153		29,738			(65,990)		4,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	1	2,390,984	614.51	181,237			12,465		27,115			(67,685)		4,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2023	1	2,882,363	614.51	219,156			15,357		33,321			(81,761)		5,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2023	1	1,314,946	613.04	100,988			7,213		16,701			(37,767)		2,505		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	1	1,644,684	613.33	130,095			9,318		20,482			(48,719)		3,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	1	256,679	612.22	20,534			1,471		3,375			(7,690)		489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	1	1,636,625	618	126,020			9,386		16,689			(47,128)		3,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	1	6,617,589	614.97	526,098			39,185		78,582			(196,746)		12,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	1	1,798,373	613.86	144,769			10,783		22,546			(54,140)		3,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2023	1	1,285,643	605.45	97,580			7,774		25,424			(36,393)		2,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	1	924,769	602.48	72,409			5,677		20,394			(27,042)		1,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	1	2,848,581	605.45	215,922			16,929		55,644			(80,639)		5,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/24/2023	1	910,075	605.45	68,802			5,132		17,111			(25,801)		1,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2021	11/29/2023	1	146,872	609.11	11,148			903		2,506			(4,169)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/30/2023	1	1,039,225	594.93	79,085			6,518		31,819			(29,576)		2,124		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	5,861,668	585.23	460,141			38,556		250,183			(172,080)		12,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	43,991	583.58	3,519			295		1,971			(1,316)		91		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	701,934	584.34	55,663			4,664		30,759			(20,817)		1,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	381,415	587.52	29,178			2,445		15,187			(10,912)		786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	1	191,837	584.99	15,117			1,267		8,246			(5,653)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	1,800,475	594.79	141,697			11,922		55,642			(53,064)		3,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	1,058,167	597.12	81,161			6,829		30,139			(30,394)		2,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	199,273	593.9	15,842			1,333		6,349			(5,933)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	1	213,059	591.37	16,917			1,489		7,575			(6,318)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	1	150,032	592.02	11,793			994		5,113			(4,422)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	1	348,511	594.58	26,626			2,243		10,895			(9,985)		718		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	1	1,547,000	592.26	121,285			10,219		52,300			(45,482)		3,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/05/2023	1	1,262,481	594.58	96,832			8,646		40,718			(36,114)		2,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	1	3,002,956	594.58	230,026			20,250		96,114			(85,906)		6,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	1	1,486,091	592.26	116,807			10,283		51,344			(43,623)		3,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023	1	530,320	599.82	40,782			3,697		14,277			(15,251)		1,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	1	102,808	602.77	8,173			752		2,489			(3,057)		222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	1	58,202	601.31	4,703			433		1,485			(1,759)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	1	185,286	602.1	14,841			1,366		4,596			(5,550)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	1	1,305,562	605.37	100,920			9,288		28,681			(37,741)		2,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	1	2,649,282	603.01	210,088			19,335		63,566			(78,567)		5,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023	1	1,154,835	606.93	89,038			8,317		24,099			(33,298)		2,511		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023	1	2,788,555	604.56	220,575			20,603		63,646			(82,489)		6,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	1,073,691	605.1	82,782			7,764		24,089			(31,001)		2,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	3,437,091	602.74	271,874			25,500		84,133			(101,813)		7,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023	1	3,607,929	603.4	285,026			27,836		88,626			(106,446)		8,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	1	3,519,057	603.4	276,950			26,012		83,997			(103,856)		7,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023	1	3,269,360	605.77	251,414			24,553		73,686			(93,893)		7,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023	1	1,345,377	605.77	103,594			10,246		30,627			(38,635)		3,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/13/2023	1	2,075,746	606.16	160,059			16,064		47,021			(59,911)		4,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	1	690,119	604.99	53,070			5,395		16,497			(19,847)		1,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	1	2,177,239	602.63	172,002			17,484		56,542			(64,324)		4,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	1	600,076	601.72	47,826			4,861		16,079			(17,886)		1,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	1	461,869	605.94	36,903			3,802		10,700			(13,801)		1,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	1	4,549,671	606.85	359,879			37,075		102,003			(134,585)		10,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	1	2,036,549	609.22	157,018			16,176		41,854			(58,720)		4,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	1	2,100,936	608.39	165,554			17,126		44,413			(61,998)		4,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	1	2,992,487	610.77	229,823			23,775		57,871			(86,065)		6,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	997,191	605.26	78,778			8,161		23,730			(29,542)		2,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	722,116	607.63	55,603			5,760		15,778			(20,851)		1,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,478,647	604.35	118,292			12,692		37,330			(44,177)		3,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	578,363	604.35	46,153			4,781		14,212			(17,308)		1,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,275,620	605.26	101,029			10,839		31,209			(37,730)		2,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,430,826	607.63	110,460			11,851		32,207			(41,252)		3,328		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/19/2023	1	1,462,123	607.63	113,022			12,265		33,230			(42,152)		3,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2021	12/20/2023	1	900,428	604.05	69,333			7,619		23,506			(25,929)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	1	112,617	606.15	8,976			999		2,740			(3,357)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	1	1,879,410	608.77	145,654			16,206		41,744			(54,471)		4,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	1	2,245,503	606.4	178,518			19,863		54,171			(66,761)		5,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	1	1,852,968	611.32	143,605			16,175		37,787			(53,704)		4,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	1	5,138,293	608.94	409,008			46,070		114,062			(152,958)		12,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	1	2,010,483	608.02	161,643			18,207		46,089			(60,450)		4,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	1	129,444	607.23	10,498			1,182		3,050			(3,926)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/26/2023	1	1,646,503	612.86	128,098			15,112		33,005			(47,709)		4,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	491,323	609.56	39,502			4,468		10,644			(14,793)		1,171		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	5,475,163	610.47	435,823			49,293		114,830			(163,209)		13,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	301,693	610.23	24,075			2,723		6,382			(9,016)		719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	1,033,306	612.86	80,081			9,057		19,872			(29,989)		2,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023	1	5,141,421	617.1	400,003			47,803		88,659			(149,590)		12,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2021	12/28/2023	1	743,233	617.16	57,749			6,981		12,929			(21,597)		1,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	4,895,775	615.31	391,172			47,822		91,981			(146,288)		12,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	299,076	615.07	23,956			2,929		5,667			(8,959)		743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	1,149,618	614.39	92,774			11,342		22,319			(34,695)		2,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	295,991	613.58	24,094			2,946		5,913			(9,010)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	1	701,272	617.72	54,629			6,679		12,071			(20,430)		1,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	1,675,739	616.13	133,389			16,375		30,527			(49,952)		4,161		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	148,926	615.2	11,974			1,470		2,805			(4,484)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	787,450	618.54	61,106			7,501		13,133			(22,883)		1,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	226,516	614.4	18,370			2,255		4,390			(6,879)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	1	3,545,284	616.59	275,469			35,190		66,434			(102,736)		8,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	388,959	616.59	30,105			3,701		6,991			(11,290)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	1,262,999	614.19	100,282			12,328		24,740			(37,606)		3,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	191,305	613.26	15,343			1,886		3,872			(5,753)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2024	1	1,276,490	616.63	99,566			12,856		24,127			(37,235)		3,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	255,818	615.38	20,440			2,667		5,090			(7,644)		656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	181,730	617.79	14,139			1,845		3,325			(5,287)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	580,082	613.65	47,219			6,162		12,244			(17,658)		1,487		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	599,011	614.45	48,340			6,308		12,305			(18,078)		1,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	703,489	615.75	55,998			7,307		13,821			(20,942)		1,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	2,982,617	609.17	237,250			31,299		74,377			(88,758)		7,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	554,083	611.19	43,329			5,714		12,943			(16,204)		1,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	1,049,171	608.8	84,248			11,110		26,474			(31,507)		2,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	327,701	607.09	26,806			3,535		8,728			(10,025)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	749,611	607.89	60,793			8,017		19,469			(22,735)		1,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	156,864	608.11	12,831			1,699		4,044			(4,805)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	126,116	607.31	10,405			1,378		3,335			(3,896)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	546,132	609.39	44,073			5,836		13,518			(16,505)		1,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	1,885,419	611.41	148,760			19,698		43,710			(55,708)		4,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	305,998	608.25	25,031			3,319		7,853			(9,386)		789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	415,001	608.25	34,030			4,634		10,905			(12,709)		1,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	2,474,813	611.55	195,758			26,658		58,581			(73,108)		6,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	420,095	611.55	30,837			4,110		9,692			(11,632)		1,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	180,060	609.16	14,621			1,991		4,599			(5,460)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	440,823	607.45	36,368			4,822		11,602			(13,638)		1,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	1	3,313,852	611.55	262,457			36,052		79,101			(97,884)		8,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	58,014	607.45	4,798			653		1,563			(1,792)		152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	679,548	609.16	55,043			7,299		16,941			(20,641)		1,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	2,717,335	609.53	219,017			29,041		66,944			(82,131)		7,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	1,041,952	609.53	84,294			11,479		26,303			(31,480)		2,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	1	2,310,176	610.87	183,197			25,416		56,876			(68,511)		6,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	1,881,180	610.79	152,940			21,428		46,658			(57,195)		4,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	818,998	612.81	62,380			8,816		19,054			(23,514)		2,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	56,830	609.5	4,683			656		1,467			(1,751)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	325,481	608.71	27,047			3,790		8,611			(10,115)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	201,581	610.42	16,449			2,305		5,058			(6,151)		535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	3,102,154	610.71	251,585			35,595		77,760			(94,086)		8,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	865,916	610.34	70,486			9,973		21,956			(26,360)		2,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	777,803	609.42	63,935			9,046		20,290			(23,910)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	685,180	608.63	56,801			8,036		18,311			(21,242)		1,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	810,342	612.73	64,260			9,092		19,062			(24,032)		2,163		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	82,859	610.1	6,761			957		2,117			(2,529)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	122,500	608.13	9,959			1,417		3,336			(3,730)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	959,098	610.51	75,961			10,807		24,279			(28,446)		2,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	50,322	606.42	4,167			593		1,443			(1,560)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	431,719	607.21	35,444			5,042		12,088			(13,273)		1,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	505,231	608.5	40,924			5,822		13,605			(15,325)		1,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	1	4,329,027	608.38	346,755			51,035		120,903			(129,323)		11,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	1,040,698	606.01	85,129			12,128		30,306			(31,923)		2,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	1	1,364,195	608.38	109,408			16,231		38,374			(40,748)		3,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	1,282,680	606.38	104,538			14,893		36,944			(39,202)		3,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	1,649,174	608.38	131,604			18,749		44,727			(49,352)		4,402		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	1,137,648	605.1	94,083			13,403		34,030			(35,281)		3,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2024	1	747,687	602	60,338			9,034		25,660			(22,565)		2,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	1	605,985	599.15	48,782			7,371		22,700			(18,243)		1,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	1	819,632	595.92	68,357			10,329		33,402			(25,564)		2,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	1	5,159,301	597.17	424,611			64,158		203,581			(158,793)		14,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	1	217,654	595.14	18,305			2,766		9,048			(6,845)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	1,071,941	592.61	89,400			13,564		47,746			(33,479)		2,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	328,018	593.51	27,094			4,111		14,287			(10,146)		904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	564,077	591.84	47,439			7,198		25,606			(17,765)		1,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	4,064,092	593.87	334,475			50,748		175,430			(125,256)		11,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	150,789	590.52	12,380			1,924		7,205			(4,623)		421		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	1,842,075	592.48	147,919			22,991		83,960			(55,242)		5,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	1	1,877,516	592.48	150,952			23,638		85,974			(56,298)		5,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	3,597,029	590.52	294,237			44,705		169,574			(110,339)		9,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	1,041,167	590.16	85,792			13,335		50,178			(32,040)		2,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	1,769,229	592.48	141,715			21,531		79,506			(53,143)		4,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	470,222	590.16	38,605			5,865		22,361			(14,477)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	64,654	589.28	5,366			815		3,140			(2,012)		178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	599,485	589.28	49,877			7,753		29,498			(18,627)		1,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	1	753,794	592.24	60,077			9,490		34,892			(22,467)		2,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	1	825,423	588.42	67,437			10,745		42,115			(25,220)		2,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	1	86,161	586.41	7,203			1,148		4,602			(2,694)		244		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	1	460,556	590.37	36,844			5,871		22,458			(13,779)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	1	3,354,232	585.73	274,376			44,096		183,442			(102,609)		9,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	1	1,079,315	584.5	89,583			14,397		60,653			(33,502)		3,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	1	1,438,028	587.67	119,741			19,317		75,291			(44,950)		4,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	1,316,479	583.03	110,979			17,910		76,578			(41,560)		3,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	1,577,759	586.2	128,430			20,726		85,603			(48,095)		4,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	2,472,418	593.92	201,997			33,342		112,158			(75,438)		7,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	1	812,538	593.92	66,466			11,047		37,030			(24,788)		2,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	3,450,971	591.96	288,156			47,564		163,991			(107,615)		9,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	1	632,178	591.96	52,597			8,500		29,643			(19,724)		1,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	1	515,048	593.92	41,976			6,783		23,040			(15,741)		1,464		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	1	1,208,413	597.74	98,486			16,504		50,116			(36,831)		3,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	616,473	598.93	50,243			8,489		24,900			(18,789)		1,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	1,946,737	596.95	162,163			27,398		82,556			(60,645)		5,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	152,435	595.69	12,866			2,174		6,664			(4,811)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	137,814	594.92	11,728			1,982		6,137			(4,386)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	1,504,703	604.27	122,633			20,888		52,868			(45,861)		4,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	344,758	600.22	29,373			5,003		13,434			(10,985)		1,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	767,758	601	64,876			11,050		29,335			(24,262)		2,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	3,309,549	602.27	275,692			46,977		122,440			(103,142)		9,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	226,130	597.01	19,334			3,307		9,588			(7,240)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	1,328,578	601.04	108,811			18,610		50,984			(40,748)		3,887		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	2,190,565	599.06	183,350			31,359		88,330			(68,662)		6,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	893,465	598.11	76,123			13,298		37,484			(28,429)		2,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	180,982	596.07	15,709			2,691		7,862			(5,891)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	72,311	596.85	6,226			1,066		3,083			(2,335)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	550,644	598.11	46,805			8,016		22,765			(17,552)		1,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	2,937,185	600.09	242,746			42,763		117,405			(91,427)		8,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	373,754	596.85	32,292			5,641		16,163			(12,060)		1,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	728,393	600.09	60,602			10,379		28,673			(22,726)		2,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	1	2,498,455	600.09	208,621			36,681		100,372			(77,805)		7,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2024	1	2,123,104	600.25	176,855			31,338		85,363			(66,139)		6,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	2,613,514	600.69	220,632			39,439		104,056			(82,595)		7,829		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	642,243	599.42	55,673			10,108		26,373			(21,168)		1,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	817,112	602.68	68,392			12,213		30,972			(25,577)		2,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	456,460	598.64	39,895			7,124		19,100			(14,919)		1,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	1,579,455	606.99	132,200			23,789		53,569			(49,439)		4,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	366,239	602.92	32,009			5,760		13,773			(11,971)		1,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	1,004,795	603.71	87,116			15,676		37,048			(32,579)		3,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	4,131,210	604.99	353,218			63,560		147,482			(132,094)		12,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	902,858	599.92	77,194			13,948		36,978			(28,908)		2,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	365,859	596.68	32,379			5,850		16,186			(12,125)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	2,546,340	597.94	222,296			40,167		109,356			(83,246)		7,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	4,534,987	595.04	394,090			72,638		212,912			(147,177)		13,790		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	808,261	593.08	71,450			12,928		39,170			(26,794)		2,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	408,420	595.04	35,369			6,400		18,926			(13,263)		1,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	2,173,841	591.83	194,776			35,243		108,353			(73,041)		6,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	105,294	591.05	9,540			1,758		5,404			(3,563)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	1	3,387,228	595.04	294,350			54,584		159,712			(109,778)		10,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	374,146	591.83	32,016			5,921		18,877			(12,005)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	2,918,241	593.08	258,848			47,711		143,204			(96,670)		8,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	1	1,273,063	591.15	110,502			20,643		66,147			(41,325)		3,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/15/2024	1	2,037,049	595.08	176,205			33,159		96,777			(65,896)		6,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	986,317	587.56	87,289			16,638		55,775			(32,688)		3,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	104,646	586.79	9,334			1,779		6,013			(3,496)		323		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	1,363,157	588.8	119,004			22,683		75,105			(44,565)		4,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	622,981	590.75	53,265			10,153		32,928			(19,947)		1,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	424,871	591.94	34,032			6,918		21,695			(13,593)		1,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	1,032,752	595.93	82,664			15,756		48,270			(30,957)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	516,007	592.72	42,749			8,148		25,904			(16,009)		1,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	5,257,971	593.97	429,949			81,952		256,779			(161,010)		16,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	1	973,845	589.5	83,264			16,355		53,964			(31,011)		3,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	4,128,536	587.55	356,192			68,186		234,006			(133,960)		12,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	544,408	586.31	47,962			9,155		31,660			(17,986)		1,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	2,834,217	589.5	241,192			46,037		154,185			(90,447)		8,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	707,304	585.55	62,809			11,988		41,780			(23,553)		2,182		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024	1	1,103,515	589.5	94,240			18,407		60,927			(35,147)		3,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	2,962,434	587.13	255,066			50,453		173,670			(95,388)		9,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	386,771	583.96	34,461			6,817		24,158			(12,888)		1,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	994,604	585.19	87,426			17,293		60,628			(32,695)		3,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	3,719,593	579.73	328,440			65,417		255,203			(122,828)		11,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	780,281	578.51	69,757			13,894		54,772			(26,087)		2,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	777,410	581.65	67,168			13,378		51,427			(25,119)		2,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	597,308	577.75	53,877			10,731		42,523			(20,149)		1,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	1,565,582	580.7	133,857			26,771		105,634			(50,128)		4,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	2,178,396	578.78	190,392			38,078		152,394			(71,299)		6,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	62,858	576.81	5,613			1,123		4,561			(2,102)		199		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	238,051	577.56	21,068			4,214		17,034			(7,889)		753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	283,556	589.55	25,435			5,094		15,724			(9,538)		897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	776,512	590.79	68,954			14,037		42,426			(25,752)		2,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	2,205,092	590.79	195,151			39,084		119,160			(73,181)		6,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	136,649	588.78	12,394			2,523		7,781			(4,629)		437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	615,987	589.55	55,377			11,273		34,527			(20,681)		1,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	1	4,641,492	592.75	403,307			82,546		244,337			(150,421)		14,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	272,375	588.78	24,623			4,931		15,346			(9,234)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	4,301,580	592.75	373,397			76,016		225,589			(139,456)		13,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	244,636	592.75	21,210			4,248		12,683			(7,954)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024	1	2,284,975	587.35	194,223			40,018		136,060			(72,634)		7,348		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	924,311	583.14	75,054			15,649		60,555			(28,030)		2,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	858,586	579.99	74,439			15,592		59,668			(27,928)		2,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	672,353	579.23	57,016			11,888		47,383			(21,293)		2,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	6,635,752	581.21	550,104			114,699		450,834			(205,442)		21,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	1,878,734	586.84	159,880			33,382		113,483			(59,791)		6,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	2,941,786	588.78	245,051			51,164		170,977			(91,642)		9,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	1,754,331	588.36	150,346			31,521		102,557			(56,302)		5,679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2024	1	1,373,623	589.59	115,110			24,790		79,795			(42,872)		4,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	1	3,091,147	587.65	264,293			56,349		185,334			(98,703)		10,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/05/2024	1	3,004,141	589.59	251,747			53,946		173,920			(93,889)		9,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	1	738,640	589.59	61,824			13,181		42,616			(23,089)		2,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	475,713	578.76	41,530			9,001		34,450			(15,510)		1,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	797,389	581.9	67,300			14,586		54,543			(25,134)		2,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	1,703,547	579.98	146,846			31,827		120,686			(54,841)		5,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	576,710	573.92	51,097			11,145		45,949			(19,083)		1,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	417,474	573.17	37,280			8,131		33,689			(13,923)		1,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	855,750	577.04	73,252			15,977		64,599			(27,357)		2,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	6,243,484	575.13	545,681			119,017		487,235			(203,790)		20,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	1	3,355,114	583.4	287,869			62,872		223,287			(107,655)		11,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	1	4,471,618	581.47	391,714			85,553		308,387			(146,490)		14,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	1,110,496	582.26	96,058			21,066		75,630			(35,972)		3,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	1,823,595	580.34	161,023			35,314		128,629			(60,301)		6,037		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2024	1	2,415,865	579.75	213,613			48,178		175,354			(79,760)		8,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024	1	758,907	577.84	67,315			15,000		56,669			(25,140)		2,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	1	5,148,576	579.75	447,411			100,176		372,695			(166,862)		17,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	1	2,178,726	579.1	195,868			44,332		160,045			(73,149)		7,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	1	1,119,467	581.02	98,625			22,323		79,481			(36,833)		3,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,823,630	583.67	163,944			37,332		122,801			(61,227)		6,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,261,063	585.6	111,100			25,298		81,952			(41,491)		4,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,268,257	582.44	115,538			26,309		87,333			(43,149)		4,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	2,085,068	587.6	188,907			43,075		129,640			(70,646)		7,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	3,265,603	589.55	289,986			66,123		195,623			(108,447)		11,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	1,901,301	591.27	173,018			39,615		109,475			(64,793)		6,430		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	112,154	590.03	10,341			2,368		6,615			(3,872)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	740,303	593.23	66,035			15,120		41,011			(24,729)		2,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	1,909,269	547.36	174,889			40,655		108,857			(65,314)		6,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	1	948,793	549.18	85,297			20,008		52,403			(31,768)		3,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	419,189	545.5	39,194			9,111		24,852			(14,637)		1,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	1	3,454,874	549.18	310,248			72,448		190,154			(115,707)		11,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	302,225	546.21	28,046			6,520		17,651			(10,474)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	427,370	549.18	38,335			8,911		23,440			(14,317)		1,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	184,975	589.77	17,628			4,159		11,170			(6,583)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	351,457	590.54	33,213			7,836		20,915			(12,404)		1,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	563,453	593.74	52,226			12,371		31,522			(19,582)		1,940		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	2,327,135	591.79	217,122			51,228		135,209			(81,086)		8,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	1,282,086	595.71	118,080			28,022		69,005			(44,098)		4,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	701,435	592.5	66,777			15,847		40,200			(24,938)		2,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	397,798	591.72	38,189			9,063		23,143			(14,262)		1,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	4,475,277	593.75	420,676			99,831		250,337			(157,106)		15,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	746,570	587.62	71,223			16,925		47,249			(26,635)		2,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	707,078	588.39	66,960			15,912		44,114			(25,041)		2,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,476,300	589.63	138,034			32,802		89,991			(51,621)		5,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,404,352	591.58	128,639			30,569		82,493			(48,107)		4,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	65,027	590.06	6,217			1,483		3,916			(2,328)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	559,961	594.04	51,348			12,253		31,234			(19,229)		1,933		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	224,104	590.83	21,245			5,070		13,299			(7,956)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	1,684,864	592.08	157,703			37,631		97,620			(59,058)		5,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	1	766,988	596.81	71,790			17,380		40,746			(26,811)		2,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	1	1,295,459	596.81	121,514			29,670		69,307			(45,257)		4,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	1	3,963,676	596.81	371,396			90,298		211,313			(138,513)		13,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	182,627	594.27	17,916			4,399		10,275			(6,691)		641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	3,039,955	596.31	292,140			71,733		164,409			(109,103)		10,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	464,118	595.05	45,159			11,088		25,723			(16,865)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	365,459	598.28	34,426			8,453		19,013			(12,857)		1,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	428,038	598.42	41,562			10,219		22,081			(15,543)		1,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	901,511	601.67	84,742			20,836		43,559			(31,691)		3,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	3,537,243	599.68	339,222			83,408		177,940			(126,860)		12,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	957,969	597.64	93,785			23,060		50,189			(35,073)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	2,469,458	600.81	230,153			56,668		121,599			(86,189)		8,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	120,437	597.56	11,598			2,856		6,329			(4,343)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	2,584,451	598.83	245,781			60,516		132,430			(92,042)		9,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	1	785,101	595.41	74,349			18,382		43,276			(27,881)		2,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	1	95,739	597.38	8,885			2,197		5,078			(3,332)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	3,581,495	598.55	344,540			86,727		187,437			(128,672)		12,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	1	1,650,180	600.05	156,602			39,741		84,448			(58,325)		5,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	539,717	600.05	51,165			12,879		27,421			(19,108)		1,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	1,112,030	597.47	108,089			27,208		59,440			(40,367)		3,948		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	78,464	596.81	7,682			1,934		4,248			(2,869)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	1	2,662,357	600.05	252,391			63,791		135,755			(94,130)		9,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	533,271	596.42	52,047			13,280		29,439			(19,438)		1,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	2,806,672	597.5	271,125			69,176		151,760			(101,254)		10,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	1,071,656	598.99	101,914			26,003		56,294			(38,061)		3,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	240,295	595.76	23,621			6,027		13,433			(8,822)		860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	900,019	594.24	89,102			22,856		52,081			(33,276)		3,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	5,065,150	595.98	492,839			126,421		283,638			(184,056)		18,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	1,269,627	597.47	121,630			31,200		69,100			(45,424)		4,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	1,352,390	594.9	132,940			34,101		77,294			(49,648)		4,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	446,524	595.21	43,849			11,263		25,358			(16,398)		1,602		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	3,525,657	597.78	337,405			86,669		190,644			(126,180)		12,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	152,481	594.56	15,080			3,874		8,766			(5,640)		547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	2,865,214	596.29	278,499			71,537		159,419			(104,151)		10,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	374,197	598.22	35,624			9,188		20,048			(13,341)		1,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	905,462	596.72	87,558			22,584		49,932			(32,789)		3,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	742,496	595.64	72,542			18,711		41,795			(27,166)		2,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	174,424	598.37	16,762			4,381		9,412			(6,260)		631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	2,630,108	596.87	256,699			67,088		146,043			(95,867)		9,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	1	1,911,011	598.37	184,030			48,469		103,824			(68,541)		6,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	91,482	595.8	9,020			2,357		5,183			(3,369)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	1	6,285,604	598.37	604,113			158,502		340,336			(225,318)		22,794		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	101,711	595.14	10,100			2,640		5,835			(3,772)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	2,725,979	593.2	266,056			70,437		164,631			(99,361)		9,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	963,616	594.69	91,963			24,384		56,626			(34,397)		3,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	462,435	591.48	45,920			12,157		28,812			(17,149)		1,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	225,903	592.13	22,297			5,903		13,911			(8,327)		823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	1,096,494	590.07	107,347			28,567		70,435			(40,090)		4,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	710,575	590.72	69,139			18,399		45,120			(25,821)		2,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	998,176	593.27	94,627			25,182		60,536			(35,340)		3,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	4,834,082	591.79	465,039			123,755		301,127			(173,674)		17,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	3,927,555	595.51	370,368			98,697		227,735			(138,508)		14,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	322,735	592.95	31,241			8,325		19,613			(11,683)		1,179		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	2,896,187	594.02	271,584			72,593		172,605			(101,874)		10,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	1	4,201,354	592.22	401,649			109,090		263,277			(149,591)		15,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	83,888	589.67	8,229			2,227		5,483			(3,069)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	1,068,147	592.22	101,794			27,239		66,142			(38,121)		3,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	149,209	589.67	14,593			3,905		9,670			(5,465)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	238,682	589.02	23,558			6,375		15,780			(8,786)		879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024	1	2,835,544	592.22	271,295			73,972		178,214			(100,948)		10,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	1,751,266	590.74	169,347			45,315		111,360			(63,418)		6,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	2,204,876	590.74	213,873			57,875		141,434			(79,764)		8,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	458,774	592.22	43,859			11,868		28,664			(16,357)		1,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	2,021,491	590.47	196,691			53,962		131,474			(73,456)		7,501		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	1,549,140	591.95	148,408			40,715		98,163			(55,424)		5,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	127,804	588.75	12,653			3,471		8,564			(4,725)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	1,865,155	589.4	183,345			50,300		123,588			(68,472)		6,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	1,935,492	597.6	187,162			51,604		110,031			(69,898)		7,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	477,343	595.03	47,352			13,056		28,440			(17,684)		1,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	5,899,127	596.1	578,704			159,560		344,710			(216,124)		21,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	315,076	594.37	31,445			8,670		18,997			(11,743)		1,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	4,440,325	600.92	432,488			119,409		235,942			(161,739)		16,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	310,594	597.67	31,215			8,618		17,537			(11,673)		1,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	587,654	598.33	58,707			16,209		32,778			(21,955)		2,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	1,926,845	599.41	190,372			52,562		105,334			(71,194)		7,167		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	223,011	594.28	22,703			6,294		13,470			(8,502)		830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	3,099,736	596.02	310,284			86,023		181,421			(116,197)		11,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	585,713	594.94	59,274			16,433		34,959			(22,197)		2,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	393,514	597.51	38,800			10,757		22,411			(14,530)		1,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	293,104	590.04	29,047			8,151		19,486			(10,848)		1,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	89,430	587.5	9,095			2,552		6,209			(3,397)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2024	1	2,832,227	590.04	281,240			79,473		189,337			(104,746)		10,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	1	4,281,684	590.04	424,743			119,605		285,444			(158,408)		16,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	1,607,587	588.56	161,723			45,380		109,621			(60,397)		6,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	690,318	588.23	69,653			19,778		47,608			(26,013)		2,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	326,074	588.88	32,705			9,287		22,242			(12,214)		1,231		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	1,685,336	591.42	164,657			46,755		110,070			(61,493)		6,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	2,881,217	589.94	285,817			81,158		193,021			(106,741)		10,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	552,350	581.28	55,125			15,728		43,354			(20,587)		2,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	1,032,167	580.64	103,733			29,597		81,843			(38,740)		3,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	4,339,696	582.33	428,762			122,335		334,957			(160,126)		16,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	1,694,986	583.79	164,922			47,056		127,779			(61,592)		6,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	1,707,956	583.2	168,063			48,018		129,799			(62,851)		6,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	3,683,769	584.67	356,627			101,908		273,343			(133,388)		13,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	96,731	582.15	9,625			2,750		7,477			(3,599)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	109,425	588.37	11,107			3,186		7,547			(4,159)		414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	130,919	589.02	13,197			3,786		8,931			(4,942)		495		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	1,096,372	590.08	109,418			31,392		73,457			(40,975)		4,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	326,984	591.56	32,143			9,222		21,359			(12,037)		1,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	05/01/2024	1	2,975,574	579.31	295,934			86,478		245,561			(110,249)		11,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	3,234,530	577.87	326,041			94,628		271,715			(121,763)		12,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	1	3,225,099	579.31	319,215			92,999		265,555			(119,104)		12,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	237,486	576.19	24,342			7,065		20,468			(9,091)		905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	730,864	576.82	74,475			21,615		62,391			(27,814)		2,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	317,476	579.31	31,525			9,150		26,082			(11,773)		1,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	988,324	574.53	100,908			29,622		88,181			(37,685)		3,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	4,234,337	575.46	428,282			125,728		372,594			(159,952)		16,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	153,439	573.84	15,774			4,630		13,831			(5,891)		589		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	765,432	577.36	75,854			22,267		65,450			(28,329)		2,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	753,482	575.56	77,533			22,866		66,142			(28,956)		2,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	7,971,635	577.18	806,729			237,924		682,917			(301,282)		30,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	747,635	576.25	76,333			22,513		64,954			(28,508)		2,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	1,814,599	579.09	180,008			53,089		150,988			(67,226)		6,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	1,650,239	585.79	165,024			48,736		122,119			(61,714)		6,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	358,489	582.92	36,924			10,905		27,777			(13,809)		1,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	230,379	582.22	23,890			7,056		18,049			(8,934)		886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	1,030,402	583.86	105,101			31,039		78,654			(39,305)		3,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	150,554	572.35	15,432			4,576		13,935			(5,779)		579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	462,485	573.04	47,081			13,962		42,377			(17,631)		1,779		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	164,828	575.86	16,301			4,834		14,485			(6,105)		634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	2,678,419	573.96	270,252			80,144		242,122			(101,206)		10,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	480,249	573.22	47,305			14,185		44,355			(17,666)		1,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	654,036	570.41	66,319			19,887		62,902			(24,768)		2,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	1	76,292	570.13	7,767			2,336		7,381			(2,897)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	2,274,626	571.33	228,372			68,480		215,902			(85,288)		8,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	55,694	571.33	5,603			1,691		5,307			(2,087)		217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	1,919,703	573.22	189,475			57,180		178,001			(70,568)		7,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	1	2,362,754	573.22	232,968			70,082		218,651			(86,885)		9,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	134,459	562.1	13,594			4,121		14,770			(5,077)		524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	526,906	565.55	51,373			15,574		55,259			(19,186)		2,055		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	534,242	562.78	53,638			16,261		58,159			(20,032)		2,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	2,966,621	563.68	294,882			89,395		319,090			(110,127)		11,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	429,455	561.96	42,946			13,078		47,409			(16,038)		1,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	1,394,682	564.73	135,424			41,240		148,373			(50,575)		5,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	72,883	561.28	7,339			2,235		8,118			(2,741)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	4,936,746	562.86	489,231			148,984		538,523			(182,709)		19,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	2,263,192	560.69	220,661			67,290		255,876			(82,521)		8,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	979,634	558.84	97,376			29,694		113,447			(36,416)		3,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	1	3,128,324	558.62	307,827			94,259		363,445			(115,277)		12,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	1	6,039,276	564.4	597,888			185,041		646,864			(223,288)		23,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	1	1,982,117	566.27	192,662			59,992		207,734			(71,755)		7,833		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	1	5,916,146	566.27	575,049			178,518		618,968			(214,465)		23,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	1	1,324,842	563.96	128,245			40,109		144,041			(47,894)		5,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	1	2,130,888	562.1	210,532			65,845		237,418			(78,625)		8,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	1	4,408,674	566.11	440,427			138,351		463,238			(164,482)		17,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	1	1,394,593	567.98	136,531			42,888		142,868			(50,989)		5,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	2,132,250	558.81	212,159			66,737		249,702			(79,342)		8,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	2,743,278	560.66	267,744			84,222		313,743			(100,129)		10,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	1	2,296,077	557.97	227,312			71,799		272,173			(85,125)		9,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	1	3,813,123	559.45	368,729			118,014		446,606			(137,518)		15,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	1	1,870,876	559.45	181,101			58,131		219,457			(67,450)		7,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	1	1,558,162	557.61	153,635			49,028		186,493			(57,377)		6,225		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	1	1,743,230	562.77	169,965			54,790		195,125			(63,475)		7,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	1	4,057,610	560.91	403,326			130,016		465,176			(150,627)		16,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	839,361	561.42	80,579			26,086		95,981			(30,093)		3,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	703,192	557.99	70,038			22,673		83,969			(26,156)		2,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	3,863,204	559.57	378,208			122,438		452,263			(141,246)		15,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	209,750	560.97	20,723			6,718		24,024			(7,750)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	2,011,599	563.73	193,113			62,603		222,352			(72,219)		8,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	610,431	561.87	59,761			19,373		69,116			(22,349)		2,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	417,384	560.3	41,530			13,463		48,215			(15,531)		1,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	576,349	565.08	56,886			18,543		62,135			(21,303)		2,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	1,366,458	567.87	131,043			42,716		141,948			(49,074)		5,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	733,153	565.99	71,702			23,373		78,096			(26,852)		2,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	3,163,781	570.86	309,734			101,103		312,864			(116,150)		12,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	1	3,521,441	572.75	339,467			112,378		342,390			(126,432)		14,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	127,030	569.65	12,665			4,204		12,908			(4,711)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	818,152	569.94	80,915			26,412		81,933			(30,343)		3,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	886,597	572.75	85,557			28,402		86,363			(31,821)		3,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	439,021	570.86	43,244			14,355		43,885			(16,084)		1,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	143,568	572.75	13,840			4,569		13,933			(5,162)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	1	584,822	570.86	57,546			19,050		58,356			(21,433)		2,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	967,571	570.86	95,112			31,399		96,375			(35,472)		3,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	709,796	569.65	70,625			23,315		71,871			(26,340)		2,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	133,348	569.25	13,281			4,335		13,480			(4,981)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	175,628	572.75	16,860			5,504		16,919			(6,323)		708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	788,270	572	76,541			25,514		77,822			(28,585)		3,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	1,916,727	570.12	189,756			63,252		194,124			(70,866)		7,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	571,927	569.2	57,193			19,064		58,645			(21,359)		2,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	607,447	568.51	61,170			20,390		62,864			(22,845)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	299,587	567.51	30,258			10,100		31,512			(11,316)		1,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	4,385,004	568.42	438,500			146,368		455,698			(163,987)		17,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	3,030,030	570.3	297,246			99,218		307,047			(111,162)		12,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	425,634	566.82	43,287			14,449		45,179			(16,188)		1,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	268,943	573.96	26,356			8,834		25,756			(9,870)		1,099		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	1,750,542	572.06	174,879			58,615		172,094			(65,490)		7,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	456,155	570.86	46,163			15,473		45,583			(17,287)		1,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	90,643	569.25	9,327			3,126		9,257			(3,493)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	408,813	570.37	40,268			13,626		41,602			(15,039)		1,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	1,061,354	567.29	107,940			36,524		112,514			(40,311)		4,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	1	286,440	567.29	29,188			9,930		30,467			(10,871)		1,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	4,833,237	570.37	476,557			161,689		492,706			(177,732)		19,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	283,825	565.7	29,348			9,931		30,719			(10,960)		1,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	120,511	563.36	12,774			4,334		13,463			(4,764)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	1,475,040	568.49	148,094			50,112		153,915			(55,307)		6,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	516,173	567.58	52,340			17,711		54,512			(19,547)		2,123		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I/$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	71,422	563.36	7,564			2,559		7,966			(2,825)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I/$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	252,866	567.29	25,742			8,734		26,851			(9,600)		1,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I/$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	1	1,384,279	570.37	136,628			46,480		141,362			(50,886)		5,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I/$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	703,772	570.81	69,955			23,894		71,517			(26,125)		2,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I/$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	464,856	567.73	47,694			16,291		49,205			(17,812)		1,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I/$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	315,763	567.33	32,524			11,109		33,599			(12,146)		1,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I/$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	151,233	563.79	16,152			5,517		16,843			(6,032)		626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	69,621	566.13	7,261			2,480		7,524			(2,712)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	2,218,770	568.93	224,761			76,770		231,181			(83,940)		9,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	328,150	568.01	33,570			11,466		34,608			(12,537)		1,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	446,728	568.67	45,968			15,764		46,675			(17,167)		1,852		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	4,787,889	570.28	484,534			166,164		489,696			(180,955)		19,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	79,069	569.7	8,049			2,760		8,150			(3,006)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	1,594,619	572.16	155,842			53,598		159,035			(58,368)		6,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	63,990	567.99	6,629			2,273		6,746			(2,476)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	1,168,365	569.36	119,290			40,909		120,966			(44,550)		4,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	23,863	566.14	2,460			845		2,588			(920)		99		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	211,781	566.82	21,686			7,447		22,770			(8,110)		878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	2,272,802	569.61	226,144			77,659		235,587			(84,572)		9,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	1,047,713	567.73	106,238			36,483		111,320			(39,730)		4,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	431,144	563.13	44,235			15,254		48,945			(16,566)		1,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	207,777	562.11	21,546			7,430		23,892			(8,069)		862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	548,799	562.79	56,526			19,492		62,569			(21,168)		2,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	57,170	561.43	5,969			2,058		6,630			(2,235)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	587,248	562.51	60,663			20,918		67,189			(22,717)		2,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	393,078	565.56	39,347			13,568		43,264			(14,735)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	969,213	563.69	98,860			34,090		109,252			(37,022)		4,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	108,672	556.85	11,454			3,986		13,529			(4,278)		453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	88,625	555.01	9,536			3,336		11,309			(3,552)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	1,241,195	557.75	129,581			45,095		152,863			(48,393)		5,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	1,164,605	556.57	123,332			43,141		145,884			(45,934)		4,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	774,169	556.57	81,830			28,477		96,705			(30,560)		3,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	196,323	555.01	21,085			7,338		24,982			(7,874)		819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	60,671	555.51	6,486			2,257		7,675			(2,422)		253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	1	4,697,953	559.59	481,789			168,538		566,637			(180,160)		19,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	419,968	556.18	44,559			15,507		52,705			(16,641)		1,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	314,828	559.59	32,270			11,230		37,917			(12,052)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	2,702,965	559.59	277,595			97,101		326,491			(103,388)		11,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	1	204,869	556.57	21,675			7,562		25,627			(8,084)		856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	94,196	552.71	10,362			3,606		12,314			(3,870)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	151,575	549.9	16,400			5,759		20,815			(6,125)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	743,802	549.29	81,000			28,444		102,847			(30,250)		3,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	676,033	552.27	71,424			25,134		90,359			(26,730)		2,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	97,897	547.74	10,827			3,802		13,773			(4,044)		411		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	2,110,503	550.45	227,090			79,746		288,022			(84,809)		8,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	426,388	549.57	46,263			16,246		58,772			(17,277)		1,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	72,248	545.48	8,178			2,872		10,421			(3,054)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	440,516	548.9	48,148			16,908		61,179			(17,982)		1,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	744,620	549.11	82,206			28,981		103,383			(30,701)		3,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	2,922,741	551.81	313,610			110,559		393,558			(117,121)		12,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	3,510,173	549.99	384,013			135,379		482,545			(143,414)		14,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	504,626	549.44	55,509			19,569		69,803			(20,730)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	231,056	547.78	25,832			9,107		32,560			(9,647)		971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	654,076	548.44	72,668			25,618		91,495			(27,139)		2,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	195,049	553.52	21,143			7,464		25,587			(7,907)		820		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	384,129	552.97	41,870			14,781		50,713			(15,658)		1,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	68,044	552.63	7,444			2,628		9,019			(2,784)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	2,356,295	555.35	250,710			88,506		302,569			(93,759)		9,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	822,737	547.52	88,033			31,249		116,796			(32,967)		3,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	1,168,411	549.34	122,683			43,549		162,532			(45,943)		4,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	295,588	546.64	31,924			11,332		42,372			(11,955)		1,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	63,938	544.83	7,033			2,497		9,349			(2,634)		269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	555,774	546.97	59,801			21,228		79,380			(22,395)		2,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	505,449	546.37	54,740			19,431		72,671			(20,499)		2,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	108,814	542.58	12,252			4,349		16,301			(4,588)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	123,140	545.98	13,385			4,751		17,780			(5,013)		518		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	102,262	545.33	11,198			3,975		14,871			(4,193)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	1,468,902	548.85	157,466			56,809		206,465			(58,567)		6,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	1,793,457	550.67	188,672			68,067		247,010			(70,174)		7,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	738,690	547.97	79,926			28,835		104,844			(29,727)		3,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	313,851	548.3	33,739			12,083		44,223			(12,600)		1,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	310,991	547.97	33,556			12,017		43,981			(12,532)		1,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	310,741	546.16	34,182			12,272		44,882			(12,748)		1,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	416,176	547.31	45,322			16,351		59,499			(16,857)		1,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	7,107,273	550.67	746,264			267,916		976,436			(278,320)		30,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	349,593	547.31	37,966			13,597		49,802			(14,179)		1,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	146,873	546.16	16,141			5,781		21,189			(6,028)		621		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	747,177	548.85	79,873			28,605		104,639			(29,830)		3,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	128,794	546.16	14,193			5,120		18,646			(5,279)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	61,845	543.9	6,964			2,500		9,154			(2,597)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	351,863	550.67	36,910			13,219		48,280			(13,785)		1,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	751,686	547.7	81,332			29,127		106,623			(30,374)		3,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	808,890	547.7	87,765			31,663		115,149			(32,643)		3,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	414,330	548.3	44,665			16,114		58,593			(16,612)		1,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	887,155	547.7	96,079			34,493		125,989			(35,833)		3,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	524,213	551.15	57,192			20,711		71,399			(21,359)		2,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	574,799	551.81	62,251			22,543		77,708			(23,248)		2,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	5,277,301	552.7	566,782			205,254		706,267			(211,671)		22,483		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	2,458,253	554.53	259,143			94,397		322,154			(97,346)		10,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	479,090	550.48	52,604			19,050		65,747			(19,646)		2,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	257,904	552.15	27,854			10,087		34,732			(10,402)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	293,394	552.41	31,100			11,278		39,376			(11,630)		1,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	233,281	550.75	25,171			9,128		31,901			(9,413)		994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	122,406	551.42	13,110			4,754		16,613			(4,903)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	950,573	552.97	100,190			36,333		126,763			(37,468)		4,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	334,122	552.08	35,551			12,892		45,010			(13,295)		1,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	2,647,328	554.8	273,998			99,362		345,682			(102,468)		11,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	1,076,796	553.81	112,956			41,132		141,706			(42,300)		4,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	194,914	554.42	20,310			7,396		25,471			(7,606)		830		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	84,681	549.96	9,239			3,364		11,641			(3,460)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	183,753	552.25	19,588			7,133		24,617			(7,335)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	223,991	553.42	23,586			8,589		29,609			(8,833)		954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	376,632	556.81	38,266			13,934		47,867			(14,330)		1,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	113,297	552.75	12,009			4,373		15,092			(4,497)		483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	301,255	554.98	31,210			11,365		39,113			(11,688)		1,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	288,487	557.88	31,012			11,390		35,987			(11,582)		1,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	126,936	557.88	13,658			5,028		15,856			(5,094)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	110,546	557.88	11,906			4,393		13,828			(4,434)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	527,184	559.45	55,882			20,620		64,732			(20,813)		2,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	560,177	559.06	59,491			21,849		68,910			(22,217)		2,400		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	964,635	559.45	102,155			37,606		118,280			(38,099)		4,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	268,583	562.49	27,530			10,111		31,704			(10,281)		1,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	5,003,302	562.49	512,332			188,641		591,460			(191,116)		21,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	2,235,597	562.49	229,596			84,721		264,665			(85,511)		9,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	94,541	560.07	9,936			3,649		11,491			(3,711)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	1,784,516	559.45	188,802			69,340		218,505			(70,510)		7,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	545,506	559.74	57,551			21,136		66,564			(21,493)		2,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	1,396,638	560.64	145,949			53,602		168,593			(54,506)		5,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	51,955	555.57	5,715			2,099		6,658			(2,134)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	133,172	555.57	14,676			5,415		17,112			(5,466)		573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	695,557	558.79	73,938			27,384		86,342			(27,613)		2,997		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	221,400	558.12	23,690			8,774		27,701			(8,847)		954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	951,683	559.69	100,212			37,116		116,883			(37,425)		4,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	385,607	556.94	41,761			15,467		48,916			(15,596)		1,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	415,356	559.13	43,986			16,291		51,353			(16,427)		1,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	380,241	558.51	40,534			15,012		47,357			(15,138)		1,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	755,828	561.54	78,077			28,917		90,798			(29,159)		3,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	99,340	553.51	10,719			3,985		13,219			(4,003)		429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,211,894	554.18	129,915			48,295		160,037			(48,518)		5,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	4,663,737	555.74	492,024			182,906		604,962			(183,752)		20,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,242,511	557.58	128,600			47,806		157,770			(48,027)		5,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,100,720	554.85	117,117			43,537		144,248			(43,739)		4,751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	773,090	555.18	82,025			30,492		100,930			(30,633)		3,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	3,002,677	557.14	308,160			114,749		383,534			(115,258)		12,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	489,865	554.74	51,632			19,220		64,328			(19,309)		2,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	172,745	553.74	18,397			6,848		22,944			(6,880)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	350,010	553.07	37,521			13,967		46,844			(14,032)		1,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	570,123	555.3	59,749			22,242		74,388			(22,344)		2,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	442,999	554.41	46,825			17,431		58,393			(17,511)		1,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	517,362	553.11	53,650			20,082		69,415			(20,091)		2,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	128,723	548.66	13,979			5,233		18,147			(5,235)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	501,208	553.66	51,675			19,342		66,830			(19,351)		2,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	327,386	555.5	33,512			12,565		42,744			(12,574)		1,413		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	197,619	551.44	20,849			7,804		27,017			(7,808)		853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	406,610	552.11	42,613			15,950		55,173			(15,958)		1,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	255,275	550.94	27,085			10,138		35,094			(10,143)		1,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	1,274,056	552.5	133,011			49,787		172,120			(49,811)		5,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	1	1,020,695	554.78	104,009			39,343		134,514			(38,790)		4,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	877,106	557.79	86,483			32,639		111,509			(32,298)		3,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	1	5,295,946	557.79	522,710			197,724		674,203			(194,945)		23,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	1	52,376	550.93	5,557			2,107		7,216			(2,070)		228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	1,657,692	555.39	167,593			63,251		216,664			(62,589)		7,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	276,725	555.06	28,088			10,601		36,305			(10,490)		1,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	182,556	553.22	18,895			7,131		24,455			(7,056)		792		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	1	935,454	554.78	95,416			36,174		123,440			(35,537)		4,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	2,092,370	555.95	210,283			79,363		271,728			(78,533)		9,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	1	622,348	557.79	61,488			23,311		79,335			(22,901)		2,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	120,218	550.93	12,743			4,809		16,522			(4,759)		522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	1,196,126	554.78	121,766			45,956		157,429			(45,475)		5,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	338,060	554.39	34,550			13,039		44,692			(12,903)		1,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	2,846,027	559.01	278,911			106,361		357,884			(104,162)		12,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	586,183	555.6	59,556			22,711		76,665			(22,242)		2,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	113,090	554.93	11,569			4,412		14,904			(4,321)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	527,615	556.61	53,025			20,221		68,214			(19,803)		2,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	753,062	556.27	75,984			28,976		97,741			(28,377)		3,292		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	1,626,304	557.17	162,468			61,956		208,912			(60,675)		7,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	2,857,804	557.3	288,352			110,113		366,472			(107,836)		12,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	288,841	555.06	29,837			11,394		38,000			(11,158)		1,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	1,824,462	556.74	185,183			70,715		235,472			(69,253)		7,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	276,612	556.4	28,159			10,753		35,840			(10,531)		1,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	706,438	556.12	72,127			27,543		91,825			(26,974)		3,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	894,150	555.73	91,650			34,998		116,743			(34,275)		3,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	2,289,530	559.14	226,774			86,609		287,402			(84,811)		10,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	1,067,378	558.84	110,580			42,402		133,803			(41,411)		4,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	357,857	561.87	35,929			13,777		43,288			(13,455)		1,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	603,706	559.46	62,182			23,843		75,133			(23,286)		2,639		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	130,280	557.77	13,653			5,235		16,535			(5,113)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	1,296,260	560.02	132,737			50,898		160,268			(49,708)		5,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	146,353	557	15,587			6,051		18,874			(5,805)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	335,214	557	35,667			13,786		43,117			(13,320)		1,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	1,626,916	561.61	164,844			63,858		198,620			(61,490)		7,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	677,713	559.75	70,076			27,086		84,445			(26,170)		2,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	58,233	558.86	6,080			2,350		7,332			(2,270)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	377,679	558.58	39,543			15,317		47,768			(14,748)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	687,089	559.19	71,457			27,620		86,173			(26,687)		3,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	1,219,498	561.61	123,901			48,099		149,090			(46,146)		5,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	74,287	554.7	8,097			3,137		9,820			(3,020)		327		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	1,546,741	558.58	162,098			62,927		195,894			(60,372)		6,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	249,462	561.61	25,295			9,777		30,412			(9,447)		1,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	1,722,671	558.58	172,244	11,945		77,617		217,587			(65,263)		7,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	57,124	559.19	5,952			2,311		7,184			(2,217)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	64,932	557	6,909			2,676		8,363			(2,577)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	184,504	559.19	19,207			7,440		23,172			(7,163)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	160,398	556	16,730			6,517		21,031			(6,248)		709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	750,849	556.39	78,013			30,392		98,018			(29,135)		3,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	1,874,771	557.57	192,351			74,935		241,473			(71,836)		8,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	1,250,406	557.01	129,042			50,271		162,086			(48,192)		5,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	686,718	559.41	69,152			26,940		86,598			(25,826)		3,034		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	459,556	556.67	47,610			18,548		59,801			(17,780)		2,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	435,855	558.08	43,716			17,091		56,020			(16,326)		1,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	501,606	554	52,518			20,532		67,509			(19,613)		2,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	4,321,500	556.24	441,657			172,664		567,185			(164,942)		19,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	250,694	555.34	25,872			10,114		33,238			(9,662)		1,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	658,763	554.67	68,445			26,759		88,000			(25,562)		2,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	67,803	555.07	7,018			2,744		9,017			(2,621)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	794,258	555.68	81,650			31,921		104,905			(30,493)		3,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	132,157	553.7	13,929			5,453		17,856			(5,209)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	1,241,515	555.93	127,752			50,013		163,608			(47,776)		5,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	2,734,353	557.77	276,170			108,116		352,886			(103,280)		12,102		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	1,123,733	555.37	116,306			45,532		149,023			(43,495)		4,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	500,859	555.04	52,039			20,373		66,667			(19,461)		2,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	88,393	553.03	9,378			3,672		12,032			(3,507)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	28,409	550.05	3,091			1,215		4,001			(1,158)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	104,378	552.67	11,054			4,345		14,286			(4,139)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	501,261	555.06	51,780			20,355		66,810			(19,391)		2,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	90,021	553.51	9,452			3,716		12,207			(3,540)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	183,311	554.17	19,119			7,516		24,677			(7,160)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	266,521	552.34	28,331			11,137		36,612			(10,610)		1,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	1,061,817	553.9	111,066			43,660		143,367			(41,593)		4,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	299,463	554.51	31,114			12,231		40,160			(11,652)		1,325		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	205,357	556.9	20,803			8,178		26,808			(7,790)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	1	376,757	557.52	39,409			15,677		48,840			(14,677)		1,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	1	428,399	558.14	44,511			17,670		55,073			(16,600)		1,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	1	1,227,008	557.52	128,222			50,901		158,852			(47,821)		5,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	1	2,410,285	560.55	245,712			97,773		301,810			(91,564)		10,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	190,481	560.55	19,277			7,636		23,787			(7,199)		847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	1,240,014	558.14	128,713			50,990		159,198			(48,069)		5,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	104,718	553.65	11,383			4,509		14,139			(4,251)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	1	2,674,985	560.55	271,429			107,761		334,499			(101,247)		11,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	1	233,680	558.14	24,303			9,668		30,080			(9,051)		1,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	667,216	558.7	68,857			27,277		85,114			(25,715)		2,969		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	344,245	557.8	35,870			14,210		44,367			(13,396)		1,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	1	51,688	553.65	5,629			2,239		6,996			(2,096)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	3,647,833	557.52	381,199			151,011		471,640			(142,363)		16,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	249,817	555.95	26,531			10,510		32,877			(9,908)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	409,205	555.7	43,294			17,282		54,286			(16,169)		1,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	131,533	555.2	13,995			5,587		17,547			(5,227)		588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	1,194,947	557.38	124,275			49,608		155,563			(46,412)		5,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	1,317,245	556.76	137,916			55,053		172,686			(51,506)		5,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	143,748	556.37	15,108			6,031		18,927			(5,642)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	565,828	559.79	57,375			22,903		71,669			(21,427)		2,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	1,406,620	557.94	145,445			58,058		181,964			(54,318)		6,291		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	286,973	557.04	29,960			11,959		37,503			(11,189)		1,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	136,895	555.03	14,579			5,820		18,297			(5,445)		612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	1,912,854	563.01	198,554			79,531		231,623			(74,152)		8,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	221,054	562.1	23,166			9,279		27,053			(8,652)		990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	87,017	561.43	9,180			3,677		10,732			(3,428)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	1,882,259	564.87	191,802			76,826		222,975			(71,631)		8,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	1,571,328	562.44	164,047			65,709		191,541			(61,265)		7,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	114,933	560.58	12,229			4,898		14,315			(4,567)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	91,400	561.82	9,606			3,848		11,222			(3,588)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	101,594	560.75	10,799			4,326		12,629			(4,033)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	398,571	563.11	42,129			16,898		48,061			(15,755)		1,786		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	65,160	562.26	6,946			2,786		7,936			(2,598)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	739,560	563.51	77,802			31,206		88,761			(29,096)		3,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	187,204	563.79	19,638			7,877		22,394			(7,344)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	382,985	564.13	40,060			16,068		45,631			(14,981)		1,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	2,795,323	566.57	285,123			114,362		323,516			(106,628)		12,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	501,768	564.7	52,184			20,931		59,382			(19,515)		2,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	100,854	564.93	10,650			4,289		11,847			(3,988)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	3,054,144	566.18	318,547			128,298		353,453			(119,291)		13,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	695,708	569.25	70,267			28,300		77,578			(26,314)		3,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	780,522	566.81	80,862			32,568		89,649			(30,282)		3,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	64,609	566.46	6,719			2,706		7,452			(2,516)		289		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	309,631	567.37	31,892			12,845		35,324			(11,943)		1,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	95,895	562.25	10,405			4,191		11,625			(3,896)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	50,048	564.59	5,305			2,137		5,903			(1,987)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	1	192,604	565.81	19,549			7,965		22,592			(7,281)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	208,253	563.59	21,617			8,789		25,038			(8,062)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	357,481	566.38	35,998			14,607		41,527			(13,444)		1,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	4,156,158	568.25	411,044			167,128		472,797			(153,299)		18,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	247,508	565.81	25,097			10,204		28,990			(9,360)		1,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	357,500	565.47	36,358			14,753		41,981			(13,578)		1,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	1,889,784	565.18	192,758			78,217		222,680			(71,988)		8,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	1	2,468,445	568.25	244,388			99,570		281,227			(91,032)		11,152		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	2,314,449	565.81	234,454			95,136		270,691			(87,559)		10,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	96,814	561.26	10,291			4,184		11,958			(3,838)		437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	326,817	563.59	33,891			13,752		39,237			(12,657)		1,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	1	126,023	565.18	12,880			5,247		14,892			(4,797)		569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	575,445	565.18	58,753			23,889		67,904			(21,912)		2,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	567,654	568.25	56,084			22,758		64,479			(20,945)		2,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	200,069	561.26	21,247			8,622		24,679			(7,935)		901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	950,288	564.84	97,785			39,972		112,977			(36,519)		4,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	308,582	565.47	31,537			12,892		36,416			(11,778)		1,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	136,201	563.25	14,247			5,824		16,496			(5,321)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	497,227	564.44	51,364			20,996		59,392			(19,182)		2,250		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	1,718,374	567.91	171,322			70,033		196,985			(63,982)		7,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	534,803	566.03	54,336			22,211		62,696			(20,292)		2,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	2,378,491	562.31	243,320			99,798		293,265			(90,870)		10,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	148,032	560.44	15,440			6,333		18,647			(5,766)		671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	880,004	561.69	90,640			37,176		109,280			(33,851)		3,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	1,528,012	564.74	152,496			62,546		183,156			(56,951)		6,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	509,410	561.97	52,316			21,458		63,056			(19,538)		2,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	1,116,819	562.87	113,580			46,585		136,815			(42,418)		5,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	582,156	561.29	60,195			24,689		72,625			(22,480)		2,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	145,793	560.61	15,177			6,225		18,330			(5,668)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	44,376	559.94	4,655			1,909		5,622			(1,738)		201		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	695,318	568.19	70,922			29,129		79,257			(26,523)		3,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	261,301	566.59	27,097			11,129		30,359			(10,134)		1,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	439,877	565.91	45,923			18,861		51,519			(17,174)		1,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	195,402	567.62	20,048			8,234		22,426			(7,497)		886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	2,641,352	570.07	264,399			108,593		294,326			(98,878)		11,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	312,145	565.73	32,650			13,410		36,637			(12,210)		1,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	108,789	567.27	11,205			4,602		12,538			(4,190)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	305,638	565.22	32,153			13,206		36,089			(12,024)		1,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	387,109	566.99	39,988			16,424		44,762			(14,955)		1,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	277,725	573.8	27,273			11,248		29,368			(10,213)		1,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	86,985	570.3	8,855			3,652		9,603			(3,316)		394		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	1,900,611	571.33	191,582			79,011		207,201			(71,745)		8,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	577,588	570.7	58,567			24,154		63,454			(21,933)		2,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	64,621	571.9	6,475			2,670		6,996			(2,425)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	264,545	569.09	27,275			11,248		29,636			(10,214)		1,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	564,040	575.18	56,912			23,687		58,612			(21,225)		2,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	68,275	577.66	6,711			2,788		6,865			(2,506)		311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	1	890,605	575.18	89,951			37,510		92,697			(33,502)		4,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	6,880,581	577.66	677,049			281,794		693,045			(252,506)		31,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	2,509,648	575.18	252,973			105,086		260,366			(94,475)		11,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	1,664,003	574.54	168,896			70,161		174,017			(63,076)		7,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	1	1,019,206	574.54	103,653			43,224		106,929			(38,605)		4,658		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	241,039	573.44	24,731			10,273		25,553			(9,236)		1,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	1,122,174	574.54	114,013			47,453		117,543			(42,521)		5,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	485,547	575.75	48,652			20,210		50,016			(18,170)		2,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	1	3,117,576	577.66	307,081			128,056		314,544			(114,370)		14,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	285,786	569	30,665			12,738		31,980			(11,452)		1,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	38,810	569	4,168			1,735		4,349			(1,555)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	161,395	570.56	17,059			7,087		17,724			(6,371)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	751,647	575.14	75,541			31,605		78,484			(28,211)		3,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	349,066	573.92	35,500			14,853		37,002			(13,258)		1,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	132,252	574.21	13,410			5,611		13,969			(5,008)		605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	1,068,932	577.04	105,227			44,029		108,994			(39,302)		4,894		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	96,215	573.17	9,862			4,126		10,294			(3,683)		440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	1,452,386	574.56	146,836			61,434		152,747			(54,838)		6,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	54,203	573.52	5,534			2,315		5,774			(2,067)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	174,143	571.59	18,041			7,573		19,087			(6,738)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	4,753,257	573.2	484,832			203,510		510,854			(181,066)		21,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	2,402,308	575.1	240,231			100,838		252,212			(89,717)		11,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	67,220	570.38	7,051			2,960		7,476			(2,633)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	104,346	572.28	10,737			4,507		11,341			(4,010)		478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	171,122	570.9	17,865			7,499		18,913			(6,672)		785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	183,025	571.25	19,035			7,990		20,143			(7,109)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	4,022,588	572.63	412,718			173,239		435,348			(154,134)		18,446		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	264,061	575.43	27,515			11,565		27,459			(10,290)		1,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	10,960	574.39	1,154			485		1,154			(432)		50		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	494,015	576.35	50,982			21,429		50,785			(19,066)		2,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	3,152,032	578.26	319,231			134,194		316,342			(119,387)		14,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	839,152	575.77	87,104			36,612		86,892			(32,575)		3,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	227,292	574.73	23,843			10,022		23,841			(8,917)		1,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	1,465,691	576.22	150,087			63,347		150,955			(56,205)		6,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	134,311	569.46	14,707			6,207		15,024			(5,508)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	156,109	574.26	16,298			6,879		16,474			(6,103)		716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	1,338,127	575.64	137,827			58,173		138,816			(51,614)		6,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	258,240	578.13	25,927			10,943		25,966			(9,709)		1,184		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	57,049	574.6	5,939			2,507		5,995			(2,224)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	173,902	575.01	18,034			7,611		18,182			(6,753)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	68,176	569.75	7,615			3,237		7,629			(2,844)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	1,852,144	575.31	195,957			83,288		193,752			(73,182)		8,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	897,647	576.52	93,804			39,870		92,504			(35,032)		4,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	314,257	574.56	33,500			14,239		33,179			(12,511)		1,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	1	3,086,330	578.43	316,657			134,840		311,047			(118,098)		14,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	766,150	575.31	81,135			34,613		80,400			(30,218)		3,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	1	1,555,398	575.94	163,628			69,677		161,703			(61,025)		7,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	88,636	569.75	9,918			4,231		9,948			(3,694)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	80,886	574.21	8,647			3,675		8,577			(3,229)		373		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	2,065,906	575.94	217,127			92,286		214,435			(81,088)		9,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	420,877	573.69	45,244			19,230		44,913			(16,897)		1,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	1	598,026	575.31	63,331			26,968		62,658			(23,619)		2,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	262,600	574.9	27,888			11,853		27,610			(10,415)		1,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	97,627	578.43	10,007			4,253		9,823			(3,737)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	2,645,688	578.43	271,712			115,916		267,078			(101,197)		12,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	1,055,934	575.94	111,190			47,435		109,953			(41,412)		4,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	1,794,048	578.41	184,935			79,264		181,457			(69,149)		8,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	307,546	576.5	32,046			13,715		31,855			(11,968)		1,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	55,354	574.19	5,901			2,525		5,899			(2,204)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	76,512	575.57	8,041			3,442		8,017			(3,003)		354		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	59,661	574.88	6,318			2,704		6,304			(2,360)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	2,219,703	575.92	232,625			99,560		231,568			(86,876)		10,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	157,037	574.53	16,677			7,138		16,665			(6,228)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	660,991	575.28	69,668			29,817		69,503			(26,018)		3,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	682,634	574.88	72,769			31,244		72,244			(27,176)		3,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	1,522,867	578.41	156,855			67,347		154,281			(58,579)		7,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	728,764	576.5	76,447			32,823		75,605			(28,550)		3,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	7,756,874	575.92	818,350			351,363		810,512			(305,622)		35,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	37,764	574.53	4,041			1,735		4,014			(1,509)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	201,319	573.66	21,722			9,327		21,625			(8,112)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	124,522	574.19	13,374			5,742		13,290			(4,995)		577		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	52,435	578.27	5,537			2,381		5,287			(2,071)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	2,337,190	579.67	243,535			104,707		231,556			(91,076)		10,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	135,487	577.92	14,362			6,175		13,721			(5,371)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	142,625	580.25	14,776			6,353		14,027			(5,526)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	2,306,121	582.17	234,302			100,737		221,332			(87,622)		10,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	2,898,663	579.81	304,650			131,525		286,608			(114,087)		13,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	145,723	577.54	15,806			6,864		14,824			(5,954)		676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	77,968	580.39	8,148			3,518		7,653			(3,051)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	399,494	579.17	42,266			18,247		39,820			(15,828)		1,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	176,961	573.58	19,766			8,534		18,899			(7,402)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	65,453	578.41	6,977			3,012		6,587			(2,613)		304		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	406,345	582.31	41,650			17,981		38,920			(15,597)		1,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	501,255	579.46	52,882			22,831		49,781			(19,804)		2,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	1	4,617,252	586.19	476,500			207,487		420,773			(177,711)		21,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	3,104,725	586.19	319,516			139,436		283,444			(119,051)		14,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	105,954	582.61	11,316			4,919		10,095			(4,226)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	1	752,770	583.02	80,170			34,909		71,467			(29,899)		3,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	50,929	577.39	5,730			2,499		5,198			(2,134)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	415,215	586.19	42,809			18,607		37,771			(15,987)		1,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	321,282	583.02	34,184			14,859		30,449			(12,767)		1,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	1,132,892	583.67	119,973			52,334		106,848			(44,683)		5,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	3,084,889	583.67	319,863	4,899		142,160		289,940			(121,231)		14,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	143,324	581.38	15,493			6,734		13,870			(5,786)		668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	76,266	582.26	8,176			3,554		7,299			(3,053)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	650,750	583.02	69,370			30,260		61,888			(25,836)		3,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	1	1,247,324	583.67	131,967			57,464		117,437			(49,217)		5,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	174,803	582.75	18,809			8,230		16,671			(7,024)		818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	1,451,824	587.56	149,102			65,245		130,123			(55,684)		6,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	287,958	584.68	30,408			13,306		26,793			(11,356)		1,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	53,183	584.39	5,632			2,465		4,967			(2,103)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	50,426	583.98	5,360			2,346		4,734			(2,002)		236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	3,223,267	585.04	339,410			148,521		298,515			(126,756)		15,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	770,312	585.62	80,575			35,258		70,808			(30,091)		3,606		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	57,848	585.47	6,143			2,697		5,330			(2,294)		271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	243,669	584.77	26,048			11,434		22,655			(9,728)		1,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	622,930	586.42	65,532			28,766		56,694			(24,474)		2,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	414,919	584.06	44,687			19,616		38,929			(16,689)		1,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	3,356,155	585.83	355,081			155,866		307,794			(132,609)		15,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	404,519	583.53	43,769			19,213		38,211			(16,346)		1,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	2,769,142	588.36	285,775			125,443		245,716			(106,726)		12,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	77,593	582.16	8,465			3,721		7,476			(3,166)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	1,170,617	584.45	124,905			54,903		109,542			(46,711)		5,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	2,740,892	586.97	285,327			125,418		248,260			(106,704)		12,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	1,516,445	584.6	160,592			70,882		141,593			(60,139)		7,111		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	456,815	583.96	48,696			21,494		43,005			(18,236)		2,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	738,405	587.13	76,277			33,667		66,725			(28,565)		3,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	1	1,282,049	580.94	136,795			60,985		127,241			(50,948)		6,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	66,991	574.69	7,583			3,369		7,154			(2,832)		316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	1	258,031	580.29	27,687			12,322		25,775			(10,326)		1,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	218,460	579.19	23,681			10,521		22,085			(8,844)		1,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	2,053,882	580.29	220,176			97,822		204,827			(82,227)		9,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	1	3,597,820	583.44	374,173			166,528		345,467			(139,548)		16,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	1	2,146,459	583.44	223,446			99,616		206,456			(83,221)		10,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	1	742,767	580.29	79,773			35,564		74,316			(29,711)		3,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	114,007	578.66	12,415			5,516		11,601			(4,637)		537		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	1	1,107,357	580.94	118,044			52,536		109,723			(44,025)		5,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	549,489	583.44	57,092			25,365		52,673			(21,322)		2,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	4,534,639	580.94	482,939			214,566		448,575			(180,359)		21,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	109,231	579.54	11,797			5,241		10,995			(4,406)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	1,511,252	581.52	160,042			71,105		148,415			(59,769)		7,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	145,686	572.9	16,040			7,173		16,126			(5,990)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	234,845	574.52	25,457			11,384		25,499			(9,507)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	2,220,865	575.15	239,187			106,962		239,327			(89,327)		10,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	467,688	573.77	51,072			22,839		51,236			(19,073)		2,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	63,627	568.97	7,279			3,255		7,373			(2,718)		301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	113,918	574.11	12,394			5,543		12,430			(4,629)		539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	331,044	573.42	36,282			16,225		36,418			(13,550)		1,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	131,373	575.73	14,070			6,292		14,059			(5,255)		622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	1,342,297	577.64	141,075			63,087		140,364			(52,686)		6,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	2,480,686	575.91	258,984			116,170		266,099			(96,720)		11,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	251,705	572.05	27,285			12,239		28,267			(10,190)		1,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	142,730	571.71	15,529			6,966		16,093			(5,799)		677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	313,883	572.4	33,931			15,220		35,105			(12,672)		1,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	3,630,046	573.43	388,415			174,227		401,081			(145,058)		17,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	884,812	574.01	94,144			42,229		97,092			(35,159)		4,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	54,522	571.19	5,965			2,676		6,185			(2,228)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	923,984	574.47	99,605			44,740		100,654			(37,250)		4,380		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	405,101	575.05	43,427			19,506		43,825			(16,240)		1,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	3,826,132	576.96	402,509			180,797		404,522			(150,527)		18,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	64,953	573.09	7,099			3,189		7,192			(2,655)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	2,532,467	578.22	272,240			122,790		261,972			(101,950)		12,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	517,966	580.72	54,283			24,483		51,960			(20,328)		2,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	81,324	577.58	8,791			3,965		8,478			(3,292)		385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	3,803	576.48	416			187		402			(156)		18		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	160,930	576.83	17,525			7,905		16,931			(6,563)		763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	1	3,691,088	571.96	389,983			177,370		420,246			(145,484)		17,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	1	1,713,647	569.5	185,931			84,537		200,736			(69,343)		8,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	218,100	568.87	23,795			10,801		25,698			(8,886)		1,038		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	426,429	568.12	46,865			21,273		50,676			(17,502)		2,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	1	782,283	569.5	84,956			38,691		91,764			(31,641)		3,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	3,547,854	569.5	384,587			174,572		415,015			(143,628)		16,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	1	2,353,416	571.96	247,772			112,899		268,333			(92,339)		11,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	123,869	567.27	13,725			6,230		14,863			(5,126)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	230,257	570.07	24,822			11,267		26,758			(9,270)		1,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	136,544	568.47	14,952			6,787		16,162			(5,584)		650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	296,515	563.38	34,129			15,492		37,163			(12,746)		1,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	656,808	571.96	69,490			31,543		74,673			(25,952)		3,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	1	153,913	568.87	16,823			7,661		18,185			(6,265)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	1	202,321	568.87	22,093			10,045		23,871			(8,240)		965		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	1,268,853	569.83	134,372			61,380		149,040			(50,183)		6,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	105,207	567.04	11,457			5,233		12,756			(4,279)		503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	3,341,313	567.38	353,076	10,121		167,454		403,563			(135,812)		15,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	20,543	565.16	2,278			1,041		2,544			(851)		98		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	193,855	565.67	21,402			9,776		23,868			(7,993)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	68,913	566.75	7,525			3,437		8,383			(2,810)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	92,999	566.35	10,193			4,656		11,363			(3,807)		445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	231,869	566.01	25,506			11,651		28,440			(9,525)		1,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	573,295	567.95	61,859			28,256		68,798			(23,102)		2,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	4,128,249	564.54	450,392			206,352		517,970			(168,204)		19,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	638,247	563.52	70,335			32,225		80,987			(26,267)		3,057		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	246,593	562.33	27,495			12,597		31,701			(10,268)		1,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	801,491	563.18	88,645			40,614		102,082			(33,105)		3,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	118,550	562.84	13,159			6,029		15,155			(4,914)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	420,980	565.1	45,676			20,927		52,493			(17,058)		2,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	1,774,428	566.97	188,977			86,582		216,683			(70,575)		8,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	2,979,770	565.07	317,048			145,459		372,934			(118,567)		14,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	713,080	562.64	77,726			35,660		91,668			(29,067)		3,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	146,302	561.62	16,108			7,390		19,018			(6,024)		701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	88,014	560.43	9,805			4,498		11,589			(3,667)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	299,003	561.28	33,040			15,158		39,011			(12,356)		1,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	72,008	558.12	8,209			3,766		9,719			(3,070)		345		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	496,793	563.06	54,548			25,164		63,523			(20,427)		2,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	230,888	561.71	25,698			11,855		29,961			(9,623)		1,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	757,569	565.49	81,211			37,465		94,301			(30,412)		3,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	694,236	563.63	75,811			34,973		88,215			(28,390)		3,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	102,931	562.3	10,900			5,036		13,347			(4,088)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	2,883,110	559.55	314,836			146,375		387,014			(117,418)		13,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	406,326	562.3	43,152			20,062		52,954			(16,094)		1,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	1	4,889,688	562.3	519,774			242,038		638,041			(193,586)		23,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	1	34,896	553.87	4,041			1,885		4,983			(1,503)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	940,948	559.88	102,093			47,163		125,249			(38,285)		4,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	1,125,088	559.55	122,522			56,601		150,291			(45,946)		5,389		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	310,365	560.45	33,488			15,470		41,060			(12,558)		1,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	22,599	553.87	2,612			1,215		3,219			(974)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	1	675,523	559.55	73,835			34,382		90,789			(27,499)		3,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	681,974	558.53	75,017			34,655		92,098			(28,131)		3,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	1	764,506	559.55	83,637			39,008		102,873			(31,107)		3,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	305,242	558.53	33,699			15,667		41,421			(12,568)		1,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	1	719,260	562.3	76,529			35,693		93,972			(28,464)		3,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	189,409	558.84	21,081			9,861		25,712			(7,873)		917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	2,700,450	559.85	297,590			139,202		362,682			(111,138)		13,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	219,384	558.5	24,505			11,463		29,889			(9,152)		1,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	30,254	558.16	3,388			1,585		4,137			(1,265)		146		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	1,249,841	562.27	134,358			62,848		163,561			(50,177)		6,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	224,435	557.66	25,271			11,821		30,848			(9,438)		1,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	292,756	560.41	32,086			15,009		39,085			(11,983)		1,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	4,121,045	565.62	451,667			211,564		514,638			(168,911)		19,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	518,320	564.26	57,534			26,949		65,702			(21,516)		2,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	322,576	563.92	35,935			16,832		41,042			(13,439)		1,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	101,671	565.28	11,174			5,234		12,744			(4,179)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	275,699	566.19	30,024			14,063		34,213			(11,228)		1,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	210,427	564.6	23,294			10,911		26,575			(8,711)		1,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	106,463	563.4	11,924			5,585		13,622			(4,459)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	2,470,653	568.06	264,113			123,712		300,283			(98,771)		11,958		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	88,342	568.54	9,638			4,533		10,635			(3,609)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	862,643	570.43	92,303			43,414		101,657			(34,566)		4,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	70,432	564.72	7,973			3,750		8,846			(2,986)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	1,477,016	567.63	162,472			76,418		179,635			(60,843)		7,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	599,232	567.97	65,736			30,918		72,602			(24,617)		2,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	1,980,099	571.68	218,565			103,845		229,377			(81,970)		9,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	1	4,729,216	574.5	509,810			241,599		531,137			(190,134)		23,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	1	151,677	570.65	16,973			8,043		17,802			(6,330)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	925,850	570.65	103,510			48,979		108,514			(38,657)		4,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	276,682	572.03	30,546			14,454		31,923			(11,408)		1,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	1	1,104,690	571.68	123,480			58,538		128,148			(46,100)		5,378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	1	700,875	571.68	77,727			36,891		81,418			(28,949)		3,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	1	1,537,492	574.5	165,895			78,738		172,926			(61,786)		7,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	615,678	574.5	66,309			31,376		69,046			(24,764)		2,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	67,817	569.79	7,650			3,620		8,026			(2,857)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	2,750,267	577.8	296,479			141,122		296,386			(110,723)		13,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	1,380,757	575.32	152,436			72,558		153,173			(56,929)		6,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	198,738	574.28	22,159			10,548		22,313			(8,276)		970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	32,090	569.13	3,761			1,790		3,820			(1,405)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	71,571	570.69	8,259			3,931		8,371			(3,085)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	263,136	573.93	29,445			14,016		29,663			(10,997)		1,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	380,650	575.89	41,795			19,894		41,948			(15,609)		1,858		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	1,103,512	574.97	122,269			58,199		122,914			(45,663)		5,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	93,731	562.22	10,667			5,092		12,321			(3,984)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	193,364	560.35	22,411			10,698		25,927			(8,370)		945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	338,465	563.12	38,179			18,225		44,063			(14,258)		1,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	3,261,259	562.56	369,827			176,543		427,122			(138,116)		15,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	352,724	558.04	41,798			19,953		48,454			(15,610)		1,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	2,671,458	564.99	295,730			141,172		340,823			(110,444)		13,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	282,625	561.2	32,474			15,502		37,556			(12,128)		1,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	47,497	560.4	5,529			2,643		6,365			(2,068)		232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	2,862,765	565.03	318,339			152,173		365,042			(119,050)		13,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	226,958	563.17	25,714			12,292		29,528			(9,616)		1,110		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	507,900	562.6	57,850			27,653		66,485			(21,634)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	366,127	561.25	42,251			20,197		48,622			(15,801)		1,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	84,195	561.58	9,682			4,628		11,142			(3,621)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	197,956	560.91	22,923			10,958		26,384			(8,573)		968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	747,926	560.21	85,937			41,250		100,853			(32,182)		3,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	594,329	562.63	66,684			32,008		78,105			(24,972)		2,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	182,720	559.2	21,196			10,174		24,902			(7,937)		893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	1,832,587	559.88	211,297			101,423		247,973			(79,128)		8,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	64,814	557.01	7,680			3,687		9,037			(2,876)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	1,013,686	558.86	110,830	7,311		57,453		138,641			(44,577)		4,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	1	1,962,355	561.33	220,373			106,710		263,697			(82,076)		9,663		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	113,263	557.9	13,127			6,338		15,738			(4,902)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	1	1,452,513	558.58	167,475			81,095		200,883			(62,375)		7,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	2,904,646	558.58	334,325			161,414		400,773			(124,857)		14,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	340,323	552.91	41,383			19,980		49,758			(15,455)		1,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	1	59,721	552.91	7,268			3,514		8,741			(2,711)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	448,271	561.33	50,251			24,262		60,092			(18,767)		2,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	1	3,886,831	561.33	436,497			211,064		521,672			(162,816)		19,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	1	1,610,921	558.58	185,578			89,730		222,530			(69,211)		7,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	1	270,609	557.57	31,499			15,230		37,775			(11,748)		1,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	548,706	558.91	62,991			30,413		75,449			(23,525)		2,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	809,389	557.57	94,132			45,447		112,852			(35,155)		3,974		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	147,068	558.59	17,354			8,427		20,293			(6,481)		725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	160,569	557.58	19,140			9,294		22,388			(7,148)		792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	1,164,761	560.79	134,646			65,384		157,073			(50,285)		5,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	1,024,713	560.45	118,764			57,672		138,681			(44,354)		5,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	76,700	561.35	8,813			4,279		10,283			(3,291)		378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	1,807,739	563.21	204,094			99,107		237,619			(76,221)		8,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	499,746	559.44	58,520			28,417		68,351			(21,855)		2,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	763,733	556	89,586			43,625		109,015			(33,457)		3,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	1,856,510	557.35	214,984			104,690		261,367			(80,288)		9,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	2,321,371	559.75	260,856			127,076		318,799			(97,456)		11,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	85,566	555.67	10,071			4,904		12,255			(3,761)		423		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	253,438	556.34	29,627			14,427		36,051			(11,064)		1,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	308,695	557.9	35,562			17,317		43,214			(13,281)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	295,317	555.16	34,936			17,013		42,515			(13,047)		1,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	104,801	552.87	12,670			6,170		15,439			(4,732)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	1	3,506,736	555.56	399,417			194,771		506,592			(149,371)		17,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	1	109,801	551.84	12,968			6,323		16,466			(4,849)		542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	1	527,969	553.17	61,561			30,020		78,131			(23,022)		2,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	21,436	543.95	2,673			1,309		3,491			(1,001)		106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	1,811,189	549.53	214,083			104,827		279,526			(80,171)		8,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	2,071,981	552.23	238,485			116,775		311,373			(89,309)		10,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	422,396	548.53	50,392			24,675		65,828			(18,871)		2,086		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	180,596	549.86	21,274			10,417		27,782			(7,967)		892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	1	558,173	545.98	66,478			32,783		90,083			(24,793)		2,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	1	5,321,077	548.67	617,245			304,383		836,881			(230,202)		26,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	1	105,686	544.99	12,703			6,264		17,218			(4,738)		525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	137,191	544.99	16,477			8,114		22,329			(6,153)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	1	431,167	545.98	51,395			25,380		69,653			(19,142)		2,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	1	48,857	544.99	5,878			2,902		7,967			(2,189)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	748,032	546.31	88,717			43,687		120,228			(33,132)		3,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	62,527	546.86	7,372			3,630		9,997			(2,753)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	2,896,119	545.98	344,349			169,569		466,949			(128,601)		14,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	1	1,593,412	548.67	184,995			91,356		250,858			(68,900)		7,923		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	483,595	540.44	60,691			29,886		82,123			(22,666)		2,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	657,713	548.67	76,163			37,505		103,339			(28,444)		3,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	155,942	542.6	18,916			9,367		26,160			(7,064)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	585,613	543.26	70,566			34,944		97,638			(26,354)		2,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	261,960	542.28	31,881			15,787		44,076			(11,906)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	1,144,459	545.93	134,359			66,535		186,078			(50,178)		5,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	1,185,189	543.59	142,341			70,487		196,996			(53,159)		5,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	286,233	540.76	34,777			17,269		48,948			(12,988)		1,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	145,055	541.25	17,537			8,708		24,694			(6,549)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	524,473	541.57	63,199			31,383		89,024			(23,602)		2,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	3,600,266	545.23	418,711			207,920		590,591			(156,372)		17,952		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	1,119,998	542.88	133,280			66,183		187,815			(49,775)		5,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	130,873	538.52	16,241			8,065		22,842			(6,066)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	88,780	547.6	10,334			5,139		14,131			(3,865)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	168,779	545.73	20,000			9,945		27,346			(7,480)		842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	2,949,351	549.42	337,111			167,629		461,273			(126,070)		14,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	273,698	547.05	32,023			15,923		43,792			(11,976)		1,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	1,477,481	541.22	173,456			86,609		252,219			(64,957)		7,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	383,661	540.24	45,502			22,720		66,086			(17,040)		1,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	303,884	541.55	35,554			17,753		51,718			(13,315)		1,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	1,127,089	543.88	128,826			64,324		187,712			(48,244)		5,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	73,469	540.57	8,684			4,336		12,617			(3,252)		366		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	43,206	535.73	5,353			2,673		7,751			(2,005)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	393,675	541.76	44,918			22,552		67,317			(16,775)		1,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	2,909,204	539.11	340,959			171,183		509,639			(127,335)		14,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	1	675,869	539.11	79,347			39,946		118,610			(29,552)		3,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	4,340,348	541.76	495,668			249,196		742,859			(184,860)		21,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	109,690	537.32	13,086			6,570		19,528			(4,887)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	167,699	538.13	19,872			9,991		29,665			(7,411)		841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	883,099	539.11	103,587			52,078		154,840			(38,633)		4,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	204,533	533.64	25,301			12,703		37,618			(9,449)		1,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	1	1,729,801	541.76	197,716			99,536		296,331			(73,638)		8,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	94,437	533.64	11,691			5,878		17,383			(4,360)		473		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	889,962	539.43	103,948			52,188		155,453			(38,820)		4,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	1	19,325	533.64	2,394			1,205		3,560			(892)		97		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	385,246	538.13	45,575			22,881		68,087			(17,020)		1,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	1,120,753	543.34	129,671			65,458		187,919			(48,427)		5,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	699,148	542.36	82,425			41,736		118,293			(30,877)		3,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	77,054	541.54	9,077			4,582		13,136			(3,390)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	1,948,508	546.02	219,597			110,853		318,637			(82,011)		9,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	698,249	543.67	80,578			40,676		116,720			(30,093)		3,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	400,478	549.21	46,856			23,717		62,803			(17,499)		2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	3,159,552	552.92	356,398			180,399		477,973			(133,101)		15,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	91,722	548.88	10,768			5,451		14,429			(4,021)		462		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	157,127	549.55	18,337			9,282		24,560			(6,848)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	1,216,155	550.54	140,466			71,100		188,292			(52,459)		6,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	1	3,804,717	551.14	428,444			217,301		587,540			(160,326)		19,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	1	376,959	548.77	43,840			22,221		59,556			(16,395)		1,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	923,825	548.42	105,408			53,723		147,171			(39,474)		4,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	1,628,537	545.73	190,865			97,278		266,126			(71,476)		8,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	285,914	544.74	33,824			17,239		47,157			(12,666)		1,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	113,591	546.06	13,267			6,762		18,505			(4,968)		572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	57,441	543.92	6,853			3,493		9,547			(2,566)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	1	1,786,471	540.59	212,411			109,123		310,435			(79,111)		9,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	75,400	535.1	9,440			4,837		13,734			(3,526)		381		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	1,261,620	543.25	145,843			74,730		213,585			(54,467)		6,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	175,939	535.1	22,045			11,311		32,075			(8,222)		890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	1,534,299	540.59	182,275			93,519		266,376			(67,980)		7,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	4,452,727	543.25	515,181			264,322		754,519			(192,137)		22,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	2,335,421	540.59	277,214			142,044		405,099			(103,529)		11,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	503,029	540.92	59,508			30,492		86,994			(22,224)		2,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	1	2,562,320	543.25	296,615			152,382		434,590			(110,486)		12,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	278,039	539.61	33,309			17,067		48,657			(12,440)		1,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	94,376	537.52	11,476			5,903		16,911			(4,286)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	618,121	539.64	73,618			37,869		108,688			(27,494)		3,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	1,811,242	541.97	210,829			108,451		311,842			(78,736)		9,192		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	427,324	538.34	51,578			26,532		76,018			(19,262)		2,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	1,203,123	539.31	143,773			73,957		212,179			(53,694)		6,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	149,078	533.84	18,799			9,670		27,589			(7,021)		757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	806,144	538.54	95,367			49,188		143,569			(35,616)		4,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	171,900	537.24	20,594			10,622		30,969			(7,691)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	93,857	539.08	11,047			5,698		16,635			(4,126)		477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	3,162,678	540.86	365,606			188,570		551,650			(136,539)		16,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	222,479	534.21	27,454			14,160		41,159			(10,253)		1,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	1	145,176	537.15	17,189			8,878		26,227			(6,428)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	1	685,437	537.47	80,882			41,774		123,481			(30,247)		3,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	1	3,750,996	539.79	432,490			223,374		661,912			(161,739)		19,061		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	191,693	544.02	23,003			11,930		32,158			(8,614)		974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	571,832	542.71	69,478			36,033		97,090			(26,018)		2,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	1,177,425	543.7	142,462			73,932		198,107			(53,408)		5,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	166,313	543.04	20,141			10,445		28,153			(7,542)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	1,158,909	546.37	135,824			70,441		190,226			(50,864)		5,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	1,106,241	540.55	130,979			68,282		194,127			(48,916)		5,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	95,120	536.93	11,681			6,097		17,253			(4,356)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	6,464,769	540.55	766,075			399,874		1,135,471			(285,708)		33,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	34,613	532.44	4,441			2,318		6,527			(1,656)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	458,494	538.23	55,569			28,970		82,141			(20,753)		2,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	1	1,759,481	540.55	208,674			109,060		309,309			(77,719)		9,000		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	896,355	537.9	109,086			56,941		161,195			(40,684)		4,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	2,610,337	537.9	317,417			165,476		469,022			(118,543)		13,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	346,682	536.93	42,538			22,176		62,826			(15,886)		1,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	1	1,258,161	537.9	153,244			80,091		226,454			(57,075)		6,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	207,658	542.82	25,376			13,297		35,409			(9,477)		1,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	616,832	544.13	74,452			39,013		103,930			(27,805)		3,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	1,784,689	546.48	210,415			110,259		294,261			(78,582)		9,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	1,605,608	543.81	194,439			101,887		271,323			(72,615)		8,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	51,920	538.29	6,625			3,472		9,220			(2,474)		266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	3,339,575	549.32	393,736			206,860		533,941			(147,045)		17,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	142,112	544.81	17,494			9,191		23,695			(6,533)		729		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	193,394	543.82	24,039			12,629		32,539			(8,978)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	105,974	546.96	12,780			6,715		17,322			(4,773)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	346,933	545.64	42,361			22,255		57,406			(15,820)		1,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	1	629,459	543.14	77,549			40,799		107,054			(29,001)		3,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	1	2,729,095	546.81	324,489			170,714		448,758			(121,350)		13,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	82,864	537.4	10,714			5,660		14,868			(4,012)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	590,850	545.59	70,607			37,300		98,479			(26,441)		3,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	1,274,240	542.91	156,349			82,596		217,654			(58,551)		6,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	548,777	541.93	67,993			35,919		94,572			(25,463)		2,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	1	30,437	541.79	3,905			2,078		5,233			(1,454)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	1	1,708,534	547.35	207,929			110,667		279,216			(77,441)		8,819		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	1,178,302	550.04	139,511			74,073		187,418			(52,102)		6,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	3,153,350	547.35	383,132			203,424		514,356			(143,085)		16,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	1	1,689,763	550.04	200,406			106,663		269,298			(74,640)		8,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	69,027	544.54	8,615			4,574		11,554			(3,217)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	65,192	543.28	8,234			4,372		11,038			(3,075)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	5,839,149	550.04	691,939			367,830		929,676			(258,059)		30,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	655,595	547.35	79,720			42,379		107,038			(29,732)		3,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	315,169	541.79	40,373			21,436		54,086			(15,078)		1,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	1,083,384	546.36	132,823			70,522		178,342			(49,604)		5,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	1	1,101,354	548.38	133,594			71,287		178,111			(49,892)		5,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	1	474,002	547.38	58,065			30,984		77,370			(21,685)		2,450		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	1	1,814,028	551.08	215,790			115,278		286,025			(80,671)		9,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	1	83,726	546.56	10,332			5,513		13,770			(3,859)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	131,941	548.57	16,611			8,887		21,154			(6,204)		683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	290,647	553.01	35,081			18,768		44,689			(13,101)		1,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	3,035,169	555.4	357,846			191,440		456,063			(133,642)		15,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	88,443	549.84	11,002			5,886		14,013			(4,109)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	1	2,779,460	554.93	325,475			174,361		419,897			(121,719)		14,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	1	151,983	551.21	18,451			9,884		23,792			(6,900)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/25/2024	1	2,424,237	552.07	288,242			155,054		376,504			(107,942)		12,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	4,125,772	559.39	483,953			261,920		594,474			(180,491)		21,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	444,694	553.79	54,964			29,712		67,587			(20,527)		2,310		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	3,670,081	556.65	441,511			238,671		542,624			(164,887)		19,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	1	67,980	555.64	8,273			4,483		10,171			(3,081)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	73,553	555.64	8,944			4,841		10,993			(3,336)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	52,468	551	6,658			3,599		8,188			(2,487)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	2,508,738	555.64	304,812			164,774		374,569			(113,835)		13,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	1,475,361	559.39	172,912			93,473		212,352			(64,576)		7,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	30,612	551	3,888			2,104		4,782			(1,450)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	1,554,781	556.65	187,196			101,312		230,117			(69,815)		8,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	1	95,910	551	12,190			6,605		14,997			(4,540)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	611,571	556.98	73,327			39,639		90,131			(27,385)		3,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	1	1,479,921	559.39	173,743			94,140		213,469			(64,709)		7,707		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	1	2,836,665	558.12	335,010			181,981		415,690			(125,113)		14,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	1	1,345,927	555.38	163,261			88,685		202,544			(60,972)		7,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	1	148,892	554.38	18,224			9,900		22,622			(6,806)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024	1	155,907	554.19	19,239			10,477		23,763			(7,185)		814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024	1	4,179,990	557.93	497,837			271,113		614,544			(185,923)		21,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	1	5,178,529	553.25	618,834			337,469		803,131			(231,427)		27,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	1,972,912	551.5	238,525			130,613		312,062			(89,324)		10,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	174,707	543.23	22,834			12,504		29,810			(8,551)		912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	693,249	547.8	86,864			47,566		113,488			(32,529)		3,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	3,882,159	548.8	481,776			263,814		629,698			(180,418)		20,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	1	2,971,787	554.51	360,752			199,002		456,680			(134,405)		15,613		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	1	746,087	551.79	92,515			51,016		117,629			(34,456)		3,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	2,770,930	554.51	334,728			184,377		425,382			(124,837)		14,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	1	23,689	546.19	3,094			1,706		3,932			(1,152)		124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	1,746,449	554.51	210,622			115,885		267,835			(78,659)		9,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	782,391	550.79	97,799			53,810		124,267			(36,524)		4,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	137,500	546.19	17,944			9,884		22,804			(6,692)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	3,204,583	551.79	396,727			218,282		504,247			(148,162)		16,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	1,478,625	551.79	183,202			100,912		232,894			(68,325)		7,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	110,169	546.19	14,366			7,904		18,254			(5,365)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	65,901	550.79	8,244			4,541		10,477			(3,075)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	1	1,889,184	552.83	234,826			129,814		294,701			(87,698)		9,938		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	1	1,555,743	555.55	188,400			104,150		236,515			(70,360)		8,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	1	131,319	547.22	17,190			9,503		21,575			(6,420)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	3,413,304	556.4	412,541			228,686		514,460			(154,103)		17,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	1	3,545,042	552.63	425,051			236,856		557,521			(158,957)		18,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	26,567	558.39	3,342			1,865		3,855			(1,252)		140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	1,475,170	564.12	175,840			98,121		202,333			(65,850)		7,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	70,183	563.1	8,450			4,715		9,725			(3,164)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	150,091	565.89	18,041			10,100		20,204			(6,738)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	347,004	565.55	41,849			23,428		46,870			(15,629)		1,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	2,678,219	569.37	312,280			175,203		348,796			(116,306)		14,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	4,119,364	569.37	479,906			268,958		535,855			(178,981)		21,803		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	1,529,513	569.37	178,035			99,670		198,729			(66,489)		8,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	296,138	565.89	35,625			19,966		39,908			(13,287)		1,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	1,301,454	566.58	155,654			87,235		174,171			(58,051)		6,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	4,168,652	566.58	498,154			278,884		557,248			(186,041)		22,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	98,817	560.83	12,461			6,984		14,002			(4,647)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	119,966	565.55	14,480			8,115		16,222			(5,400)		635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	293,644	560.83	28,620	10,319		24,372		41,564			(12,703)		1,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	384,920	564.7	46,806			26,204		52,437			(17,480)		2,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	145,516	565.55	17,578			9,862		19,699			(6,547)		771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	165,270	560.83	20,857			11,702		23,443			(7,768)		876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	3,387	556.47	438			246		504			(163)		18		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	175,772	563.55	21,268			11,962		24,402			(7,943)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	80,699	558.51	10,233			5,755		11,768			(3,821)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	1,039,724	564.24	124,975			70,288		143,355			(46,673)		5,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	1,496,920	567.01	175,289			98,585		200,745			(65,464)		7,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2024	1	3,142,899	568.64	367,091			206,961		413,860			(137,094)		16,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	1	2,992,975	566.96	327,575	26,863		209,802		402,073			(124,663)		15,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	269,022	562.24	32,713			18,545		37,939			(12,251)		1,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	326,171	562.58	39,532			22,411		45,845			(14,804)		1,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	581,866	563.26	70,057			39,715		81,238			(26,235)		3,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	19,766	557.55	2,510			1,423		2,917			(940)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	91,446	562.35	11,284			6,433		12,915			(4,209)		488		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	501,550	563.54	61,139			34,816		69,939			(22,833)		2,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	6,411,849	567	757,239			431,668		864,840			(282,413)		34,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	760,425	563.54	90,100			52,539		106,268			(34,286)		4,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	109,356	562.35	13,505			7,707		15,461			(5,030)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	48,932	558.5	6,249			3,558		7,166			(2,334)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	1,260,662	567	148,758			84,712		169,849			(55,555)		6,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	1,010,067	563.2	123,531			70,347		141,322			(46,134)		5,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	2,938,733	564.22	355,881			202,661		407,055			(132,908)		15,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	1,189,157	563.54	145,077			82,702		166,003			(54,107)		6,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	149,720	563.2	18,341			10,466		20,993			(6,831)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	154,333	556.46	20,079			11,434		23,044			(7,499)		823		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	1,302,693	564.22	158,017			90,171		180,835			(58,852)		6,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	108,240	558.5	13,833			7,886		15,867			(5,159)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	954,246	564.22	115,655			65,930		132,321			(43,133)		5,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	2,786,700	567	329,346			187,945		376,297			(122,673)		14,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	103,469	562.35	12,758			7,265		14,598			(4,765)		552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	50,921	563.2	6,233			3,553		7,132			(2,325)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	1	380,754	563.69	46,224			26,441		53,240			(17,263)		2,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	1	1,502,226	566.46	177,713			101,655		204,371			(66,369)		8,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	1	580,657	563.01	70,956			40,588		81,734			(26,499)		3,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	2,888,886	568.54	340,600			195,564		383,935			(127,201)		15,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	201,361	566.38	24,486			14,117		27,283			(9,157)		1,079		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	1,875,400	569.86	220,735			127,265		245,371			(82,549)		10,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	201,219	561.31	18,417	9,744		19,570		28,655			(7,698)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	610,784	566.04	74,516			42,962		83,038			(27,867)		3,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	197,974	566.32	24,212			14,021		26,916			(9,042)		1,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	235,793	566.66	28,743			16,645		31,950			(10,734)		1,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	428,292	566.66	52,252			30,289		58,098			(19,487)		2,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	198,064	561.58	25,293			14,647		28,207			(9,446)		1,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	60,588	559.53	7,889			4,573		8,809			(2,942)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	4,701,326	570.14	555,227			321,848		615,896			(207,072)		25,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	337,525	570.14	39,828			23,064		44,166			(14,874)		1,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	251,122	565.46	30,963			17,949		34,472			(11,548)		1,352		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	807,236	567.34	97,837			56,713		108,765			(36,488)		4,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	194,153	559.53	25,259			14,627		28,200			(9,433)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	1,463,172	567.34	177,190			102,609		196,924			(66,174)		7,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2024	1	2,064,548	570.14	244,030			141,597		270,777			(90,887)		11,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	291,967	563.55	35,445			20,595		41,105			(13,255)		1,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	635,561	564.23	76,712			44,573		88,887			(28,688)		3,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	54,005	562.36	6,632			3,853		7,692			(2,480)		291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	1,983,942	567	233,312			135,564		269,997			(87,252)		10,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	196,443	563.21	23,927			13,903		27,748			(8,948)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024	1	3,539,590	567.46	416,964			243,086		480,190			(155,720)		19,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	1	3,356,204	573.03	396,368			231,396		426,281			(148,231)		18,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	1	1,254,234	572.81	144,488			84,700		159,722			(54,109)		6,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	1,091,369	569.37	130,310			76,790		144,722			(48,599)		5,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	61,114	565.43	7,566			4,458		8,426			(2,822)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	3,512,582	572.18	408,513			240,731		452,815			(152,355)		19,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	184,142	567.48	22,355			13,161		24,853			(8,349)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	526,431	569.37	62,909			37,107		69,887			(23,430)		2,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	520,173	568.34	62,629			36,871		69,611			(23,389)		2,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	1,978,836	572.18	230,337			135,864		255,395			(85,787)		10,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	88,560	563.59	11,150			6,570		12,430			(4,158)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	1,702,089	568.69	204,251			120,247		226,985			(76,280)		9,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	231,176	568.69	27,787			16,390		30,898			(10,349)		1,256		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	107,071	567.48	13,020			7,680		14,483			(4,849)		582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	1,287,637	572.18	149,623			88,086		165,798			(55,879)		6,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	779,819	568.69	93,656			55,190		104,111			(34,929)		4,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	69,454	565.43	8,591			5,058		9,565			(3,209)		376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	1,811,251	569.37	216,082			127,212		239,910			(80,698)		9,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	519,121	564.55	62,710			37,075		72,827			(23,420)		2,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	421,641	564.89	50,766			30,014		58,957			(18,959)		2,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	229,552	565.57	27,454			16,232		31,886			(10,253)		1,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	2,326,133	568.35	270,992			160,285		314,404			(101,248)		12,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	110,048	563.69	13,393			7,918		15,567			(5,002)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2024	1	3,105,493	565.93	362,069			214,576		432,162			(135,229)		16,912		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	1	2,574,974	565.39	297,410			176,485		360,569			(111,223)		14,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	733,199	566.96	84,684			50,503		100,827			(31,747)		3,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	1,704,312	564.18	202,643			120,747		240,802			(75,887)		9,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	98,496	558.45	12,361			7,366		14,696			(4,629)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	1,416,168	563.5	169,515			101,008		201,407			(63,481)		7,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	59,120	562.31	7,154			4,263		8,505			(2,679)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	122,251	562.56	14,719			8,815		17,636			(5,489)		669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	1,341,339	566.36	155,864			93,433		186,749			(58,050)		7,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	1,098,099	566.36	127,489			76,283		152,553			(47,612)		6,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	6,587,611	566.36	764,822			458,053		916,176			(285,241)		36,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	271,180	563.58	32,352			19,376		38,741			(12,066)		1,484		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	1,526,557	562.9	183,034			109,518		219,280			(68,356)		8,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	59,786	562.56	7,192			4,303		8,616			(2,686)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	722,440	562.9	86,693			51,920		103,882			(32,332)		3,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	662,666	562.9	79,586			47,708		95,386			(29,641)		3,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	192,576	559.68	23,802			14,242		28,520			(8,889)		1,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	130,602	559.68	16,169			9,692		19,381			(6,022)		715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	1,828,793	563.58	217,992			130,435		260,988			(81,412)		9,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	230,930	563.58	27,550			16,515		33,025			(10,261)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	30,954	557.86	3,891			2,328		4,663			(1,453)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	836,540	561.71	101,640			60,928		121,785			(37,855)		4,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	219,239	561.71	26,594			15,912		31,852			(9,932)		1,198		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	64,115	559.95	8,123			4,881		9,464			(3,034)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	846,705	565.69	101,689			61,097		118,337			(37,977)		4,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	501,804	565.01	60,668			36,451		70,595			(22,657)		2,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	2,068,857	568.47	242,056			145,433		281,419			(90,399)		11,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	180,853	563.81	22,100			13,278		25,738			(8,254)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	1	3,956,590	570.16	453,821			273,289		528,331			(169,484)		21,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	1	1,998,375	568.45	227,045			136,946		272,197			(84,929)		10,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	1,329,131	564.11	152,451			92,312		190,269			(57,091)		7,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	948,016	561.35	111,676			67,622		139,320			(41,821)		5,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	1,021,762	560.67	121,181			73,377		151,122			(45,381)		5,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	101,720	560.33	12,105			7,330		15,093			(4,533)		558		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	58,221	555.65	7,237			4,382		9,022			(2,710)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	774,322	559.49	92,841			56,217		115,799			(34,768)		4,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	05/17/2024	1	144,751	556.4	14,847			6,602		17,500			(7,810)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	2,498,584	557.53	295,331			179,566		383,795			(110,315)		13,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	74,497	557.19	8,858			5,395		11,501			(3,299)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	68,825	557.19	8,170			4,967		10,605			(3,051)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	215,587	552.54	26,754			16,266		34,652			(9,992)		1,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	494,878	557.53	58,643			35,717		76,163			(21,841)		2,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	594,547	556.35	71,167			43,268		92,320			(26,578)		3,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	3,410,873	560.95	391,227			238,278		508,552			(145,709)		18,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	1,289,596	560.95	146,957			89,375		191,888			(54,936)		7,104		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	104,047	554.33	12,704			7,731		16,472			(4,738)		574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	195,777	554.33	23,885			14,521		30,964			(8,920)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	3,577,843	560.95	397,298	13,965		250,689		532,910			(153,242)		19,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	497,391	556.35	59,587			36,260		77,308			(22,223)		2,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	646,986	558.2	76,215			46,419		98,961			(28,386)		3,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	62,974	554.33	7,695			4,687		9,979			(2,866)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	243,333	558.2	28,640			17,428		37,183			(10,681)		1,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	1,541,309	558.2	181,258			110,201		235,293			(67,693)		8,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	1,011,790	557.53	119,796			72,898		155,567			(44,678)		5,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	127,525	556.19	15,086			9,209		19,960			(5,634)		705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	1,262,191	555.52	150,201			91,686		198,759			(56,094)		6,976		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	135,321	554.35	16,293			9,945		21,536			(6,085)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	1,894,592	558.93	218,257			133,230		289,164			(81,510)		10,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	70,798	552.34	8,687			5,303		11,472			(3,244)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	155,572	555.19	18,575			11,339		24,572			(6,937)		860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024	1	4,334,054	558.56	500,583			306,255		664,833			(186,948)		23,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	1	3,123,031	561.44	359,149			220,028		464,025			(134,312)		17,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	245,671	554.64	29,308			18,055		39,070			(10,976)		1,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	1,087,626	554.98	129,319			79,663		172,439			(48,428)		6,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	152,575	550.01	19,011			11,711		25,287			(7,119)		844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	98,716	555.65	11,658			7,182		15,556			(4,366)		546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	200,397	553.8	24,088			14,839		32,112			(9,021)		1,109		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	1,335,607	558.38	153,595			94,618		205,285			(57,519)		7,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	1,710,811	556.09	205,126			126,862		268,738			(76,607)		9,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	1,543,683	556.09	185,551			115,046		243,159			(69,013)		8,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	542,832	554.91	65,845			40,723		86,183			(24,591)		3,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	1	1,675,390	556.09	201,047			124,444		263,418			(74,981)		9,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	676,009	559.5	78,485			48,539		102,926			(29,311)		3,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	5,252,694	559.5	610,888			378,768		802,061			(227,211)		29,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	101,920	554.91	12,393			7,684		16,226			(4,610)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	1	95,674	556.76	11,414			7,065		14,951			(4,257)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	1	311,118	554.91	37,770			23,379		49,440			(14,086)		1,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	846,644	556.76	100,920			62,415		132,185			(37,690)		4,700		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	461,477	552.9	57,177			35,451		74,799			(21,266)		2,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	164,143	552.9	20,288			12,547		26,534			(7,577)		911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2024	1	3,428,223	558.4	401,102			249,245		530,329			(149,796)		19,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	1	5,014,620	556.25	584,705			363,834		794,098			(218,664)		27,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	672,017	557.12	80,844			50,583		104,776			(30,275)		3,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	121,006	555.94	14,726			9,214		19,069			(5,515)		675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	2,579,248	560.54	300,482			188,009		389,733			(112,526)		14,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	1	1,917,433	556.43	232,776			146,326		302,313			(86,814)		10,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	188,184	553.24	23,523			14,775		30,500			(8,785)		1,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	726,609	555.25	89,155			55,998		115,676			(33,296)		4,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	19,107	553.24	2,394			1,507		3,105			(890)		107		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	3,681,119	556.43	446,520			280,459		579,852			(166,758)		20,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	1	77,497	555.25	9,517			5,982		12,349			(3,549)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	765,599	556.43	93,097			58,617		120,931			(34,626)		4,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	1	3,752,492	559.84	440,918			277,166		573,589			(164,441)		21,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	504,034	559.84	59,174			37,167		76,971			(22,099)		2,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	507,937	555.25	62,476			39,337		81,084			(23,237)		2,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	1,120,627	559.84	131,898			83,047		171,622			(49,057)		6,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	1	2,388,843	559.54	276,150			174,251		367,401			(101,998)		13,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	1	4,131,574	562.27	475,544			300,481		616,680			(175,235)		23,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	13,674	552.61	1,692			1,073		2,239			(622)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	1,452,659	559.21	168,654			107,008		224,222			(62,002)		8,163		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	1,771,285	555.8		212,554		134,862		281,948			(78,141)		9,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	4,012,635	564.8		459,571		292,933		584,700			(167,597)		22,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	94,771	560.17		11,335		7,224		14,412			(4,134)		535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	145,156	560.17		17,346		11,047		22,053			(6,336)		818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	1,264,354	564.8		144,769		92,342		184,420			(52,733)		7,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	895,417	561.36		105,928		67,567		134,825			(38,585)		5,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	91,684	560.17		10,975		7,000		13,956			(3,998)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	3,404,802	561.36		402,448		256,505		512,173			(146,794)		19,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	138,018	558.14		16,811		10,706		21,358			(6,140)		778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	63,535	558.14		7,751		4,944		9,850			(2,823)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	467,184	564.8		53,399		34,008		68,007			(19,504)		2,634		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	1	52,374	561.04		6,217		3,974		7,904			(2,245)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	1	2,726,727	565.68		309,483		197,832		394,249			(111,770)		15,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	1	4,201,646	567.18		478,988		306,841		598,039			(172,331)		23,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	1	3,152,693	572.13		360,329		236,595		424,340			(123,928)		17,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	291,287	566.86		34,954		22,547		41,117			(12,515)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	883,453	573.63		99,388		64,108		116,886			(35,584)		5,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	1,993,168	570.13		231,805		149,521		272,761			(82,992)		11,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	201,590	568.93		23,707		15,292		27,905			(8,488)		1,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	444,970	569.9		52,729		34,212		61,307			(18,678)		2,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	660,693	569.9		78,160		50,637		90,839			(27,762)		3,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	86,091	567.83		10,400		6,748		12,095			(3,684)		491		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	279,951	569.9		33,146		21,490		38,531			(11,757)		1,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	1,986,254	571.11		232,392		150,559		269,960			(82,544)		11,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	157,404	567.83		18,999		12,318		22,092			(6,739)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	156,938	569.9		18,550		12,009		21,555			(6,598)		891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	700,902	574.62		79,412		51,525		92,293			(28,130)		3,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	232,534	567.83		28,020		18,140		32,570			(9,966)		1,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	1,271,523	571.11		148,895		96,608		173,184			(52,742)		7,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	746,815	574.62		84,390		54,633		98,015			(30,016)		4,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	3,257,522	574.62		368,426		238,691		428,001			(130,862)		18,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	811,744	571.11		94,974		61,577		110,444			(33,688)		4,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	3,944,242	571.11		461,082		298,497		535,509			(163,996)		22,403		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	1,166,235	574.62		132,018		85,594		153,399			(46,828)		6,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025	1	2,730,709	574.74		308,570		200,634		359,473			(108,063)		15,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	1	3,245,376	570.85		362,833		236,240		446,518			(126,743)		18,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	1	707,679	567.85		79,189		51,773		100,694			(27,591)		4,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	196,243	568.48		23,039		15,083		27,500			(8,007)		1,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	285,698	566.42		34,312		22,529		40,978			(11,859)		1,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	415,543	569.69		48,411		31,809		57,869			(16,709)		2,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	172,224	568.48		20,288		13,331		24,258			(7,003)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	4,100,166	569.69		477,259		313,365		570,401			(164,954)		23,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	240,847	573.18		27,119		17,806		32,413			(9,373)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	1,586,661	569.69		184,211		120,602		219,819			(64,019)		9,050		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	4,260,314	573.18		480,137		315,481		573,968			(165,723)		24,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	760,786	568.48		89,545		58,794		107,047			(30,949)		4,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	982,082	573.18		110,190		72,141		131,602			(38,294)		5,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	1	367,153	572.17		43,397		28,574		49,674			(14,842)		2,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	1	1,323,191	576.9		150,005		98,805		171,055			(51,280)		7,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	1	949,224	573.38		110,964		73,063		126,952			(37,949)		5,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	1	101,270	570.09		12,213		8,042		13,974			(4,177)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/24/2025	1	3,067,966	577.07		347,238		229,180		396,280			(118,210)		17,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	1	2,656,980	577.74		298,910		197,494		340,560			(101,548)		15,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	1,117,919	577.83		130,349		86,480		142,268			(44,165)		6,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	61,975	574.52		7,449		4,942		8,144			(2,524)		356		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	154,132	576.61		18,172		12,056		19,850			(6,157)		886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	400,448	581.38		45,130		29,942		49,209			(15,291)		2,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	166,537	579.19		19,751		13,158		20,914			(6,638)		961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	1	22,450	577.09		2,716		1,811		2,881			(912)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	1	1,610,481	583.98		182,790		121,860		193,108			(61,345)		9,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	1,065,079	579.19		126,212		84,025		133,605			(42,473)		6,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	1,325,801	583.98		150,213		100,004		158,597			(50,551)		7,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	3,125,535	583.98		354,349		236,283		374,330			(118,854)		18,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	1,558,069	580.42		182,606		121,654		193,319			(61,367)		8,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	120,424	577.09		14,559		9,699		15,436			(4,893)		695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	3,177,791	580.42		372,437		247,950		393,837			(125,335)		18,316		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	140,499	573.57		17,057		11,394		18,782			(5,670)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	1,900,393	576.87		223,866		149,551		246,147			(74,418)		10,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	589,304	575.66		70,186		46,887		77,223			(23,331)		3,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	1,700,270	580.42		193,661		129,373		212,742			(64,377)		9,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/31/2025	1	2,642,594	585.24		299,670		200,602		312,953			(99,207)		15,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	1	3,266,505	588.69		372,382		249,618		371,370			(122,937)		18,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	1,584,115	590.88		184,549		124,221		174,375			(60,757)		9,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	267,113	587.49		32,107		21,611		30,441			(10,570)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	188,168	589.63		22,185		14,933		20,981			(7,304)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	910,461	594.5		102,609		69,066		96,518			(33,781)		5,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	1,779,275	586.61		211,378		142,760		206,806			(69,110)		10,329		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	339,806	583.25		41,660		28,155		40,891			(13,602)		1,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	2,276,294	590.21		262,001		177,183		255,705			(85,427)		13,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	518,687	585.37		62,294		42,072		61,043			(20,367)		3,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	3,397,057	590.21		390,662		264,018		381,136			(127,552)		19,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	1,181,247	586.61		140,450		94,920		137,460			(45,857)		6,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	156,257	583.25		19,173		12,966		18,825			(6,251)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	1,083,871	590.21		124,537		84,109		121,456			(40,717)		6,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	1,141,483	586.61		135,836		91,862		132,990			(44,290)		6,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	156,557	585.37		18,834		12,737		18,468			(6,141)		911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	1,385,272	585.34		167,618		113,585		164,005			(54,115)		8,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	146,485	581.98		18,252		12,368		17,929			(5,893)		853		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	1,493,123	588.93		174,845		118,482		170,505			(56,448)		8,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	2,121,525	589.43		248,643		169,063		241,125			(79,702)		12,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	347,161	582.57		42,562		29,059		42,403			(13,603)		2,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	1,284,965	583.81		155,738		106,331		155,043			(49,776)		7,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	95,219	580.46		11,893		8,120		11,873			(3,801)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	343,534	581.94		42,426		29,081		42,456			(13,447)		2,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	3,160,719	586.75		373,597		256,078		372,520			(118,408)		18,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	872,206	586.75		103,182		70,770		102,918			(32,658)		5,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	116,215	579.82		14,631		10,029		14,661			(4,637)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	1,886,728	583.17		230,558		158,133		230,646			(72,973)		11,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	2,980,655	583.17		363,640		249,096		363,554			(115,410)		17,426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	434,859	581.94		49,831		34,512		53,683			(15,415)		2,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	23,622	577.95		3,024		2,073		3,034			(958)		138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	358,647	581.94		44,329		30,404		44,373			(14,030)		2,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	326,211	579.82		41,037		28,111		41,109			(13,024)		1,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	1,433,426	586.75		169,431		116,061		168,744			(53,773)		8,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	1	67,877	583.53		8,559		5,882		8,225			(2,681)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	1	2,303,133	586.9		281,903		193,736		269,947			(88,312)		13,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	1	2,007,140	590.5		235,487		162,034		226,899			(73,574)		11,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025	1	2,034,550	590.68		243,943		167,982		229,788			(76,086)		11,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	1	2,387,674	592.22		286,998		197,903		264,791			(89,245)		14,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	1,983,308	586.97		238,394		165,925		235,058			(73,277)		11,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	72,572	581.1		9,188		6,395		9,109			(2,824)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	162,993	581.1		20,668		14,393		20,480			(6,344)		961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	1,464,899	582.16		183,259		127,242		181,189			(56,639)		8,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	2,595,654	583.39		321,082		222,937		317,219			(99,236)		15,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	307,207	582.16		38,585		26,872		38,208			(11,844)		1,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	497,888	583.39		61,838		43,066		61,189			(18,982)		2,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	920,841	583.39		114,461		79,761		113,294			(35,087)		5,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	1,478,776	586.97		177,897		123,892		175,465			(54,607)		8,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	1,429,943	583.39		177,456		123,511		175,540			(54,546)		8,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	394,155	582.16		49,466		34,429		48,968			(15,205)		2,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	845,268	586.97		101,263		70,310		99,715			(31,297)		4,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	297,275	580.04		37,873		26,296		37,532			(11,705)		1,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	344,211	586.97		41,443		28,879		40,890			(12,704)		2,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	341,325	582.16		42,905		29,898		42,498			(13,152)		2,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	481,301	588.24		56,857		39,478		55,943			(17,573)		2,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/21/2025	1	1,768,049	579.55		213,580		149,125		228,861			(64,571)		10,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	2,420,545	578.99		291,918		204,102		315,298			(87,975)		14,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	03/15/2024	1	105,420	581.68		7,980		3,441		7,359			(4,537)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	1,360,559	580.76		164,355		115,389		173,724			(49,374)		8,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	730,322	577.22		91,144		63,989		96,444			(27,381)		4,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	192,383	574.95		24,490		17,194		25,952			(7,357)		1,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	856,226	576		107,970		75,802		114,375			(32,435)		5,061		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	60,153	573.91		7,730		5,427		8,193			(2,322)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	2,633,752	576.99		323,688		228,093		346,678			(96,399)		15,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	585,833	573.47		74,401		52,458		79,833			(22,127)		3,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	208,201	571.22		26,941		18,974		28,923			(8,034)		1,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	1,064,739	573.47		135,115		95,212		144,950			(40,239)		6,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	1,523,916	576.99		187,137		131,794		200,384			(55,808)		9,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	1,863,105	576.99		229,348		161,708		245,492			(68,210)		11,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	785,205	572.26		100,820		71,086		109,845			(29,985)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	57,784	570.18		7,547		5,315		8,106			(2,251)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	2,003,333	572.26		256,827		180,874		279,702			(76,591)		11,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	3,031,261	573.47		384,364		270,694		418,533			(114,626)		17,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	1,248,276	578.56		153,039		108,114		164,417			(45,011)		7,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	705,828	573.82		90,275		63,775		97,167			(26,552)		4,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	840,301	575.04		106,382		75,153		114,382			(31,289)		4,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	152,353	569.89		20,187		14,261		21,740			(5,937)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	85,732	572.78		11,068		7,819		11,916			(3,255)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	1	2,695,127	578.45		322,419		228,699		355,797			(93,957)		16,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	1	2,704,396	575.69		334,534		237,115		368,109			(97,611)		16,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	830,582	576.92		107,186		80,640		111,528			(26,797)		4,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	2,218,072	572.19		286,797		204,120		311,136			(83,403)		13,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	491,317	573.4		62,839		44,724		68,181			(18,274)		2,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	180,708	570.12		23,799		16,938		25,838			(6,921)		1,075		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	2,611,521	582.67		321,056		229,418		330,248			(92,453)		15,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	380,578	577.89		49,171		35,122		50,350			(14,174)		2,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	899,242	579.12		114,923		82,043		117,482			(33,172)		5,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	135,241	573.93		18,082		12,908		18,542			(5,219)		807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	2,175,654	577.89		281,530		201,203		288,134			(81,041)		13,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	913,737	576.84		119,060		84,996		121,949			(34,366)		5,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	458,677	579.12		58,665		41,903		59,987			(16,910)		2,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	1,431,014	582.67		177,160		126,473		180,766			(51,136)		8,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	799,624	579.12		102,352		73,149		104,687			(29,463)		4,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	151,733	575.79		19,953		14,244		20,449			(5,759)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	971,314	576.84		126,756		90,590		129,900			(36,488)		5,808		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	2,073,129	582.67		257,068		183,721		262,449			(73,999)		12,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	74,042	573.93		9,907		7,076		10,161			(2,856)		442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	2,391,489	577.89		308,741		220,408		316,062			(89,117)		14,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	1	1,876,808	582.34		232,161		166,239		238,737			(66,060)		11,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	1	711,069	577.57		91,728		65,682		94,603			(26,100)		4,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2023	03/07/2025	1	1,718,478	576.59		214,294		153,739		233,261			(60,683)		10,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	1,963,961	577.73		252,369		181,304		263,257			(71,216)		11,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	1,126,285	570.03		140,222		101,154		164,163			(39,432)		6,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	414,597	565.35		53,815		38,821		62,992			(15,133)		2,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	82,517	561.48		11,090		8,000		12,966			(3,119)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	205,143	564.33		26,874		19,386		31,448			(7,557)		1,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	844,820	566.55		108,559		78,312		127,010			(30,528)		5,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	242,575	560.71		30,055		21,757		38,904			(8,376)		1,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	24,766	555.69		3,212		2,324		4,140			(896)		149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	2,786,600	564.15		336,680		244,374		433,859			(93,124)		16,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	659,144	559.52		82,591		59,788		106,789			(23,017)		3,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	216,242	557.49		27,592		19,964		35,610			(7,700)		1,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	1,137,602	559.52		142,428		103,050		184,147			(39,747)		6,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	1,884,662	564.15		226,348		163,939		293,693			(62,995)		11,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	2,810,959	564.15		337,034		243,851		437,261			(94,056)		16,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	112,660	555.69		14,623		10,586		18,850			(4,075)		678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	570,031	558.51		72,166		52,268		93,223			(20,084)		3,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	1,053,137	560.71		130,378		94,332		168,754			(36,385)		6,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	638,461	558.51		80,765		58,466		104,327			(22,508)		3,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	580,342	559.52		72,775		52,709		94,102			(20,254)		3,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	476,090	558.51		60,178		43,540		77,729			(16,794)		2,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	310,926	556.35		37,218		27,007		51,929			(10,234)		1,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	1,793,268	563		202,529		146,979		283,073			(55,675)		10,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	1,125,054	558.38		132,081		95,845		184,727			(36,318)		6,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	96,311	557.37		11,423		8,289		15,949			(3,141)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	129,591	559.56		15,046		10,918		21,067			(4,137)		781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/14/2025	1	2,470,783	568.24		286,611		208,373		369,487			(78,416)		14,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	1	2,479,806	566.2		271,043		197,325		378,905			(73,887)		14,955		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	523,531	566.46		61,934		45,276		79,121			(16,822)		3,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	1,958,825	571.14		221,739		162,099		284,022			(60,225)		11,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	421,370	567.66		49,300		36,040		63,014			(13,390)		2,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	81,993	564.4		9,888		7,229		12,616			(2,686)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,299,215	562.72		148,760		109,063		205,140			(40,090)		7,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	2,152,127	566.18		239,899		176,835		330,392			(63,705)		13,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,840,119	566.18		203,701		149,344		281,985			(54,896)		11,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	2,846,686	561.54		330,040		242,010		454,036			(88,875)		17,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	254,634	562.72		29,207		21,434		40,276			(7,850)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	60,778	560.52		7,111		5,216		9,787			(1,914)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	461,302	561.54		53,511		39,271		73,703			(14,382)		2,795		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,247,562	560.52		145,840		106,923		200,715			(39,303)		7,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	232,751	562.72		26,673		19,565		36,782			(7,178)		1,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	1,508,032	561.54		174,781		128,205		240,733			(47,038)		9,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	2,677,238	566.18		296,638		217,589		410,637			(79,833)		16,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	81,114	557.69		9,750		7,148		13,365			(2,628)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	85,257	559.87		10,214		7,510		13,773			(2,711)		517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	83,315	562.72		9,706		7,137		13,138			(2,576)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	563,356	564.93		64,279		47,261		87,164			(17,059)		3,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	1,390,840	568.4		153,410		112,795		208,788			(40,713)		8,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	620,144	563.74		72,801		53,545		96,939			(19,302)		3,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/21/2025	1	2,568,723	572.49		290,746		214,218		369,567			(76,717)		15,593		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	2,773,459	566.61		316,174		233,222		424,623			(83,158)		16,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	1,312,784	566.96		144,275		106,863		200,255			(37,800)		7,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	407,438	561.29		47,304		35,037		65,256			(12,394)		2,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	57,161	563.5		6,499		4,814		8,984			(1,703)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	1,349,161	562.31		155,154		114,921		214,217			(40,651)		8,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	781,988	563.82		88,990		66,131		122,660			(23,099)		4,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	140,360	559.96		16,591		12,335		22,767			(4,300)		856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	191,984	562.8		22,078		16,407		30,377			(5,731)		1,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	1,074,982	568.49		117,455		87,265		161,802			(30,492)		6,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	2,590,308	563.82		294,518		218,762		405,960			(76,551)		15,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	89,228	562.8		10,270		7,636		14,130			(2,662)		544		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	3,241,015	568.49		352,622		262,169		488,699			(91,403)		19,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	111,107	565.02		12,488		9,276		17,235			(3,246)		676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	20,438	559.96		2,416		1,795		3,312			(627)		125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	424,675	563.82		48,370		35,963		66,670			(12,538)		2,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	334,883	559.96		39,550		29,377		54,230			(10,280)		2,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	338,432	562.8		38,886		28,884		53,504			(10,107)		2,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	2,344,264	568.49		254,822		189,366		353,166			(66,142)		14,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	137,420	565.02		15,460		11,489		21,335			(4,013)		837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	1	1,398,922	568.92		159,809		119,248		210,175			(40,740)		8,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	1	1,765,812	564.25		204,834		152,572		276,224			(52,399)		10,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/28/2025	1	2,497,226	568.31		282,237		211,019		377,926			(71,425)		15,257		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	1	2,088,006	573.46		237,164		177,330		299,266			(60,049)		12,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	82,213	566.99		10,104		7,581		12,426			(2,550)		502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	638,665	575.62		72,361		54,296		89,447			(18,264)		3,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	2,338,177	570.9		277,074		207,901		341,528			(69,934)		14,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	1,257,949	574.77		150,451		113,200		176,514			(37,664)		7,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	186,259	571.87		22,873		17,210		26,818			(5,726)		1,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	636,983	575.82		75,546		56,893		88,713			(18,861)		3,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	1,932,902	575.82		229,049		172,416		268,939			(57,262)		11,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	869,188	580.58		98,566		74,229		115,942			(24,608)		5,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	1,416,918	580.58		160,395		120,682		188,625			(40,154)		8,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	159,521	574.77		18,479		13,957		22,405			(4,573)		978		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	749,830	580.58		84,956		63,950		99,920			(21,239)		4,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	3,985,652	575.82		471,901		355,062		554,023			(118,137)		24,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2025	1	1,901,979	579.54		213,796		161,708		256,845			(52,238)		11,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/04/2025	1	2,861,407	578.35		315,408		238,739		391,795			(76,892)		17,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	1	1,848,982	576.11		200,615		151,839		259,328			(48,917)		11,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	431,566	571.36		49,932		37,998		63,192			(12,074)		2,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	50,317	568.48		5,988		4,561		7,568			(1,444)		311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,292,957	572.4		148,173		112,807		187,777			(35,780)		7,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	869,795	577.13		95,156		72,412		121,016			(23,009)		5,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	749,391	577.13		82,023		62,351		103,963			(19,888)		4,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	2,853,607	572.4		326,738		248,644		414,050			(79,006)		17,594		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	1,039,308	577.13		113,908		86,757		144,879			(27,468)		6,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	206,829	571.36		23,951		18,234		30,312			(5,783)		1,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	2,740,506	572.4		313,240		238,062		396,543			(76,054)		16,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	86,309	568.48		10,262		7,809		12,958			(2,481)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	55,844	571.36		6,444		4,898		8,155			(1,565)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,134,506	577.13		124,228		94,577		157,998			(29,998)		7,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	46,121	568.48		5,488		4,178		6,930			(1,325)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	92,563	572.12		10,959		8,374		13,483			(2,594)		572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	79,898	569.23		9,716		7,423		11,934			(2,299)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	1,650,336	577.9		185,003		141,353		228,390			(43,783)		10,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	1	2,511,973	578.99		282,848		216,501		343,931			(66,553)		15,543		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	1	2,483,007	576.97		277,352		212,586		347,390			(64,969)		15,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,626,652	576.89		188,854		145,353		225,904			(44,040)		10,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	543,877	575.85		64,049		49,466		76,234			(14,767)		3,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,048,238	581.66		116,354		89,553		139,446			(27,133)		6,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	2,363,476	581.97		267,309		206,357		314,613			(61,715)		14,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,958,434	577.19		231,879		179,078		272,405			(53,462)		12,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	157,751	576.15		18,835		14,541		22,125			(4,349)		980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	598,250	581.97		67,602		52,166		79,556			(15,629)		3,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	1,551,377	577.19		183,528		141,680		215,582			(42,372)		9,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	3,641,523	577.19		430,428		332,146		505,551			(99,511)		22,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	212,555	573.24		26,080		20,134		30,584			(6,021)		1,320		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,813,823	581.97		205,325		158,570		241,686			(47,340)		11,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	2,643,418	578.71		315,624		244,187		362,129			(71,674)		16,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	1,266,066	583.5		144,585		111,860		166,096			(32,833)		7,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	134,642	574.74		16,669		12,896		19,105			(3,785)		838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	1	2,036,578	583.82		232,781		180,341		266,251			(52,615)		12,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	171,225	572.26		21,044		16,393		24,936			(4,712)		1,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	2,118,197	576.21		251,006		195,535		297,984			(56,201)		13,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	1,545,873	580.98		175,147		136,441		208,397			(39,216)		9,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	856,089	576.3		101,875		79,655		120,996			(22,515)		5,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	232,441	572.35		28,683		22,427		34,003			(6,339)		1,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	150,650	572.35		18,560		14,501		21,998			(4,113)		940		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	73,901	572.35		9,112		7,122		10,801			(2,017)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	782,527	576.3		93,042		72,721		110,496			(20,591)		4,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	2,975,763	576.3		353,521		276,203		419,799			(78,345)		18,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	96,175	575.25		11,551		9,031		13,719			(2,553)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	836,094	575.25		100,248		78,323		119,043			(22,216)		5,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	1,764,416	581.06		200,614		156,799		238,818			(44,398)		11,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	2,082,096	581.06		236,943		185,264		282,091			(52,367)		13,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	92,332	575.25		11,080		8,660		13,158			(2,452)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	1,546,931	581.06		175,731		137,298		209,176			(38,945)		9,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	207,296	575.59		24,793		19,419		29,491			(5,393)		1,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,583,768	581.41		179,282		140,426		213,983			(38,996)		9,913		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,925,940	576.64		228,031		178,609		271,483			(49,599)		12,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	1	3,532,156	575.81		394,895		309,849		506,884			(85,354)		22,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	1	2,489,822	573.06		277,864		218,322		367,709			(59,760)		15,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	12,122	572.83		1,476		1,165		1,768			(316)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	1,264,899	576.79		148,499		117,161		178,187			(31,778)		7,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	67,639	575.74		8,015		6,324		9,616			(1,715)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	911,562	581.56		102,277		80,693		123,084			(21,886)		5,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	442,381	578.39		52,378		41,427		61,337			(11,106)		2,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	1,095,952	584.23		122,856		97,170		144,226			(26,050)		6,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	3,313,120	579.44		385,991		305,386		455,124			(81,748)		20,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	4,005,816	584.23		446,895		353,831		527,686			(94,387)		25,183		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	156,235	575.46		19,029		15,062		22,267			(4,024)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	939,955	579.44		110,351		87,310		129,244			(23,367)		5,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	843,416	579.44		99,101		78,438		116,080			(20,956)		5,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	243,218	578.39		28,821		22,804		33,754			(6,103)		1,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	6,910	575.46		841		665		983			(178)		43		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	1,574,852	584.23		176,856		139,981		207,661			(37,398)		9,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	2,074,170	577.9		246,412		195,493		290,092			(51,157)		13,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	130,252	574.58		16,047		12,723		18,752			(3,337)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	268,099	576.74		32,386		25,678		37,879			(6,734)		1,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	1,154,446	583.33		131,145		103,981		153,855			(27,270)		7,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2025	1	2,542,217	579.54		282,186		224,123		353,072			(58,290)		16,023		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	1	2,160,154	576.98		238,913		190,015		308,194			(49,092)		13,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	192,256	567.29		22,052		17,611		29,966			(4,507)		1,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	970,392	568.44		110,140		87,960		149,797			(22,511)		6,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	3,397,045	573.99		394,737		316,007		496,676			(79,919)		21,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,624,169	579.37		179,633		143,904		227,033			(36,270)		10,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	37,293	570.68		4,471		3,580		5,609			(905)		236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	103,420	572.83		12,173		9,751		15,299			(2,458)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	1,104,238	579.37		121,908		97,593		154,068			(24,682)		6,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	1,729,566	579.37		191,117		153,051		241,541			(38,641)		10,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	410,819	572.83		48,271		38,644		60,665			(9,773)		2,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,732,763	573.99		201,694		161,576		253,793			(40,724)		10,968		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	2,397,633	573.99		278,845		223,306		350,864			(56,378)		15,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	84,836	572.83		9,977		7,990		12,539			(2,017)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	1,498,471	574.97		174,572		140,089		217,456			(34,628)		9,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	1,054,097	580.37		116,583		93,554		145,941			(23,125)		6,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	1	3,627,934	578.95		403,789		324,582		510,317			(79,543)		23,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	1	2,372,954	579.67		261,025		210,111		331,276			(51,132)		15,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	1	1,329,018	579.97		144,730		116,982		184,953			(28,192)		8,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	2,364,298	573.86		275,441		223,228		348,585			(53,056)		15,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	126,933	570.56		15,245		12,351		19,228			(2,940)		807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	2,214,703	579.25		245,168		198,694		311,698			(47,225)		14,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	731,481	572.7		86,095		69,753		108,822			(16,607)		4,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	207,159	572.7		24,403		19,777		30,846			(4,701)		1,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	2,068,297	579.25		229,167		185,786		291,360			(44,083)		13,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	2,856,614	573.86		332,510		269,392		420,802			(64,137)		18,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	1,324,241	579.25		146,461		118,660		186,202			(28,250)		8,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	2,079,164	573.86		242,431		196,538		306,813			(46,634)		13,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	145,974	572.51		17,531		14,237		21,733			(3,310)		930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	76,925	574.66		9,062		7,359		11,246			(1,711)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	2,343,118	575.83		272,973		221,674		339,129			(51,533)		14,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	1,048,564	581.23		116,076		94,262		144,813			(21,913)		6,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	1	2,957,424	578.66		330,344		268,716		419,946			(61,911)		18,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	368,680	581.12		44,426		36,337		50,447			(8,227)		2,352		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,697,882	582.3		202,388		165,539		229,924			(37,479)		10,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	2,393,978	583.73		283,556		231,929		322,329			(52,510)		15,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	2,051,227	580.99		245,327		201,121		282,408			(44,971)		13,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	675,980	586.45		76,994		63,158		88,855			(14,075)		4,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	101,457	579.82		12,286		10,079		14,137			(2,246)		650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	100,165	577.65		12,370		10,147		14,221			(2,261)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	156,190	579.82		18,899		15,498		21,744			(3,460)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	241,372	577.65		29,761		24,398		34,209			(5,456)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	1,385,389	586.45		157,519		129,135		181,749			(28,875)		8,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	1,400,098	580.99		167,592		137,434		192,940			(30,679)		8,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	2,605,549	586.45		296,511		243,156		342,155			(54,279)		16,675		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	699,819	579.82		84,608		69,362		97,337			(15,510)		4,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	2,189,932	586.79		250,309		205,673		287,094			(44,857)		14,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	1,960,173	581.33		235,613		193,597		269,660			(42,223)		12,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	1	2,684,233	582.69		308,418		253,842		367,816			(54,849)		17,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	1	3,842,860	579.98		443,082		365,177		541,682			(78,298)		24,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,731,671	579.31		201,220		166,757		245,795			(35,331)		11,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	312,485	584.22		36,936		30,704		42,375			(6,391)		2,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	748,888	584.22		88,369		73,418		101,363			(15,332)		4,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	2,642,840	584.22		310,798		257,924		356,364			(54,219)		16,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	3,355,259	578.79		416,052		345,661		476,078			(72,184)		21,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	35,550	575.46		4,526		3,756		5,171			(789)		228		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	779,387	578.79		96,800		80,467		110,785			(16,749)		5,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	95,283	577.62		11,948		9,930		13,668			(2,070)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	389,695	577.62		48,829		40,567		55,851			(8,472)		2,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	183,207	577.62		22,883		18,990		26,164			(3,992)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	2,786,880	584.22		329,131		273,522		377,565			(57,025)		17,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	123,761	577.62		15,532		12,911		17,769			(2,687)		798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,174,710	578.79		145,781		121,151		166,829			(25,258)		7,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	108,266	575.46		13,826		11,486		15,804			(2,399)		697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	2,046,028	578.79		252,889		209,866		289,270			(44,117)		13,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025	1	2,080,429	584.63		241,954		201,462		281,176			(40,712)		13,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	5,153,042	581.78		596,207		497,112		717,480			(99,640)		33,254		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,138,183	582.04		136,013		113,876		156,844			(22,576)		7,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	57,933	581.04		6,987		5,850		8,053			(1,160)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	87,510	580.63		10,589		8,865		12,207			(1,758)		565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	114,324	578.7		14,085		11,792		16,214			(2,338)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,834,650	586.5		210,434		176,184		243,129			(34,928)		11,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	6,168,334	594.07		721,078		605,191		757,060			(118,210)		39,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	1	514,976	589.56		67,418		59,760		65,889			(7,830)		3,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	221,833	588.13		27,352		22,956		28,718			(4,484)		1,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	62,192	586.17		7,805		6,551		8,192			(1,280)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	1,105,086	588.13		136,147		114,236		142,920			(22,350)		7,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	1	1,650,525	594.07		193,111		162,118		202,783			(31,614)		10,695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	911,089	589.56		110,971		93,136		116,455			(18,192)		5,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	3,600,774	589.56		438,214		367,690		459,794			(71,937)		23,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	1	1,658,600	594.13		193,559		162,759		203,856			(30,980)		10,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	1	4,181,107	597.4		489,190		412,020		496,570			(77,628)		27,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	1	3,914,856	597.23		463,323		390,875		465,811			(72,914)		25,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	309,102	592.75		38,205		32,356		38,211			(5,974)		2,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,692,360	594.18		206,468		174,857		206,523			(32,287)		10,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	1,247,109	593.97		153,644		130,428		153,157			(23,718)		8,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	88,666	590.55		11,261		9,561		11,239			(1,736)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	1,157,986	593.97		142,780		121,235		142,357			(22,011)		7,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	2,903,154	598.51		343,733		291,867		342,470			(52,990)		18,919		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	218,382	592.53		27,276		23,160		27,196			(4,205)		1,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	1,209,563	598.51		142,970		121,338		142,384			(22,101)		7,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	4,101,513	598.51		485,209		411,894		483,322			(74,902)		26,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	677,553	592.53		84,491		71,707		84,210			(13,061)		4,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	136,426	590.55		17,299		14,681		17,259			(2,674)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	2,555,038	593.97		314,525		266,935		313,465			(48,620)		16,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	2,329,630	601.86		275,129		233,992		265,253			(41,401)		15,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	322,630	593.85		40,877		34,765		39,525			(6,151)		2,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	1	4,142,322	606.11		490,865		418,144		450,583			(73,193)		27,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	2,899,131	605.43		343,837		293,300		317,736			(50,869)		18,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	2,843,910	605.17		351,792		301,744		310,205			(51,635)		18,562		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	895,527	602.81		113,553		97,599		100,337			(16,466)		5,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	65,026	600.8		8,401		7,224		7,438			(1,215)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	1,950,219	608.9		234,611		201,649		206,364			(34,020)		12,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	4,606,723	608.9		554,649		476,831		488,026			(80,318)		30,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	3,556,574	604.27		445,994		383,506		393,979			(64,496)		23,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	5,094,551	608.9		613,893		527,881		540,325			(88,776)		33,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	5,307,226	604.27		664,465		571,110		586,612			(96,352)		34,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	99,051	600.8		12,788		10,993		11,318			(1,852)		649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	1	3,433,071	607.21		409,565		352,822		371,839			(57,149)		22,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	1	4,679,029	605.24		560,080		483,146		517,905			(77,490)		30,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	2,089,827	601.71		261,646		226,640		238,579			(35,891)		13,717		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,547,812	606.32		186,047		161,155		169,299			(25,521)		10,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	4,125,190	599.15		516,474		448,274		485,679			(69,947)		27,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	1,345,016	599.15		168,665		146,454		158,682			(22,780)		8,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	117,069	595.7		15,090		13,098		14,219			(2,044)		770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	293,377	599.15		36,760		31,913		34,576			(4,972)		1,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	1,081,104	603.73		130,057		112,883		122,053			(17,614)		7,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	1,527,265	603.73		184,035		159,800		172,794			(24,856)		10,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	76,035	595.7		9,816		8,523		9,253			(1,326)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	2,047,362	603.73		246,502		213,997		231,388			(33,338)		13,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	104,491	596.33		13,197		11,477		12,687			(1,733)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	1,419,462	597.78		177,007		153,940		170,112			(23,246)		9,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	2,214,027	602.36		265,240		230,675		254,520			(34,833)		14,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	1	3,923,903	608.34		473,615		412,545		423,024			(61,551)		25,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	1	4,318,051	608.27		518,166		451,972		465,878			(66,723)		28,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	861,228	611.16		104,898		91,876		89,996			(13,382)		5,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	1,006,132	606.52		127,477		111,652		109,818			(16,262)		6,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	1,877,127	611.18		238,583		209,703		195,509			(29,986)		12,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	69,605	607.67		9,111		8,008		7,492			(1,145)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	5,135,793	611.18		652,246		573,186		534,301			(82,088)		33,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	186,276	607.67		24,346		21,395		20,028			(3,064)		1,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	885,365	611.18		112,618		99,005		92,319			(14,135)		5,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	1,778,762	615.86		217,009		190,705		176,988			(27,312)		11,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,269,560	615.86		155,267		136,499		126,622			(19,488)		8,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	3,003,530	615.86		367,031		322,604		299,208			(46,130)		19,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	1	2,737,201	618.8		338,044		297,646		264,436			(41,157)		18,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	1	2,087,851	616.58		257,850		227,347		206,807			(30,772)		13,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,879,236	612.76		234,341		207,476		194,251			(27,683)		12,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,543,505	608.1		200,193		177,242		166,678			(23,649)		10,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	173,545	604.25		23,029		20,432		19,513			(2,678)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	1,789,257	612.4		222,226		197,229		186,968			(25,770)		11,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	2,025,553	612.4		251,169		222,878		211,419			(29,166)		13,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	876,603	606.27		114,397		101,494		96,757			(13,302)		5,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	142,222	606.27		18,574		16,482		15,715			(2,157)		947		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	128,325	604.25		17,042		15,122		14,444			(1,979)		854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	780,512	607.74		100,686		89,345		85,083			(11,692)		5,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	1,283,300	612.4		159,001		141,067		133,793			(18,488)		8,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	376,584	607.74		48,617		43,148		41,096			(5,638)		2,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	4,120,394	607.74		531,119		471,213		448,671			(61,758)		27,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	1,233,367	607.95		157,994		140,439		134,438			(17,723)		8,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	75,599	604.45		9,972		8,864		8,509			(1,119)		504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	3,400,805	612.6		418,639		372,124		354,987			(46,961)		22,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	1	2,430,299	617.76		299,170		266,339		239,840			(33,150)		16,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	2,538,878	622.14		307,712		274,320		238,515			(33,722)		16,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	1,268,951	626.05		151,767		135,857		114,025			(16,447)		8,467		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	2,456,667	621.29		305,855		273,793		231,248			(33,145)		16,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	298,544	617.38		38,214		34,277		29,431			(4,072)		1,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,992,001	623.62		242,028		217,094		184,943			(25,790)		13,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	2,962,440	623.62		359,640		322,538		274,700			(38,375)		19,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,002,682	618.88		126,839		113,790		97,558			(13,497)		6,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,204,044	618.88		152,191		136,512		117,011			(16,217)		8,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	4,683,779	618.88		591,561		530,534		454,636			(63,121)		31,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,049,653	623.62		127,638		114,506		97,574			(13,582)		7,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,487,646	619.43		187,592		168,550		144,028			(19,247)		9,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,322,021	624.17		160,229		143,964		122,280			(16,439)		8,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	1	2,652,771	627.42		320,720		288,604		236,769			(32,467)		17,795		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	4,038,644	628.95		489,080		440,709		354,216			(48,908)		27,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	2,108,270	623.96		267,961		242,459		194,223			(26,465)		14,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	1,174,499	628.74		143,524		129,864		103,259			(14,175)		7,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	2,988,753	622.71		380,468		344,881		280,270			(36,954)		20,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	1,091,965	622.71		139,226		126,239		102,648			(13,486)		7,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,707,895	627.48		331,717		300,733		242,753			(32,175)		18,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	826,850	627.48		101,372		91,916		74,218			(9,819)		5,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	1,603,081	627.48		196,217		177,864		143,529			(19,058)		10,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	1,349,874	622.71		171,974		155,910		126,738			(16,681)		9,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	993,041	625.14		126,811		115,157		90,945			(11,796)		6,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	2,955,319	629.92		362,618		329,291		258,324			(33,732)		19,915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	54,666	623.62		7,068		6,419		5,080			(658)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	1	1,877,187	631.79		231,457		210,502		160,819			(21,214)		12,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	1,874,687	634.57		230,774		210,169		155,545			(20,864)		12,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	210,130	625.35		27,296		24,962		19,176			(2,434)		1,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	105,779	623.27		13,973		12,778		9,848			(1,246)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	686,889	631.67		84,762		77,513		58,927			(7,558)		4,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,604,644	632.51		206,357		189,066		136,010			(18,042)		10,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	3,201,952	632.51		411,451		376,927		271,045			(36,023)		21,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	2,150,603	637.35		265,815		243,542		173,716			(23,241)		14,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	414,206	630.98		53,930		49,411		35,641			(4,715)		2,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	723,638	632.51		93,132		85,339		61,415			(8,132)		4,898		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	373,784	630.98		48,629		44,549		32,121			(4,258)		2,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	368,059	628.88		48,694		44,608		32,287			(4,263)		2,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	82,642	631.6		10,694		9,814		7,079			(892)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	2,754,341	637.98		338,509		310,648		221,464			(28,248)		18,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	195,741	629.49		25,760		23,639		17,117			(2,150)		1,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	1	3,114,652	636.35		388,709		357,249		255,543			(31,905)		21,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	2,981,472	631.47		370,299		340,797		258,683			(29,928)		20,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	2,633,101	624.9		339,933		314,145		244,171			(27,045)		17,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	1,329,358	629.69		165,106		152,581		117,697			(13,136)		9,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	223,715	620.09		29,172		27,012		21,959			(2,269)		1,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	133,425	618.02		17,666		16,353		13,322			(1,377)		907		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	2,856,761	626.35		353,667		327,433		263,926			(27,540)		19,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	1,110,668	621.59		143,054		132,457		107,490			(11,124)		7,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	368,728	626.35		45,685		42,301		34,107			(3,553)		2,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	5,682,499	626.35		702,925		650,713		524,346			(54,811)		38,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	102,597	620.09		13,368		12,377		10,059			(1,041)		698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	3,050,270	621.59		392,265		363,128		294,513			(30,587)		20,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	121,680	618.02		16,123		14,927		12,163			(1,255)		827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	2,956,273	634.71		363,917		337,460		249,116			(26,883)		20,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	1,696,339	629.89		217,301		201,503		149,835			(16,052)		11,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	141,632	628.36		18,370		17,034		12,696			(1,357)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	1	2,106,827	632.74		258,929		240,459		181,796			(18,773)		14,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	1,960,818	629.8		241,573		224,649		174,916			(17,208)		13,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	1,040,803	625.27		133,431		124,597		96,932			(9,335)		7,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	1,360,805	630.06		167,787		156,679		121,036			(11,738)		9,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	771,228	626.14		100,028		93,579		71,563			(6,823)		5,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	52,256	622.54		6,976		6,526		5,017			(476)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	200,990	624.63		26,370		24,667		18,897			(1,801)		1,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	2,660,820	630.93		331,538		310,134		235,530			(22,646)		18,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	1,083,081	626.14		140,367		131,305		100,380			(9,588)		7,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	823,257	630.93		102,496		95,869		72,782			(7,011)		5,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	1,237,403	630.93		154,304		144,356		109,669			(10,526)		8,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	218,407	624.63		28,677		26,828		20,558			(1,956)		1,494		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	1,929,103	626.14		249,819		233,668		178,575			(17,087)		13,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	83,848	622.54		11,185		10,463		8,040			(764)		573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	275,571	625.17		36,265		33,977		25,815			(2,332)		1,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	106,847	623.08		14,296		13,394		10,209			(919)		731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	3,157,889	631.48		394,736		369,828		278,501			(25,380)		21,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	859,472	626.68		111,731		104,681		79,370			(7,184)		5,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	1	1,920,657	624.34		239,890		225,082		183,633			(15,096)		13,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	184,332	608.43		24,313		22,938		20,717			(1,467)		1,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	98,691	606.4		13,244		12,495		11,294			(799)		676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	1,099,136	609.9		143,217		135,118		121,918			(8,644)		7,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	368,740	609.53		47,862		45,233		41,232			(2,812)		2,533		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	3,092,157	609.53		401,053		378,987		345,405			(23,591)		21,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	164,645	606.03		21,980		20,771		18,971			(1,293)		1,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	2,155,775	614.2		269,041		254,258		231,145			(15,804)		14,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	958,644	614.2		119,735		113,165		102,897			(7,024)		6,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	1,349,274	614.2		168,254		158,997		144,516			(9,897)		9,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	93,722	608.06		12,324		11,648		10,629			(723)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	543,188	609.53		70,560		66,689		60,801			(4,139)		3,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	126,188	608.06		16,581		15,670		14,296			(974)		867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	269,910	608.06		35,439		33,489		30,547			(2,085)		1,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	109,099	606.05		14,663		13,878		12,606			(802)		751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	455,017	609.55		59,425		56,246		50,974			(3,252)		3,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	3,375,311	614.22		423,939		401,259		362,604			(23,198)		23,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	136,577	608.08		18,055		17,090		15,501			(988)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	820,509	611.11		103,220		97,840		91,204			(5,507)		5,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	1,299,617	617		162,322		154,072		135,667			(8,450)		8,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	1,896,797	605.7		246,773		235,200		221,464			(12,525)		13,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	259,733	604.24		34,207		32,603		30,715			(1,736)		1,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	681,925	610.34		85,309		81,308		76,419			(4,330)		4,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	2,443,810	613.44		309,142		295,129		266,132			(15,204)		16,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	550,436	613.44		69,575		66,417		59,879			(3,426)		3,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	425,143	607.31		56,544		53,977		48,840			(2,785)		2,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	1,052,919	608.78		138,459		132,183		119,522			(6,809)		7,270		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	2,846,988	608.78		374,094		357,113		322,847			(18,423)		19,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	163,252	607.31		21,745		20,761		18,792			(1,068)		1,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	278,398	605.28		37,639		35,931		32,556			(1,854)		1,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,215,950	613.44		153,939		146,971		132,557			(7,560)		8,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,498,380	612.81		196,737		188,101		163,360			(8,881)		10,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	42,362	611.33		5,630		5,383		4,680			(254)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	2,301,852	617.51		290,724		277,962		240,547			(13,124)		15,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	1	1,077,617	624.87		134,271		128,561		104,117			(5,878)		7,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	1,166,187	625.12		144,957		138,984		112,366			(6,156)		8,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	723,074	617.48		93,277		89,927		75,093			(3,839)		5,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	247,446	613.94		32,861		31,681		26,532			(1,352)		1,712		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	170,402	615.99		22,255		21,455		17,937			(916)		1,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	440,651	622.21		54,685		52,721		43,823			(2,250)		3,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	676,141	616.04		87,493		84,492		71,702			(3,457)		4,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	276,173	616.6		35,543		34,323		29,109			(1,406)		1,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	114,488	613.06		15,101		14,579		12,391			(602)		792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	115,197	612		15,379		14,850		12,638			(609)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	187,165	616.6		24,107		23,280		19,748			(952)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	126,874	616.04		16,405		15,841		13,440			(649)		881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	73,201	616.6		9,414		9,090		7,707			(373)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	759,702	616.04		98,154		94,778		80,391			(3,889)		5,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	203,819	613.99		26,680		25,757		21,875			(1,063)		1,410		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	294,116	612		39,147		37,793		32,133			(1,559)		2,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	234,344	621.32		29,012		28,017		23,690			(1,146)		1,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	2,229,836	616.04		286,980		277,057		234,948			(11,432)		15,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	66,523	615.11		8,628		8,330		7,068			(344)		460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	64,742	613.99		8,514		8,221		6,985			(337)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	1,039,077	621.32		128,014		123,588		104,338			(5,099)		7,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	1,231,103	621.32		152,287		147,058		124,315			(6,025)		8,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	711,378	616.6		91,128		87,977		74,576			(3,630)		4,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	2,498,813	617.48		310,852		300,619		263,490			(10,631)		17,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	1	1,059,926	615.74		132,703		128,510		113,849			(4,363)		7,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	1	2,131,464	615.91		265,367		258,047		228,530			(8,372)		14,822		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,330,957	616.91		166,237		161,898		141,804			(4,996)		9,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	291,971	612.22		37,927		36,939		32,465			(1,138)		2,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	2,455,511	611.67		319,953		311,591		273,801			(9,629)		17,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	589,290	616.91		73,484		71,564		62,717			(2,212)		4,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	3,079,904	611.67		401,619		391,138		343,776			(12,071)		21,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	165,997	609.63		22,011		21,437		18,863			(662)		1,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	82,511	607.66		11,131		10,841		9,548			(334)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	76,850	610.74		10,098		9,835		8,648			(303)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	218,441	612.22		28,332		27,591		24,239			(853)		1,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,480,312	611.67		193,181		188,146		165,400			(5,798)		10,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	310,860	609.63		41,189		40,112		35,289			(1,240)		2,166		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	335,837	612.22		43,592		42,454		37,305			(1,310)		2,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	93,094	616.37		12,540		12,230		9,847			(326)		650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	2,125,498	625.76		265,050		258,505		206,454			(6,889)		14,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	84,205	618.38		11,157		10,882		8,747			(290)		588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	1	1,180,704	622.24		147,824		144,377		119,246			(3,640)		8,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,284,142	624.32		160,261		156,739		126,829			(3,732)		8,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	1,003,922	630.62		125,390		123,141		92,600			(2,752)		7,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	700,440	625.83		90,917		89,287		67,545			(1,995)		4,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	75,193	623.18		9,971		9,792		7,429			(219)		525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	262,582	619.4		34,346		33,780		27,275			(703)		1,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	417,997	614.78		56,639		55,704		45,146			(1,162)		2,927		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	682,653	618.84		89,632		88,155		71,188			(1,837)		4,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	777,620	624.14		97,669		96,057		77,211			(2,004)		5,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	504,657	619.4		65,908		64,820		52,307			(1,352)		3,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,353,669	624.14		170,156		167,351		134,559			(3,487)		9,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	2,253,092	618.84		295,606		290,726		234,705			(6,066)		15,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	1,879,311	618.84		246,941		242,877		196,189			(5,053)		13,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	1	2,208,058	623.01		277,553		273,365		222,654			(4,556)		15,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	1	1,936,308	617.71		254,237		250,401		204,780			(4,174)		13,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	1,417,231	621.88		178,713		176,261		144,799			(2,689)		9,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	1	4,288,776	617.59		538,670		532,011		458,521			(7,379)		30,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	483,216	603.05		63,640		63,113		59,566			(786)		3,393		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	57,696	599.59		7,824		7,759		7,322			(97)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	455,663	600.5		61,332		60,825		57,389			(757)		3,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	748,339	607.67		94,815		94,030		88,684			(1,171)		5,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,712,617	604.27		216,817		215,328		210,912			(2,370)		12,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	974,249	599.13		128,893		128,009		125,379			(1,407)		6,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	486,431	597.14		65,328		64,878		63,527			(715)		3,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	264,923	597.14		35,606		35,361		34,629			(389)		1,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	61,655	597.14		8,293		8,236		8,066			(91)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	339,405	604.27		43,003		42,708		41,838			(469)		2,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	2,943,679	599.13		388,860		386,186		378,151			(4,256)		20,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	668,534	604.27		84,570		83,988		82,254			(926)		4,705		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,975,540	605.19		249,906		248,535		241,489			(1,709)		13,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,623,960	600.04		214,688		213,510		207,289			(1,468)		11,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	1	1,431,514	599.16		181,230		180,484		186,085			(992)		10,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	1	1,770,385	597.87		224,839		224,221		233,106			(924)		12,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	1,044,411	596.64		137,653		137,653		135,094			(378)		7,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	2,037,248	601.76		257,101		257,101		252,187			(705)		14,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,304,362	595.14		303,484		303,484		303,696			(415)		16,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	2,106,899	595.14		277,268		277,268		277,432			(379)		14,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	112,213	593.16		15,014		15,014		15,024			(21)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	1,058,457	595.14		139,505		139,505		139,617			(190)		7,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	187,423	600.24		23,653		23,653		23,674			(32)		1,327		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	1,416,614	600.24		178,635		178,635		178,775			(244)		10,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/20/2024	1	1,596,598	4012		108,873		51,287		114,060			(57,568)		5,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/22/2024	1	3,004,578	4028		197,190		94,761		205,361			(102,929)		10,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/05/2023	04/04/2024	1	1,945,995	4132		127,029		65,089		97,106			(61,948)		6,964		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2023	04/10/2024	1	1,609,148	4137		102,280		54,098		80,432			(48,198)		5,851		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/14/2023	04/12/2024	1	3,478,461	4126		229,709		123,788		182,096			(106,651)		12,712		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/19/2023	04/18/2024	1	2,221,832	4122		147,266		81,138		120,118			(66,169)		8,244		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/21/2023	04/19/2024	1	2,240,106	4118		148,724		83,038		123,198			(66,190)		8,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2023	04/22/2024	1	2,024,747	4115		137,701		78,686		113,308			(59,505)		7,587		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2023	04/26/2024	1	2,439,396	4107		170,775		98,397		142,055			(72,989)		9,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2023	04/26/2024	1	1,840,106	4135		118,103		68,811		97,611			(49,347)		6,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2023	05/02/2024	1	1,484,289	4135		93,311		55,468		80,183			(38,196)		5,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/24/2023	05/23/2024	1	1,895,831	4139		118,347		76,616		107,436			(41,827)		7,622		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/13/2024	1	1,387,000	4244.72		96,119		67,600		58,894			(28,626)		5,819		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/12/2024	1	2,390,925	4262		172,272		123,051		95,115			(50,444)		10,012		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	06/20/2024	1	1,973,994	4263		129,909		95,170		80,404			(35,430)		8,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2023	06/27/2024	1	1,912,575	4250		139,041		103,419		83,489			(35,808)		8,240		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/28/2024	1	1,384,000	4297.21		96,742		73,028		51,458			(24,451)		5,974		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/28/2024	1	1,415,323	4263		107,767		81,351		59,337			(27,238)		6,109		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/28/2024	1	1,389,151	4261		106,269		80,220		58,638			(26,859)		5,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/07/2023	07/09/2024	1	1,440,000	4246.48		102,096		79,096		65,997			(23,582)		6,340		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/12/2023	07/12/2024	1	1,413,000	4314.9		100,182		78,439		51,941			(21,898)		6,254		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2023	07/10/2024	1	1,572,991	4274		128,601		101,660		66,026			(27,710)		6,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/20/2023	07/12/2024	1	1,623,249	4352		115,611		93,077		52,198			(23,251)		7,184		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/20/2023	07/18/2024	1	2,189,782	4380		147,675		119,371		65,073			(29,210)		9,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2023	07/26/2024	1	1,826,000	4376.22		131,655		108,145		56,965			(23,741)		8,277		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2023	07/19/2024	1	2,612,829	4362		192,237		157,236		83,406			(35,342)		11,705		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/04/2023	08/02/2024	1	1,506,168	4328		103,304		87,808		57,171			(16,177)		6,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2023	08/09/2024	1	1,410,000	4307.29		99,123		85,235		58,712			(14,083)		6,539		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2023	08/02/2024	1	2,328,058	4311		159,948		137,098		93,550			(23,168)		10,675		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2023	08/08/2024	1	1,515,933	4331		100,275		86,187		58,139			(14,286)		7,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/17/2023	08/15/2024	1	1,641,619	4286		99,710		88,354		74,520			(12,053)		7,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2023	08/16/2024	1	1,634,327	4234		114,017		101,348		87,193			(13,469)		7,663		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2023	08/26/2024	1	1,954,000	4247.34		141,274		128,431		102,805			(13,858)		9,304		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2023	08/22/2024	1	1,657,726	4229		124,382		112,948		91,150			(12,335)		7,845		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/01/2023	08/30/2024	1	2,199,000	4320.49		154,370		143,620		93,898			(12,299)		10,533		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/01/2023	08/23/2024	1	1,780,883	4271		139,082		129,204		86,742			(11,298)		8,441		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/01/2023	08/30/2024	1	2,186,907	4322		153,146		142,481		92,941			(12,201)		10,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/08/2023	09/06/2024	1	1,433,000	4280.81		103,463		98,002		70,404			(6,253)		6,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/08/2023	09/06/2024	1	1,728,679	4279		125,442		118,821		85,391			(7,582)		8,367		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSI	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	09/20/2024	1	2,063,916	4247		127,201		125,087		115,965			(3,136)		10,192		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2023	09/27/2024	1	2,029,000	4162.4		146,088		146,088		143,276			(401)		10,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2023	09/27/2024	1	2,570,701	4153		189,532		189,532		185,810			(521)		12,818		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	1	1,628,000	3837.61	104,029			860		138,993			(77,808)		852		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005AS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	1,927,000	3792.11	125,255			1,745		190,093			(93,941)		1,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005AS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023	1	1,611,721	4049	52,194			1,595		52,226			(39,145)		1,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005AS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	1	1,858,000	3775.73	124,672			4,156		194,143			(93,504)		1,753		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005AS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/13/2023	1	1,890,015	4069	65,512			2,227		52,277			(50,097)		1,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2022	11/03/2023	1	1,583,405	3834	107,991			10,067		144,024			(82,121)		2,416		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2022	11/16/2023	1	1,423,966	3912	101,534			13,231		101,876			(77,427)		2,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2022	11/21/2023	1	1,665,479	3919	117,674			16,764		117,461			(88,499)		3,143		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2022	11/24/2023	1	1,967,189	3934	126,985			19,101		131,971			(96,030)		3,818		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	1,607,000	3952.48	108,151			18,326		102,197			(81,113)		3,312		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	11/30/2023	1	2,075,797	3954	138,779			23,194		130,819			(104,371)		4,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	1,797,000	3913.47	121,298			22,912		134,517			(90,973)		3,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/07/2023	1	1,656,085	3915	116,926			21,883		123,005			(88,669)		3,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/22/2023	1	1,312,000	3872.05	88,166			20,138		115,750			(66,125)		3,128		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/22/2023	1	1,707,144	3871	115,277			26,331		151,093			(86,458)		4,070		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/29/2022	12/27/2023	1	2,124,244	3848	147,881			35,938		203,115			(111,216)		5,215		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/06/2023	01/03/2024	1	2,136,463	3870	162,840			42,757		194,383			(120,106)		5,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/11/2023	01/10/2024	1	1,428,091	3923	98,928			27,601		111,717			(71,206)		3,775		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2023	01/12/2024	1	3,172,000	3947.28	213,158			61,157		229,877			(152,256)		8,466		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2023	01/11/2024	1	1,791,631	3946	120,651			34,375		130,078			(86,416)		4,759		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/19/2023	01/18/2024	1	2,117,753	3966	145,472			44,046		145,944			(101,511)		5,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/26/2023	01/26/2024	1	1,655,000	3983.64	112,375			36,421		109,511			(76,045)		4,705		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/26/2023	01/25/2024	1	1,734,076	3977	119,442			38,487		117,100			(81,050)		4,909		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2023	1	2,343,461	3780	152,793			4,221		241,156			(114,595)		2,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/12/2023	1	1,914,700	3784	140,278			4,334		195,656			(106,972)		1,736		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/18/2023	1	1,527,037	3818	103,244			4,848		142,382			(77,433)		1,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023	1	1,701,128	3849	111,972			11,573		148,956			(84,210)		2,744		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/08/2023	1	1,645,118	3862	104,651			11,077		138,542			(78,488)		2,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	1	1,398,000	3919.09	93,107			10,345		97,810			(69,830)		2,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023	1	1,946,645	3917	128,962			16,031		137,417			(96,721)		3,455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	1	1,789,000	3914.74	120,936			15,789		128,241			(90,702)		3,244		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/29/2023	1	1,962,509	3917	146,548			23,885		145,273			(109,911)		3,978		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2023	1	1,658,952	3922	109,299			19,927		121,581			(81,974)		3,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/13/2023	1	1,886,089	3938	126,034			25,416		132,546			(94,526)		4,246		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1	1,847,000	3888.64	123,564			25,743		156,120			(92,673)		4,214		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1	2,443,768	3916	151,520			31,567		186,402			(113,640)		5,576		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/19/2023	1	2,025,102	3880	136,393			29,848		176,550			(102,577)		4,740		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	1	1,420,000	3852.39	96,844			24,009		137,496			(72,633)		3,526		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024	1	2,280,371	3898		167,345		44,750		193,188			(122,380)		5,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	1,976,000	3957.64		134,961		42,013		144,471			(93,038)		5,522		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	01/31/2024	1	2,019,967	3976		156,367		53,139		140,299			(103,383)		5,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	1,715,000	3991.69	116,620			40,169		116,310			(76,572)		5,018		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	1	2,013,000	3939.54		139,501		50,763		162,379			(88,913)		6,053		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	2,420,000	3869.27		169,400		68,231		246,521			(101,454)		7,653		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024	1	2,284,209	3885		153,891		61,728		224,899			(92,420)		7,199		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	1,725,000	4031.26	116,783			55,183		114,990			(61,582)		5,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	1,881,000	4040.69		123,206		59,910		122,628			(63,612)		6,568		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	1,604,000	4067.59	107,468			52,994		96,154			(54,470)		5,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	2,220,000	4105.42		144,300		71,949		114,894			(72,746)		7,795		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,490,885	4062		109,975		54,834		90,025			(55,442)		5,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	1,640,000	4140.34		107,420		55,186		78,475			(52,243)		5,885		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	1,936,000	4153.91		130,293		83,402		102,388			(47,444)		7,751		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	2,312,093	4173		177,729		119,967		122,149			(58,592)		9,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	1,546,000	4253.01		113,940		87,743		70,632			(26,846)		6,758		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	2,510,204	4291		168,895		130,063		101,704			(39,795)		10,973		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	1,473,000	4271.84		107,529		103,984		77,849			(4,383)		7,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	1	1,490,000	4180.7		108,323		106,831		102,330			(2,361)		7,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2023	01/23/2024	1	1,697,754	3976		114,880		36,278		114,749			(78,486)		4,765		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	02/02/2024	1	1,566,000	4030.93		105,079		36,093		89,109			(69,093)		4,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2023	02/06/2024	1	2,123,839	3962		145,797		51,695		155,555			(93,985)		6,313		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/16/2024	1	2,865,000	3917.36		200,550		77,092		247,791			(123,966)		8,840		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	03/01/2024	1	2,153,000	3856.55		153,509		64,103		224,879			(89,337)		6,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/29/2024	1	1,574,936	3879		105,126		43,730		155,227			(61,347)		5,082		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2023	03/04/2024	1	2,519,000	3879.33		179,101		76,476		247,899			(102,971)		8,234		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/07/2024	1	1,564,000	3864.22		113,077		49,083		161,703			(63,953)		5,161		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/11/2024	1	1,909,000	3895.47		134,585		60,063		182,048			(74,810)		6,379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/01/2024	1	1,469,359	3857		112,589		48,480		153,314			(64,337)		4,757		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/08/2024	1	3,441,895	3867		260,209		114,926		354,017			(145,832)		11,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/14/2024	1	1,566,000	3933.21		105,079		47,632		136,361			(57,420)		5,280		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	1	2,129,000	4013.21		138,598		64,526		144,509			(74,397)		7,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/13/2024	1	1,499,305	3946		116,937		53,569		124,982			(63,637)		5,040		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/28/2024	1	1,853,000	4042.08		123,966		60,961		118,692			(62,999)		6,506		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2024	1	1,906,000	4145.05		125,605		65,064		85,621			(60,910)		6,840		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2023	04/15/2024	1	1,386,000	4123.02		93,971		50,998		69,873			(43,273)		5,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/29/2024	1	1,603,000	4152.51		108,203		62,895		75,556			(45,699)		6,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/07/2024	1	1,443,000	4148.94		95,960		57,734		70,688			(38,592)		5,601		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/03/2024	1	2,116,035	4125		148,775		88,852		112,128			(60,491)		8,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2024	1	1,757,405	4135		120,891		73,600		91,066			(47,363)		6,853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/13/2024	1	1,628,000	4140.8		105,657		65,490		83,755			(40,593)		6,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/10/2024	1	2,081,142	4154		130,596		80,534		101,410			(50,588)		8,133		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/16/2024	1	1,459,000	4126.07		97,315		60,956		80,129			(36,427)		5,778		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/17/2024	1	1,708,762	4147		118,343		75,071		87,098			(43,771)		6,782		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2023	05/24/2024	1	1,553,000	4108.87		105,604		68,469		92,079			(37,221)		6,257		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/24/2024	1	2,335,000	4148.32		157,146		103,305		121,243			(54,828)		9,408		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2024	1	1,572,000	4207.44		106,896		73,124		68,971			(33,880)		6,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2024	1	1,967,000	4211.88		134,149		93,498		91,794			(41,305)		8,204		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/07/2024	1	2,452,825	4200		174,447		121,144		111,056			(54,155)		10,170		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2024	1	1,691,000	4250.63		116,172		82,022		70,182			(34,280)		7,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/17/2024	1	2,932,000	4276.33		203,481		146,146		112,639			(58,771)		12,397		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/21/2024	1	1,441,000	4254.76		99,573		72,218		55,379			(27,478)		6,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/12/2024	1	1,384,258	4286		92,055		88,978		68,640			(3,804)		6,758		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/13/2024	1	1,954,546	4296		126,153		121,948		94,465			(5,199)		9,556		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	1	1,686,000	4551.58		42,656		42,656		42,051			(116)		8,453		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/24/2022	10/20/2023	1	1,681,838	3822	119,878			6,345		154,783			(90,656)		1,968		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023	1	1,634,000	3857.56	109,805			7,562		135,621			(82,128)		2,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/25/2023	1	1,975,301	3858	132,378			8,776		163,428			(99,283)		2,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023	1	1,984,539	3868	135,494			9,813		159,252			(102,465)		2,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023	1	1,549,919	4140	47,637			3,450		25,908			(36,025)		2,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/03/2022	11/01/2023	1	2,834,017	3861	175,932			15,192		235,387			(132,313)		4,196		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	1	1,979,000	3980.74		134,176		43,607		133,730			(90,680)		5,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	2,428,012	3954		161,893		58,911		185,898			(103,185)		7,301		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/15/2023	02/14/2024	1	1,631,635	3941	110,683			41,583		131,662			(69,025)		4,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024	1	1,804,000	3915.7		126,641		48,546		157,600			(78,413)		5,566		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024	1	2,027,113	3898		140,800		56,085		188,181			(84,946)		6,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	1	1,346,598	4156		90,140		57,339		69,984			(33,183)		5,345		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/31/2023	05/31/2024	1	2,042,000	4153.87		140,081		93,516		111,551			(46,694)		8,348		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/02/2023	06/03/2024	1	1,474,000	4206.5		102,443		69,424		68,294			(33,496)		6,063		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/24/2024	1	1,928,000	4241.41		135,346		99,552		85,178			(36,510)		8,260		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/14/2023	07/15/2024	1	1,431,000	4340.93		100,456		79,701		48,314			(21,350)		6,367		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/21/2023	07/22/2024	1	1,555,000	4357.25		110,094		89,470		50,921			(21,299)		7,002		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/28/2023	07/29/2024	1	1,995,000	4377.37		142,443		118,506		62,529			(24,840)		9,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/04/2023	08/01/2024	1	1,736,869	.4375		103,391		87,839		55,548			(16,235)		7,952		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2023	08/12/2024	1	1,885,000	4290.78		134,212		116,835		83,138			(18,285)		8,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/18/2023	08/20/2024	1	2,560,000	4223.75		183,808		163,609		141,686			(21,478)		12,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2021	10/09/2023	1	1,549,000	4539.96	52,356			577		54			(19,553)		1,216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/29/2021	10/30/2023	1	1,289,000	4701.36	42,666			1,702		148			(15,934)		1,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/29/2021	10/30/2023	1	1,942,000	4785.98	53,211			2,123		206			(19,872)		2,784		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/05/2021	11/06/2023	1	1,574,000	4744.3	55,720			2,759		241			(20,809)		2,506		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/05/2021	11/06/2023	1	1,228,000	4839.63	34,630			1,715		163			(12,933)		1,955		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/05/2021	11/02/2023	1	1,572,157	.4718	58,269			2,579		209			(21,881)		2,364		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/09/2021	11/09/2023	1	1,664,000	4720.31	60,736			3,258		293			(22,714)		2,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/10/2021	11/10/2023	1	2,618,000	4715.78	89,012			4,911		466			(33,288)		4,387		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	11/14/2023	1	1,374,000	4806.22	42,044			2,541		254			(15,680)		2,412		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/19/2021	11/21/2023	1	1,703,000	4834.21	50,920			3,567		361			(18,991)		3,214		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/19/2021	11/16/2023	1	1,559,864	.4776	52,403			3,334		314			(19,678)		2,799		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/19/2021	11/17/2023	1	2,101,159	.4766	72,176			4,685		441			(27,066)		3,810		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/24/2021	11/24/2023	1	1,634,000	4711.59	64,870			4,832		1			(24,260)		3,171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2021	11/28/2023	1	2,200,000	4706.89	71,060			5,661		4			(26,502)		4,423		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2021	11/22/2023	1	1,456,872	.4737	42,299			3,046		354			(15,906)		2,776		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/08/2021	12/08/2023	1	1,827,000	4678.52	73,080			6,826		30			(27,330)		3,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/17/2021	12/18/2023	1	2,568,000	4646.31	103,490			11,104		178			(38,650)		5,974		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00090	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/23/2021	12/22/2023	1	1,904,000	4723.64	73,304			8,291		46			(27,451)		4,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00091	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/29/2021	12/29/2023	1	2,649,000	4749.65	104,106			12,727		57			(38,933)		6,577		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00094	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/14/2022	01/12/2024	1	2,135,162	.4498	114,031			16,245		4,174			(42,762)		5,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00095	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024	1	2,772,000	4387.32	140,818			26,878		29,264			(52,807)		8,553		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00096	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024	1	1,544,000	4594.54	49,099			9,372		2,988			(18,412)		4,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00097	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024	1	1,551,064	.4321	88,656			16,922		24,976			(33,246)		4,786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00098	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024	1	2,836,013	.4422	132,023			25,199		23,339			(49,509)		8,751		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	04/01/2024	1	1,556,000	4344.32	92,582			23,305		31,663			(34,576)		5,524		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	04/02/2024	1	2,246,000	4424.96	114,321			28,894		30,074			(42,636)		7,995		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024	1	1,670,911	.4345	98,723			24,442		33,337			(37,072)		5,867		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024	1	2,536,307	.4374	140,520			34,790		43,223			(52,767)		8,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024	1	1,743,816	.4428	87,033			21,548		22,130			(32,682)		6,123		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024	1	1,491,069	.4573	54,679			13,537		7,447			(20,533)		5,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2022	04/09/2024	1	2,025,000	4326.86	109,958			28,849		48,138			(41,009)		7,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/19/2022	04/19/2024	1	1,669,000	4239.21	101,475			27,979		61,292			(37,897)		6,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/19/2022	04/19/2024	1	1,846,000	4319.67	95,623			26,365		48,675			(35,711)		6,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/26/2022	04/26/2024	1	2,017,000	4219.54	116,986			33,379		83,161			(43,690)		7,631		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2022	05/03/2024	1	1,634,000	4202.89	92,648			27,324		74,108			(34,600)		6,285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2022	05/03/2024	1	1,806,000	4297.08	84,340			24,874		57,658			(31,498)		6,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2022	05/14/2024	1	1,557,000	4200.59	84,389			26,198		73,991			(31,473)		6,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2022	05/20/2024	1	2,091,000	4235.7	108,523			34,632		89,901			(40,529)		8,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2022	05/17/2024	1	1,815,390	4203	101,650			32,152		86,587			(38,119)		7,205		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2022	05/17/2024	1	1,632,556	4284	77,086			24,382		58,589			(28,907)		6,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/01/2022	05/31/2024	1	1,854,000	4268.72	92,329			30,819		73,832			(34,529)		7,579		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/10/2024	1	1,550,000	4433.96	62,930			37,689		72,890			(23,470)		8,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/21/2025	1	2,313,075	4693	62,107			46,065		71,419			(16,209)		14,041		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/19/2023	04/17/2025	1	2,469,402	4590	110,545			85,760		103,795			(24,869)		15,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/21/2023	04/17/2025	1	1,524,895	4681	55,215			43,072		51,466			(12,304)		9,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2023	04/25/2025	1	1,666,616	4570	77,315			60,998		74,881			(16,545)		10,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/13/2025	1	1,833,895	4731	95,265			81,825		62,193			(13,871)		11,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	06/20/2025	1	1,790,522	4766	78,620			68,195		56,635			(10,691)		11,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/27/2025	1	1,380,367	4726	77,873			68,395		49,037			(9,841)		9,111		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/27/2025	1	1,414,461	4801	69,357			60,915		42,153			(8,765)		9,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/07/2023	08/07/2025	1	1,579,000	4881.73		71,687		66,475		42,785			(5,296)		10,752		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2023	08/15/2025	1	1,803,632	4749		86,577		81,793		68,568			(5,114)		12,354		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2023	08/25/2025	1	1,441,000	4858.96		60,234		57,500		44,053			(2,966)		9,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/01/2023	08/29/2025	1	1,515,062	4839		72,582		70,073		48,392			(2,891)		10,483		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/13/2023	09/11/2025	1	1,569,850	4787		81,179		79,392		58,122			(1,893)		10,963		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	1	1,593,000	4541.28	53,206			877		89			(19,898)		1,503		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2021	10/12/2023	1	1,577,994	4494	58,108			879		92			(21,761)		1,431		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	1	1,514,000	4608.83	50,719			1,046		89			(18,942)		1,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	1	2,621,000	4668.89	82,562			2,155		207			(30,876)		3,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	1	2,977,000	4690.23	91,394			2,887		262			(34,085)		3,817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	1	2,137,829	4674	76,952			2,763		233			(28,857)		2,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2023	1	2,036,000	4728.32	69,835			3,166		283			(26,116)		3,107		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	1	1,514,000	4711.32	56,926			3,367		1			(21,260)		2,628		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	1	1,535,000	4388.19	76,904			33,652		51,293			(28,720)		7,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	1	2,464,000	4306.86	134,534			60,162		110,209			(50,243)		11,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	1	1,475,949	4011	134,372			60,356		144,805			(50,251)		6,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/26/2024	1	1,586,875	4053	109,717			54,481		153,172			(41,087)		7,902		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1	1,831,988	4179	98,189			48,825		132,732			(36,720)		9,135		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	1	1,755,000	4082.19	103,545			51,986		160,465			(38,670)		8,787		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	1	1,713,000	4267.42	80,682			40,839		105,421			(30,132)		8,623		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	1	1,691,785	4108	111,744			56,639		145,865			(41,789)		8,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	09/27/2024	1	1,511,125	4251	73,936			37,122		96,484			(27,918)		7,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	1	1,896,000	4169.54	98,782			50,949		145,074			(36,891)		9,635		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/08/2024	1	1,505,717	4113	86,824			44,669		129,586			(32,604)		7,621		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	1	1,783,419	4275	73,598			38,012		112,143			(27,524)		9,062		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	10/11/2024	1	1,389,960	4214	72,323			37,508		95,713			(27,084)		7,063		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2024	1	1,611,000	4083.45	105,843			55,317		150,395			(39,420)		8,240		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/14/2024	1	1,584,000	4209.94	80,784			42,114		116,074			(30,170)		8,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	1	1,636,000	4594.88	66,258			5,583		1,544			(24,847)		3,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	1	1,861,000	4703.05	59,738			5,033		1,509			(22,402)		3,835		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/11/2023	1	2,489,000	4684.46	99,062			9,675		2,420			(36,996)		5,527		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/07/2023	1	2,182,305	4720	79,276			7,347		2,087			(29,770)		4,710		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2023	1	2,067,000	4657.75	79,993			8,131		2,143			(29,915)		4,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2023	1	1,480,000	4665.79	62,456			6,434		1,542			(23,357)		3,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023	1	2,252,000	4635.97	91,656			10,198		2,137			(34,277)		5,337		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2023	1	4,713,000	4663.41	195,590			22,031		5,848			(73,145)		11,237		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023	1	1,557,000	4710.4	64,616			7,943		1,907			(24,231)		3,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024	1	1,477,000	4632.63	62,329			8,219		2,154			(23,309)		3,807		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024	1	1,454,000	4595.75	65,430			8,910		2,495			(24,436)		3,805		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/07/2022	01/04/2024	1	2,434,022	4583	109,997			14,453		3,715			(41,306)		6,241		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/12/2022	01/12/2024	1	2,407,000	4624.93	107,112			15,155		4,160			(40,057)		6,424		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/14/2022	01/12/2024	1	2,289,000	4536.1	113,077			16,109		5,819			(42,404)		6,109		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/14/2022	01/16/2024	1	1,543,000	4627.43	63,572			9,356		2,811			(23,709)		4,197		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/14/2022	01/10/2024	1	1,578,094	4359	108,763			15,236		12,878			(40,898)		4,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/20/2022	01/19/2024	1	2,239,000	4429.61	110,831			16,816		12,777			(41,504)		6,174		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/21/2022	01/22/2024	1	1,856,000	4409.91	91,315			14,193		12,817			(34,103)		5,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/21/2022	01/19/2024	1	1,444,988	4447	65,055			9,884		6,887			(24,396)		3,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/26/2022	01/26/2024	1	2,015,000	4301.41	114,855			18,459		30,708			(42,953)		5,728		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/26/2022	01/26/2024	1	2,219,000	4401.83	103,627			16,654		17,450			(38,754)		6,308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/28/2022	01/29/2024	1	1,981,000	4400.89	103,804			17,134		16,202			(38,767)		5,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/28/2022	01/24/2024	1	1,668,447	4404	85,907			13,683		14,141			(32,304)		4,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/02/2022	02/02/2024	1	2,352,000	4467.36	122,774			20,912		12,871			(45,914)		6,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	02/05/2024	1	2,598,000	4451.21	127,302			22,238		16,612			(47,542)		7,692		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	01/26/2024	1	1,507,940	4236	110,097			17,966		33,352			(41,687)		4,287		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	02/01/2024	1	1,684,524	4440	82,645			14,060		10,828			(31,035)		4,909		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	02/02/2024	1	1,461,982	4622	48,978			8,388		3,474			(18,367)		4,278		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/09/2022	02/09/2024	1	2,220,000	4387.76	130,980			23,569		29,341			(48,983)		6,675		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/09/2022	02/09/2024	1	2,068,000	4498.74	97,816			17,602		13,647			(36,581)		6,218		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/06/2024	1	1,442,114	4590	55,621			9,820		5,416			(20,886)		4,287		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/12/2024	1	1,952,000	4401.86	102,870			18,961		24,552			(38,418)		5,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/08/2024	1	1,892,916	4422	93,571			16,825		19,794			(35,137)		5,670		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/26/2024	1	1,519,000	4387.62	79,444			16,173		21,245			(29,669)		4,853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/26/2024	1	2,415,000	4432.06	115,679			23,549		26,081			(43,201)		7,715		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/21/2024	1	1,556,764	4185	119,025			23,574		57,911			(44,757)		4,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/23/2024	1	2,878,082	4313	174,234			34,895		60,074			(65,338)		9,101		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2022	02/29/2024	1	2,333,000	4363.46	130,881			27,110		34,221			(48,879)		7,528		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	2,593,000	4340.96	149,098			31,088		42,780			(55,682)		8,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	1,819,000	4444.41	85,311			17,788		16,592			(31,860)		5,888		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	1	1,958,000	4335.44	118,067			24,651		33,388			(44,154)		6,338		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	1	1,420,000	4447.2	69,154			14,439		12,856			(25,862)		4,597		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/08/2024	1	2,018,000	4257.84	124,107			27,069		55,480			(46,349)		6,680		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/08/2024	1	2,074,000	4358.49	104,944			22,889		34,623			(39,193)		6,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/11/2024	1	2,392,000	4346.58	125,580			27,983		43,561			(46,899)		7,992		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/08/2024	1	1,604,143	4283	94,013			20,647		39,362			(35,255)		5,310		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/08/2024	1	2,505,608	4405	114,964			25,248		33,060			(43,111)		8,295		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/15/2024	1	1,557,000	4240.15	98,870			22,513		44,206			(36,924)		5,266		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/15/2024	1	1,532,000	4353.58	77,519			17,652		26,317			(28,950)		5,181		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/15/2022	03/14/2024	1	1,456,627	4103	120,026			27,204		72,361			(44,886)		4,912		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/16/2022	03/15/2024	1	1,873,000	4334.02	104,326			23,789		36,539			(39,015)		6,335		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/18/2022	03/18/2024	1	2,153,000	4340.8	130,041			30,230		40,584			(48,565)		7,347		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/18/2022	03/19/2024	1	2,655,000	4428.53	133,812			31,247		31,109			(49,905)		9,086		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/18/2022	03/15/2024	1	1,835,063	4299	120,528			27,635		43,055			(45,198)		6,206		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/18/2022	03/13/2024	1	2,068,979	4491	92,555			21,023		17,346			(34,804)		6,955		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/21/2022	03/21/2024	1	2,423,000	4307.7	147,803			34,873		55,811			(55,199)		8,341		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2022	03/22/2024	1	1,789,000	4260.48	121,115			28,742		52,289			(45,232)		6,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2022	03/22/2024	1	1,524,000	4364.1	84,734			20,108		26,355			(31,645)		5,261		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/23/2022	03/22/2024	1	2,449,000	4386.25	129,062			30,670		38,909			(48,266)		8,454		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/25/2022	03/21/2024	1	1,678,140	4144	136,821			32,549		78,857			(51,379)		5,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/25/2022	03/18/2024	1	1,459,198	4572	48,272			11,331		8,629			(18,202)		4,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2022	03/28/2024	1	1,799,000	4246.51	125,750			30,877		57,497			(46,963)		6,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/29/2022	03/28/2024	1	2,601,000	4277.39	183,371			45,087		72,829			(68,576)		9,133		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/04/2022	04/04/2024	1	2,057,000	4341.2	125,477			32,015		44,458			(46,861)		7,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/04/2022	04/04/2024	1	1,608,000	4414.11	85,224			21,744		24,489			(31,828)		5,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2022	04/05/2024	1	1,459,000	4376.79	74,117			19,038		26,568			(27,718)		5,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/07/2022	04/05/2024	1	1,658,000	4279.81	101,801			26,258		47,420			(38,123)		5,950		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/12/2022	04/12/2024	1	1,389,000	4254.47	83,062			22,104		46,260			(31,020)		5,076		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/12/2022	04/12/2024	1	2,380,000	4334.38	120,190			31,985		56,275			(44,886)		8,698		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/14/2022	04/12/2024	1	1,527,000	4241.38	91,925			24,598		54,690			(34,425)		5,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/14/2022	04/15/2024	1	1,625,000	4338.01	81,088			21,943		39,411			(30,242)		5,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/14/2022	04/11/2024	1	1,674,865	4270	94,784			25,267		53,079			(35,544)		6,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/18/2022	04/18/2024	1	1,559,000	4259.88	89,643			24,593		53,061			(33,478)		5,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/23/2024	1	2,379,000	4204.05	144,167			40,597		103,798			(53,767)		8,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/22/2024	1	1,799,000	4281.05	94,268			26,452		58,328			(35,205)		6,741		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/19/2024	1	1,903,650	4284	96,484			26,786		59,043			(36,182)		7,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/19/2024	1	1,918,946	4458	67,479			18,734		26,965			(25,304)		7,138		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/25/2022	04/25/2024	1	2,042,000	4257.04	111,697			31,717		71,951			(41,715)		7,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/29/2022	04/29/2024	1	2,745,000	4151.56	174,582			50,670		147,351			(65,200)		10,460		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/29/2022	04/30/2024	1	2,525,000	4213.36	142,410			41,471		110,259			(53,112)		9,644		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/29/2022	04/26/2024	1	2,029,417	4247	105,395			30,279		77,075			(39,523)		7,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/02/2022	05/02/2024	1	2,036,000	4229.44	107,297			31,497		85,191			(40,071)		7,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/04/2022	05/03/2024	1	2,579,000	4289.73	134,882			39,835		83,717			(50,442)		9,920		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/06/2022	05/07/2024	1	1,709,000	4185.91	91,773			27,608		83,290			(34,227)		6,634		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/09/2022	05/09/2024	1	1,801,000	4200.48	90,951			27,572		84,609			(33,966)		7,023		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/10/2022	05/10/2024	1	2,542,000	4184.04	138,031			42,034		126,005			(51,549)		9,935		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/10/2022	05/10/2024	1	2,274,000	4256.86	105,741			32,201		87,129			(39,490)		8,887		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/17/2022	05/17/2024	1	1,520,000	4195.46	84,360			26,500		74,088			(31,505)		6,033		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/17/2022	05/17/2024	1	2,817,000	4280.44	130,991			41,148		101,652			(48,920)		11,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/24/2022	05/24/2024	1	2,139,000	4224.99	113,153			36,631		96,139			(42,258)		8,618		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/24/2022	05/24/2024	1	2,045,000	4294.58	93,457			30,255		71,771			(34,902)		8,239		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/24/2022	05/23/2024	1	1,386,679	.4265	67,634			21,832		54,587			(25,293)		5,575		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/25/2022	05/24/2024	1	1,802,000	4295.23	85,595			27,748		62,890			(32,010)		7,260		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	05/27/2022	05/24/2024	1	2,151,000	4286.35	113,143			36,932		77,822			(42,428)		8,666		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/03/2022	06/04/2024	1	2,005,000	4232.57	108,471			36,802		92,516			(40,454)		8,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/06/2022	06/06/2024	1	1,595,000	4256.81	80,707			27,567		72,907			(30,141)		6,600		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/07/2022	06/07/2024	1	1,901,000	4317.88	89,917			30,836		66,058			(33,581)		7,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/10/2022	06/10/2024	1	2,033,000	4135.62	118,524			41,247		134,030			(44,264)		8,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/10/2022	06/07/2024	1	2,370,527	.4276	97,490			33,664		95,919			(36,559)		9,829		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/13/2022	06/13/2024	1	1,950,000	4091.64	109,395			38,416		145,859			(40,855)		8,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/14/2022	06/14/2024	1	2,046,000	4040.06	124,397			43,855		176,133			(46,457)		8,601		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/17/2022	06/20/2024	1	1,829,000	4010.95	115,044			41,504		168,279			(42,789)		7,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/17/2022	06/20/2024	1	2,210,000	4086.77	119,340			43,054		169,319			(44,387)		9,398		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/21/2022	06/21/2024	1	1,911,000	4050.79	117,527			42,561		161,961			(43,892)		8,142		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/24/2022	06/25/2024	1	1,651,000	4066.17	102,527			37,743		134,151			(38,238)		7,087		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	06/24/2022	06/26/2024	1	2,150,000	4133.62	115,670			42,682		146,497			(43,080)		9,246		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/27/2022	06/27/2024	1	1,478,000	4069.23	92,079			34,103		120,312			(34,388)		6,368		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/28/2022	06/28/2024	1	1,837,000	4076.61	107,832			40,086		145,901			(40,271)		7,929		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/29/2022	06/28/2024	1	1,418,000	4056.58	87,349			32,516		120,205			(32,666)		6,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/01/2022	07/02/2024	1	2,028,000	4124.05	102,820			38,893		143,990			(38,347)		8,818		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/01/2022	06/28/2024	1	1,927,773	4148	91,405			34,261		128,657			(34,277)		8,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/05/2022	07/05/2024	1	2,260,000	4133.85	112,774			43,006		158,570			(42,117)		9,879		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/08/2022	07/09/2024	1	2,239,000	4155.5	115,980			44,926		152,294			(43,255)		9,858		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/12/2022	07/12/2024	1	1,830,000	4119.05	97,356			38,061		135,916			(36,359)		8,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/19/2022	07/19/2024	1	2,173,000	4144.91	121,036			48,481		151,152			(45,202)		9,735		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/22/2022	07/23/2024	1	2,433,000	4248.82	121,893			49,561		127,721			(45,460)		10,973		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/22/2022	07/18/2024	1	1,504,160	4204	83,919			33,777		91,045			(31,513)		6,727		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/26/2022	07/26/2024	1	2,482,000	4217.54	129,312			53,038		144,608			(48,293)		11,251		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/29/2022	07/30/2024	1	1,836,000	4310.26	87,394			36,374		80,741			(32,594)		8,378		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/29/2022	07/26/2024	1	1,552,929	4252	83,874			34,639		79,911			(31,453)		7,039		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/29/2022	07/26/2024	1	1,256,996	4347	55,481			22,913		48,187			(20,806)		5,698		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/01/2022	08/01/2024	1	1,442,000	4281.14	73,830			30,889		70,070			(27,573)		6,602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/02/2022	08/02/2024	1	1,552,000	4279.78	79,773			33,485		76,031			(29,792)		7,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/05/2022	08/05/2024	1	1,645,000	4322.1	84,389			35,868		71,447			(31,516)		7,580		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/09/2022	08/09/2024	1	1,525,000	4285.21	85,095			36,536		73,820			(31,780)		7,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/09/2022	08/09/2024	1	1,460,000	4350.98	70,956			30,465		57,855			(26,499)		6,771		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/12/2022	08/13/2024	1	2,243,000	4332.32	124,935			54,402		93,559			(46,595)		10,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/16/2022	08/16/2024	1	1,697,000	4382.43	87,565			38,437		60,827			(32,702)		7,957		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/16/2022	08/16/2024	1	1,626,000	4499.83	66,178			29,049		39,129			(24,715)		7,624		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/19/2022	08/20/2024	1	1,803,000	4354.22	93,035			41,406		73,791			(34,697)		8,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/26/2022	08/26/2024	1	1,501,000	4306.65	80,153			36,383		71,796			(29,934)		7,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	08/30/2022	08/30/2024	1	1,726,000	4345.37	80,604			36,930		74,685			(30,103)		8,268		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/02/2022	08/30/2024	1	1,670,158	.4229	93,728			43,299		101,538			(35,148)		8,000		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/02/2022	08/23/2024	1	1,931,686	.4376	78,076			35,658		75,128			(29,563)		9,156		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/07/2022	09/06/2024	1	1,779,000	4314.95	84,503			39,582		87,417			(31,602)		8,610		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/07/2022	09/06/2024	1	1,602,288	.4213	93,150			43,632		106,630			(34,835)		7,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/09/2022	09/10/2024	1	1,456,000	4228.69	83,429			39,537		94,194			(31,115)		7,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/13/2022	09/13/2024	1	2,244,000	4279.47	109,507			52,275		124,970			(40,897)		10,971		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/14/2022	09/13/2024	1	1,521,000	4245.83	80,309			38,389		91,749			(30,033)		7,436		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/14/2022	09/09/2024	1	1,433,074	.4419	51,173			24,314		51,393			(19,243)		6,966		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/16/2022	09/17/2024	1	1,470,000	4201.98	83,790			40,514		101,072			(31,250)		7,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/19/2022	09/19/2024	1	1,443,000	4265.49	71,861			34,896		88,762			(26,837)		7,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	10/18/2022	10/18/2024	1	1,656,000	4333.66	73,030			38,368		91,140			(27,274)		8,493		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	10/21/2022	10/22/2024	1	1,872,000	4167.69	119,621			63,590		152,981			(44,613)		9,650		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/31/2022	10/31/2024	1	1,561,000	4297.3	82,109			44,602		96,068			(30,664)		8,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/09/2022	11/08/2024	1	1,640,751	4243	89,324			49,775		111,658			(33,405)		8,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/11/2022	11/12/2024	1	1,527,000	4320.4	80,473			45,100		88,569			(30,012)		8,082		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/15/2022	11/15/2024	1	2,496,000	4488.14	93,600			52,770		92,832			(34,956)		13,259		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/18/2022	11/19/2024	1	1,482,000	4364.94	73,211			41,734		77,346			(27,304)		7,911		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/26/2024	1	1,605,000	4343.67	86,028			49,868		92,703			(32,084)		8,639		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	12/03/2024	1	1,453,000	4498.71	56,667			33,393		54,501			(21,134)		7,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/07/2022	12/06/2024	1	1,532,000	4421.11	64,497			38,273		73,182			(24,120)		8,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/17/2024	1	1,840,000	4450.94	66,424			40,420		84,758			(24,773)		10,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/13/2024	1	1,463,889	4571	38,706			23,470		47,953			(14,515)		8,036		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/21/2022	12/20/2024	1	2,329,000	4425.43	89,667			54,933		118,119			(33,533)		12,887		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/23/2022	12/26/2024	1	1,781,000	4381.22	73,555			45,606		101,099			(27,358)		9,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/30/2022	12/30/2024	1	1,718,000	4555.45	46,730			29,351		62,585			(17,452)		9,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/11/2023	01/10/2025	1	1,725,468	4497	62,742			40,248		73,618			(22,518)		9,769		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/13/2023	01/14/2025	1	2,011,000	4681.47	49,471			32,050		51,933			(17,572)		11,434		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/18/2023	01/17/2025	1	1,504,000	4623.68	45,270			29,476		46,314			(15,814)		8,579		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/18/2023	01/17/2025	1	1,607,985	4597	51,902			33,793		54,058			(18,130)		9,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/22/2025	1	1,602,000	4668.04	40,210			26,421		43,167			(13,879)		9,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/31/2023	01/31/2025	1	1,495,000	4654.23	42,458			28,422		43,654			(14,056)		8,652		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W/SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/28/2025	1	1,734,922	4690		43,718		29,205		44,241			(14,533)		10,010		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025	1	1,574,000	4662.29		45,331		30,656		45,133			(14,781)		9,156		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025	1	1,414,000	4573.73		42,844		30,603		56,606			(12,350)		8,447		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025	1	1,826,000	4606.39		49,302		35,690		68,314			(13,740)		10,981		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/07/2025	1	1,585,320	4444		63,079		45,566		89,565			(17,676)		9,497		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/13/2025	1	1,504,946	4599		51,337		37,562		59,867			(13,911)		9,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025	1	1,493,000	4585.75		64,946		48,865		59,783			(16,259)		9,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2025	1	2,036,605	4740		66,889		50,259		55,260			(16,814)		12,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	1	1,578,000	4648.67		62,489		47,491		53,382			(15,172)		9,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	1	2,102,623	4597		95,127		72,297		82,745			(23,097)		12,929		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	1	1,734,000	4595.08		78,030		59,727		71,526			(18,360)		10,729		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	1	1,621,000	4630.65		67,758		53,816		60,570			(13,996)		10,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	1	1,511,000	4774.38		58,325		48,951		43,890			(9,561)		9,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025	1	1,416,000	4727.05		68,534		59,497		48,615			(9,269)		9,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	1	1,742,603	4773		85,272		75,497		56,554			(10,073)		11,556		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/17/2025	1	1,539,222	4856		78,705		71,204		43,793			(7,784)		10,318		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	1	1,490,861	4944		64,715		58,556		30,667			(6,392)		10,001		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	1	2,119,000	4904.48		102,772		93,326		54,886			(9,560)		14,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	07/25/2025	1	1,802,290	4931		71,107		65,752		39,459			(5,622)		12,154		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/01/2025	1	1,540,145	4878		69,317		64,147		39,516			(5,427)		10,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	1	1,503,000	4699.68		85,220		81,362		63,129			(4,185)		10,385		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/22/2025	1	1,573,270	4777		76,760		73,261		55,118			(3,796)		10,831		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	1	1,652,000	4914.37		65,584		63,873		47,539			(1,971)		11,520		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/05/2025	1	1,639,473	4787		82,868		80,693		60,902			(2,504)		11,401		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/03/2025	1	1,851,042	4946		68,220		66,424		49,124			(2,067)		12,854		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/15/2025	1	1,418,000	4746.01		77,848		76,563		59,037			(1,597)		9,930		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	1	1,832,000	4679.23		95,264		94,476		89,175			(1,176)		12,865		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/22/2025	1	2,489,000	4651.03		135,651		134,718		129,009			(1,485)		17,515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/18/2025	1	1,917,719	4850		68,028		67,558		65,870			(749)		13,458		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	1	2,744,000	4632.75		149,548		149,548		144,861			(204)		19,430		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/26/2025	1	1,679,883	4639		90,399		90,399		86,974			(124)		11,854		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/20/2023	1	1,636,000	4761.13	56,769			3,904		360			(21,201)		3,058		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/23/2024	1	2,057,000	4352.28	101,822			20,280		33,212			(38,078)		6,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	1	1,755,000	4280.5	101,790			28,104		56,537			(38,067)		6,528		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/13/2024	1	1,617,114	4275	72,172			22,429		60,013			(27,139)		6,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	05/31/2024	1	1,590,595	4321	66,871			22,444		53,452			(25,077)		6,502		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024	1	1,449,161	3981	87,626			30,299		129,184			(32,996)		6,009		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/15/2024	1	2,245,000	4138.41	118,985			47,136		155,819			(44,436)		9,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/20/2024	1	1,764,000	4206.41	94,550			46,043		121,079			(35,311)		8,711		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	11/01/2024	1	1,803,000	4442.82	68,334			37,213		75,686			(25,520)		9,414		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2025	1	1,783,000	4655.32	51,885			38,059		60,774			(13,964)		10,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	04/28/2025	1	1,412,379	4615	61,366			49,008		56,989			(12,545)		8,871		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	1	1,515,592	4634	61,872			49,804		60,070			(12,120)		9,610		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/12/2025	1	1,748,000	4660.47	62,753			50,841		64,959			(12,104)		11,112		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	1	1,837,229	4615	81,510			66,669		76,541			(15,094)		11,719		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/29/2025	1	1,592,000	4675.16	62,884			52,274		58,898			(10,880)		10,265		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	1	1,521,653	4593	69,964			58,062		67,202			(12,205)		9,763		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025	1	1,311,000	4759.42	50,605			42,958		39,966			(7,812)		8,536		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,732,609	4697	80,797			68,521		60,750			(12,541)		11,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,400,858	4716	62,969			53,402		47,077			(9,774)		9,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	1	2,061,000	4810.87	89,447			76,915		55,668			(12,935)		13,506		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/24/2021	11/24/2023	1	1,836,000	4835.47	57,100			4,253		1			(21,354)		3,563		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/01/2021	12/01/2023	1	3,409,000	4570.57	135,337			11,340		617			(50,612)		7,025		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/04/2024	1	1,371,000	4344.53	82,808			17,655		22,090			(30,926)		4,481		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/05/2024	1	1,681,000	4473.86	78,503			16,822		12,776			(29,278)		5,512		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/05/2022	04/05/2024	1	2,327,000	4297.46	143,576			36,829		60,728			(53,620)		8,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/05/2022	04/05/2024	1	2,285,000	4380.68	119,734			30,714		40,561			(44,716)		8,200		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024	1	1,557,000	4090.51	87,815			33,534		119,784			(32,840)		6,806		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024	1	1,429,000	4174.97	66,877			25,538		87,827			(25,010)		6,247		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/11/2022	07/11/2024	1	1,518,000	4101.41	86,678			33,767		115,080			(32,371)		6,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2022	08/09/2024	1	1,645,600	.4308	91,513			39,508		73,159			(34,270)		7,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/23/2022	08/23/2024	1	1,557,000	4306.86	84,389			37,854		73,821			(31,516)		7,380		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2022	08/23/2024	1	1,491,000	4360.87	70,673			31,745		59,547			(26,430)		7,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2022	08/23/2024	1	1,823,854	.4440	72,025			32,352		56,147			(26,935)		8,645		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/06/2022	09/06/2024	1	1,555,000	4292.12	72,930			34,114		81,026			(27,236)		7,526		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2024	1	1,533,000	4133.14	79,409			39,432		130,251			(29,656)		7,644		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/28/2022	09/27/2024	1	1,821,197	.4272	79,853			39,707		109,528			(29,863)		9,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/24/2022	10/24/2024	1	1,424,000	4244.63	77,038			41,108		96,149			(28,771)		7,360		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2024	1	1,662,000	4341.18	76,452			40,900		87,739			(28,552)		8,601		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/25/2024	1	1,928,000	4233.67	109,318			58,563		133,550			(40,882)		9,977		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/18/2024	1	1,490,860	.4160	98,247			52,189		121,980			(37,097)		7,646		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/27/2022	10/24/2024	1	1,518,227	.4342	66,609			35,788		80,622			(24,978)		7,847		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/28/2022	10/28/2024	1	2,093,000	4283.05	113,650			61,437		128,796			(42,444)		10,873		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/03/2022	10/31/2024	1	1,705,951	.4454	57,906			31,673		67,194			(21,715)		8,896		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/08/2022	11/08/2024	1	1,630,000	4441.05	62,429			34,597		68,330			(23,315)		8,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/09/2022	11/07/2024	1	1,928,212	.4414	72,425			40,314		87,186			(27,122)		10,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/23/2022	11/21/2024	1	1,976,738	4448	85,537			49,266		83,445			(32,032)		10,577		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/23/2022	11/22/2024	1	2,506,707	4540	88,179			50,840		81,475			(32,977)		13,429		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/29/2022	11/29/2024	1	1,919,000	4475.26	74,265			43,296		76,954			(27,735)		10,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/02/2022	11/29/2024	1	1,657,918	4673	42,735			25,086		36,308			(16,026)		8,956		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/05/2022	12/05/2024	1	1,445,000	4639.54	38,726			22,896		36,248			(14,463)		7,860		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/12/2022	12/06/2024	1	1,690,856	4618	47,177			28,189		45,630			(17,765)		9,208		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/14/2022	12/13/2024	1	2,300,422	4589	68,024			41,020		69,278			(25,439)		12,629		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/19/2022	12/19/2024	1	1,784,000	4517.7	53,698			32,779		68,334			(20,054)		9,860		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/20/2022	12/20/2024	1	2,120,000	4546.82	61,268			37,484		75,045			(22,881)		11,730		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/28/2022	12/27/2024	1	1,760,000	4472.5	57,024			35,483		81,263			(21,325)		9,814		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/07/2025	1	1,538,000	4650.74	37,835			24,114		42,464			(13,800)		8,680		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/03/2025	1	1,592,482	4532	52,226			33,182		61,480			(19,154)		8,948		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2025	1	1,586,309	4585	51,619			34,105		55,096			(17,536)		9,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/07/2025	1	2,385,467	4647	68,158			46,344		73,256			(21,848)		13,904		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/10/2025	1	1,645,000	4585.62	52,147			35,721		60,629			(16,550)		9,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/14/2025	1	2,224,945	4595	65,998			45,824		80,945			(20,398)		13,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2025	1	1,368,760	4564	42,187			29,618		55,795			(12,674)		8,090		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/01/2023	02/28/2025	1	1,554,822	4458	57,624			40,843		83,899			(16,813)		9,252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/01/2023	02/28/2025	1	1,786,225	4582	49,083			34,789		71,149			(14,321)		10,629		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/25/2025	1	1,868,000	4749.83		43,524		32,344		49,262			(11,297)		11,382		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/25/2025	1	1,427,000	4535.93		66,784		52,473		69,272			(14,363)		8,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/20/2025	1	1,413,000	4662.76		58,216		47,740		53,333			(10,657)		9,043		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/31/2023	05/30/2025	1	1,592,000	4652.33		68,456		57,078		63,127			(11,441)		10,273		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/14/2023	07/16/2025	1	1,713,000	4896.57		72,974		65,466		40,763			(7,765)		11,474		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/21/2023	07/21/2025	1	1,744,000	4891.01		80,050		72,562		42,550			(7,775)		11,726		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/28/2023	07/30/2025	1	1,416,000	4963.94		60,888		55,793		29,396			(5,316)		9,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/04/2023	08/04/2025	1	1,495,000	4885.1		63,089		58,403		38,955			(4,919)		10,158		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2023	08/11/2025	1	2,244,000	4762.77		117,361		109,774		79,716			(8,027)		15,326		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/18/2023	08/18/2025	1	1,543,000	4745.38		73,601		69,552		58,852			(4,329)		10,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/02/2023	1	5,065,783	276.23	160,992			222		4,664			(60,165)		1,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/03/2023	1	5,582,920	276.23	174,260			480		5,375			(65,191)		2,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2023	1	9,970,886	275.81	310,807			1,284		12,631			(116,435)		5,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/05/2023	1	7,553,980	276.07	226,428			1,251		8,642			(84,923)		4,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2023	1	4,950,397	273.97	161,322			1,112		13,814			(60,468)		3,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2021	10/06/2023	1	8,968,038	274.72	288,012			1,992		19,236			(108,164)		5,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/06/2023	1	6,303,185	274.84	199,947			1,384		12,939			(75,214)		4,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/10/2023	1	7,720,177	274.84	248,194			3,076		17,128			(92,782)		6,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/08/2021	10/09/2023	1	6,174,175	274.84	193,350			2,151		13,444			(72,933)		4,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2021	10/11/2023	1	7,077,009	274.67	233,718			3,222		16,920			(87,697)		6,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2021	10/12/2023	1	5,851,691	274.75	196,033			2,970		13,895			(73,455)		5,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2021	10/13/2023	1	6,275,463	275.69	212,183			3,508		10,770			(79,467)		5,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/14/2021	10/13/2023	1	5,449,273	277.59	172,531			2,862		3,562			(64,823)		5,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/16/2023	1	5,409,472	278.04	171,480			3,538		3,154			(64,041)		5,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/13/2023	1	6,849,706	278.04	213,229			3,544		3,642			(80,300)		6,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/15/2021	10/17/2023	1	7,081,768	278.04	221,896			4,889		4,247			(83,084)		7,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2021	10/18/2023	1	8,638,761	277.07	278,376			6,516		9,374			(104,334)		9,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2021	10/19/2023	1	6,515,221	277.4	207,492			5,145		6,203			(77,761)		7,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2021	10/20/2023	1	7,948,081	277.92	249,704			6,553		5,961			(93,819)		9,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2021	10/20/2023	1	9,775,959	276.78	318,670			8,369		12,813			(119,682)		11,442		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/24/2023	1	7,856,864	277.23	258,783			8,192		9,502			(96,872)		10,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/20/2023	1	5,846,997	277.23	188,465			4,951		6,269			(70,838)		6,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/22/2021	10/23/2023	1	8,369,679	277.23	266,521			8,067		9,838			(99,576)		10,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2021	10/25/2023	1	8,362,813	277.94	269,537			8,907		7,530			(101,021)		10,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2021	10/26/2023	1	8,160,758	278.47	257,368			8,854		5,768			(96,347)		10,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2021	10/27/2023	1	8,829,671	278.19	272,382			9,912		7,519			(103,577)		12,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2021	10/27/2023	1	9,975,905	278.27	319,216			11,465		8,173			(119,808)		13,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2021	10/31/2023	1	6,296,307	278.17	206,563			8,547		6,181			(77,459)		9,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2021	10/27/2023	1	5,169,533	278.17	167,449			6,020		4,452			(62,931)		7,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2021	10/30/2023	1	5,848,916	278.17	184,826			7,373		5,567			(69,025)		8,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2021	11/01/2023	1	9,492,417	278.93	308,957			13,204		6,656			(115,910)		14,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2021	11/02/2023	1	5,835,082	279.51	189,787			8,378		3,267			(71,176)		8,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2021	11/03/2023	1	6,428,078	279.48	210,718			9,581		3,710			(78,947)		9,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2021	11/03/2023	1	7,520,904	280.47	240,171			10,966		3,210			(90,332)		11,477		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/07/2023	1	5,843,947	281.17	177,214			9,155		2,220			(67,212)		9,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/03/2023	1	5,767,859	281.17	179,964			8,216		1,963			(67,654)		8,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/06/2023	1	4,963,976	281.17	155,801			7,722		1,837			(58,248)		7,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2021	11/08/2023	1	9,273,319	280.91	283,083			14,854		3,911			(106,260)		15,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2021	11/09/2023	1	7,777,272	280.59	235,039			12,641		3,699			(88,024)		12,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2021	11/10/2023	1	5,218,833	279.11	166,846			9,215		4,550			(62,531)		8,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2021	11/10/2023	1	7,709,878	279.1	248,511			13,758		6,730			(93,480)		12,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/10/2023	1	7,321,502	279.91	225,934	609		12,586		4,327			(85,480)		12,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/13/2023	1	7,281,730	279.91	226,368			13,435		4,768			(84,842)		12,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/14/2023	1	5,215,313	279.91	164,783			9,984		3,537			(61,686)		9,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	11/15/2023	1	11,022,232	279.83	349,125			21,617		8,021			(130,762)		19,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2021	11/16/2023	1	8,309,351	280.03	253,797			16,105		5,678			(95,232)		14,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2021	11/17/2023	1	6,553,844	280.06	204,583			13,253		4,554			(76,662)		11,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2021	11/17/2023	1	9,655,733	280.08	298,909			19,407		6,644			(112,177)		17,508		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/21/2023	1	7,146,649	280.32	208,168			14,641		4,988			(77,990)		13,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/20/2023	1	4,873,453	280.32	153,714			10,572		3,294			(57,412)		9,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/17/2023	1	4,893,521	280.32	146,387			9,516		2,985			(55,051)		8,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/22/2023	1	7,181,056	279.01	211,738			15,186		8,743			(79,370)		13,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2021	11/22/2023	1	6,077,032	277.84	177,009			12,743		10,817			(66,504)		11,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/24/2023	1	7,854,050	277.21	238,316			17,764		17,202			(89,250)		15,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/28/2023	1	4,430,020	275.62	129,208			10,316		15,003			(48,390)		8,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/27/2023	1	4,348,275	275.62	135,676			10,644		14,587			(50,710)		8,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/26/2021	11/24/2023	1	2,962,287	275.62	93,713			7,006		9,652			(35,239)		5,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2021	11/29/2023	1	7,873,313	275.31	229,417			18,634		28,814			(85,975)		15,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2021	11/30/2023	1	6,070,129	273.71	191,015			15,861		31,113			(71,913)		12,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2021	12/01/2023	1	5,432,798	273.62	164,942			13,877		28,493			(61,838)		11,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2021	12/01/2023	1	7,633,509	273.98	230,200			19,419		37,376			(86,520)		15,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/03/2021	12/05/2023	1	7,952,513	273.72	281,179			25,162		42,029			(105,302)		16,908		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/03/2021	12/01/2023	1	7,378,852	273.72	246,831			20,823		37,991			(92,851)		15,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/03/2021	12/04/2023	1	5,327,181	273.72	171,866			15,144		27,973			(64,275)		11,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/06/2021	12/06/2023	1	8,444,080	274.85	283,456			25,746		36,074			(106,175)		18,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/07/2021	12/07/2023	1	5,425,653	276.96	164,956			15,249		14,767			(61,929)		11,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/08/2021	12/08/2023	1	5,691,403	276.13	178,126			16,687		18,891			(66,745)		12,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/09/2021	12/08/2023	1	7,830,569	275.93	245,112			23,040		27,141			(92,103)		17,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/10/2021	12/12/2023	1	5,021,501	276.49	156,452			15,501		15,961			(58,515)		11,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/10/2021	12/11/2023	1	5,433,001	276.49	171,315			16,746		17,111			(64,045)		12,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/10/2021	12/08/2023	1	5,363,963	276.49	164,402			15,463		16,422			(61,811)		11,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/13/2021	12/13/2023	1	8,976,623	276.38	280,037			28,179		29,519			(105,004)		20,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/14/2021	12/14/2023	1	6,990,247	275.38	226,573			23,160		28,526			(85,108)		15,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/15/2021	12/15/2023	1	7,424,963	276.19	225,838			23,433		25,846			(84,944)		16,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/16/2021	12/15/2023	1	7,495,513	276.39	228,699			23,702		25,004			(85,858)		17,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	12/17/2021	12/15/2023	1	4,484,554	275.93	138,459			14,363		16,481			(52,058)		10,232		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2021	12/18/2023	1	5,665,383	275.93	178,020			19,117		21,324			(66,571)		13,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2021	12/19/2023	1	8,163,707	275.93	251,222			27,348		30,969			(94,149)		19,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2021	12/20/2023	1	8,286,644	274.72	270,269			29,795		39,976			(101,369)		19,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2021	12/21/2023	1	7,623,056	275.28	248,329			27,732		33,311			(93,116)		18,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2021	12/22/2023	1	10,385,551	275.93	330,049			37,320		40,328			(123,787)		24,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2021	12/26/2023	1	6,333,697	276.16	198,615			23,477		24,226			(74,169)		15,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2021	12/22/2023	1	7,543,260	276.16	240,075			27,232		27,987			(90,308)		17,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2021	12/27/2023	1	10,879,058	276.89	331,841	1,210		40,387		36,142			(125,179)		26,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2021	12/28/2023	1	7,802,136	277.07	234,927			28,504		25,191			(88,050)		19,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2021	12/29/2023	1	5,185,394	276.16	160,349			19,705		20,273			(60,131)		12,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2021	12/29/2023	1	2,699,065	276.17	84,067			10,332		10,517			(31,525)		6,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2021	12/29/2023	1	1,986,203	276.02	62,565			7,691		7,969			(23,462)		4,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/31/2021	01/02/2024	1	7,760,292	276.02	239,634			30,657		32,019			(89,619)		19,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/03/2022	01/03/2024	1	6,645,882	275.16	206,954			26,817		32,302			(77,658)		16,953		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2022	01/04/2024	1	3,718,089	275.45	107,886			14,131		17,281			(40,462)		9,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/05/2022	01/05/2024	1	4,943,831	274.42	145,193			19,220		27,679			(54,421)		12,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2022	01/05/2024	1	5,327,590	272.89	162,040			21,524		38,235			(60,926)		13,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/09/2024	1	4,811,401	272.21	132,559	6,834		20,125		38,971			(54,522)		12,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/08/2024	1	3,328,533	272.21	104,578			14,243		26,854			(39,064)		8,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/05/2024	1	3,192,992	272.21	99,956			13,332		25,452			(37,741)		8,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2022	01/10/2024	1	8,626,587	271.82	280,439			39,034		74,205			(105,205)		22,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/11/2024	1	4,123,101	272.58	129,166			18,171		31,852			(48,430)		10,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/12/2024	1	5,505,589	273.25	164,700			23,424		39,395			(61,802)		14,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2022	01/12/2024	1	5,580,101	272.68	168,964			24,093		42,618			(63,512)		14,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/17/2024	1	8,317,074	272.22	251,653			37,509		69,360			(94,411)		22,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/16/2024	1	5,879,958	272.22	181,125	982		27,098		48,852			(68,239)		15,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/12/2024	1	7,499,316	272.22	232,246			33,263		61,362			(87,652)		20,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	01/18/2024	1	6,075,347	271.51	189,024			28,420		56,226			(70,926)		16,676		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2022	01/19/2024	1	4,592,065	271.71	136,042			20,657		41,478			(51,052)		12,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/19/2024	1	5,230,696	271.71	154,454			23,785		48,021			(58,781)		14,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	01/19/2024	1	4,250,881	270.72	130,873			19,899		44,007			(49,163)		11,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2023	01/23/2024	1	3,623,565	270.72	103,139	3,372		17,252		37,970			(40,938)		10,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/22/2024	1	7,363,192	270.72	230,468			35,822		76,925			(86,071)		20,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/24/2024	1	9,241,058	269.72	292,880			46,434		110,655			(109,872)		26,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/25/2024	1	5,368,521	270.03	167,825			26,790		61,906			(62,840)		15,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	01/26/2024	1	5,922,944	270.42	180,747			29,217		65,135			(67,901)		16,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	01/26/2024	1	4,948,546	269.45	161,319			26,134		61,611			(60,752)		14,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/30/2024	1	5,903,354	269.36	192,681			32,081		76,716			(72,075)		17,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/29/2024	1	3,378,650	269.36	106,210			17,552		42,832			(39,711)		9,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/26/2024	1	8,014,138	269.36	261,463			42,329		100,848			(98,406)		22,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/31/2024	1	7,079,184	270.27	229,196			38,477		80,478			(85,846)		20,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	02/01/2024	1	6,085,330	270.86	194,025			32,943		64,297			(72,809)		17,734		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2022	02/02/2024	1	8,211,985	272.38	240,850	3,453		43,088		70,884			(91,956)		24,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2022	02/02/2024	1	5,485,143	270.86	167,812			28,752		58,105			(63,037)		16,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/02/2024	1	4,912,266	270.32	156,479			26,965		55,806			(59,067)		14,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/06/2024	1	5,166,945	270.32	149,781	8,253		32,385		59,329			(58,388)		15,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/05/2024	1	5,300,412	270.32	164,780			28,801		60,701			(61,601)		15,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/07/2024	1	7,640,724	270.38	240,254			42,724		87,317			(90,101)		22,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/08/2024	1	4,934,465	270.19	157,231			28,193		57,862			(58,964)		14,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/09/2024	1	5,184,894	270.91	166,261	2,540		31,587		55,666			(63,728)		15,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2022	02/09/2024	1	6,216,917	270.74	195,773			35,467		68,190			(73,614)		18,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/13/2024	1	5,463,763	270.37	176,513			32,852		63,452			(66,099)		16,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/09/2024	1	7,008,142	270.37	225,455			41,047		80,550			(85,178)		21,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/12/2024	1	4,037,609	270.37	127,297			23,506		46,770			(47,652)		12,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2022	02/14/2024	1	7,614,214	271.2	248,331			46,710		79,857			(93,279)		23,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	02/15/2024	1	6,061,265	271.11	202,735			38,472		64,481			(76,242)		18,635		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2022	02/16/2024	1	6,486,837	272.37	201,524			38,480		58,738			(75,680)		20,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2022	02/16/2024	1	9,700,861	272.24	304,864			58,251		89,353			(114,686)		29,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/20/2024	1	6,493,770	272.11	205,864			40,288		61,572			(77,149)		20,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/16/2024	1	12,534,045	272.11	393,264			75,147		117,404			(147,866)		38,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/21/2024	1	5,251,267	272.11	166,504			32,784		49,941			(62,323)		16,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2022	02/22/2024	1	6,987,765	272.41	207,879			42,670		64,074			(80,581)		22,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2022	02/23/2024	1	6,832,099	272.58	215,456			43,031		61,508			(80,696)		21,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2022	02/23/2024	1	4,238,623	273.38	128,433			25,737		34,234			(48,242)		13,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/26/2024	1	7,084,260	271.54	246,222			50,219		73,576			(92,246)		22,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/27/2024	1	6,950,040	271.54	252,823			51,886		72,379			(94,729)		22,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/23/2024	1	4,576,410	271.54	154,748			31,072		47,138			(58,280)		14,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2022	02/29/2024	1	3,991,893	272.42	138,862			28,810		37,347			(51,944)		12,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	11,817,791	275.61	384,320			80,307		71,463			(143,731)		38,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	02/28/2024	1	3,392,638	272.42	133,708			27,653		31,658			(50,186)		10,911		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	1	6,551,343	276.74	212,884			44,572		33,378			(79,730)		21,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2022	03/01/2024	1	5,491,202	277.29	195,179			41,014		25,688			(73,338)		17,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	03/06/2024	1	5,328,731	279.73	185,020			39,956		17,023			(69,227)		17,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	03/04/2024	1	7,195,831	279.73	240,729			51,410		22,698			(90,229)		23,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	03/05/2024	1	5,598,669	279.73	174,420			37,377		17,773			(65,055)		18,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2022	03/07/2024	1	8,634,607	281.93	264,887	694		57,883		18,329			(99,690)		28,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/08/2024	1	7,948,058	283.34	230,654			50,375		12,633			(86,211)		26,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2022	03/08/2024	1	11,917,858	280.07	369,662			80,916		36,330			(138,379)		39,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	03/08/2024	1	8,488,416	280.2	255,646			56,234		25,246			(96,097)		28,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/13/2024	1	5,547,146	280.25	163,324			36,823		16,900			(61,031)		18,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/12/2024	1	5,971,520	280.25	180,905			40,545		18,078			(67,566)		20,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/11/2024	1	8,185,171	280.25	245,737			54,829		24,622			(92,006)		27,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2022	03/14/2024	1	9,080,704	279.22	267,378			60,619		33,204			(100,017)		30,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	03/15/2024	1	10,564,813	278.23	327,266			74,831		45,645			(122,667)		35,731		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2022	03/15/2024	1	8,888,134	277.84	283,446			64,837		40,803			(106,180)		30,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2022	03/15/2024	1	5,617,998	279.12	170,574			39,123		21,005			(64,039)		19,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/19/2024	1	7,393,649	278.65	227,514			53,134		30,502			(84,872)		25,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/20/2024	1	5,879,393	278.65	178,668			41,993		24,379			(66,763)		20,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/18/2024	1	9,355,520	278.65	289,494			67,545		38,398			(108,691)		31,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	03/21/2024	1	7,937,381	278.94	238,511			56,378		31,553			(89,227)		27,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/22/2024	1	10,050,334	278.25	315,141			74,938		44,806			(117,899)		34,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/22/2024	1	9,509,327	279.15	297,443			70,857		36,766			(111,359)		32,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/22/2024	1	6,523,125	280.05	196,602			47,024		21,725			(73,857)		22,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2022	03/25/2024	1	10,254,368	280.06	307,705			74,554		34,676			(115,130)		35,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2022	03/27/2024	1	5,104,940	280.06	148,999			36,452		17,459			(55,694)		17,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2022	03/26/2024	1	8,740,839	280.06	266,395			64,778		29,726			(99,383)		30,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	03/28/2024	1	9,954,983	279.3	294,878			72,729		38,898			(110,588)		34,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/28/2024	1	15,490,258	278.73	474,167			116,781		66,135			(177,574)		54,390		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/28/2024	1	8,603,788	279.43	255,859			63,189		32,800			(95,972)		30,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2022	03/28/2024	1	7,193,323	278.94	214,297			53,076		29,627			(80,548)		25,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	04/03/2024	1	3,967,861	278.17	120,989			30,791		18,913			(45,279)		14,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	04/01/2024	1	6,644,893	278.17	204,904			51,684		31,392			(76,788)		23,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	04/02/2024	1	7,670,122	278.17	233,247			58,999		36,398			(87,060)		27,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	04/04/2024	1	9,501,266	279.02	278,061			71,117		39,988			(104,091)		34,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2022	04/05/2024	1	13,853,137	278.27	418,392			107,524		65,660			(156,461)		49,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2022	04/05/2024	1	8,792,985	277.45	271,137			69,799		46,993			(101,512)		31,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/07/2022	04/05/2024	1	6,204,303	278.15	187,617			48,462		29,940			(70,411)		22,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/08/2022	04/10/2024	1	4,347,083	278.29	131,662			34,768		20,997			(49,261)		15,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/08/2022	04/08/2024	1	7,371,352	278.29	221,122			57,836		35,297			(82,732)		26,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/08/2022	04/09/2024	1	7,547,181	278.29	228,692			60,075		36,297			(85,427)		27,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2022	04/11/2024	1	7,132,872	277.43	227,856			60,466		39,147			(85,289)		26,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2022	04/12/2024	1	11,154,114	278.39	347,032			92,537		53,508			(129,811)		40,764		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	04/12/2024	1	8,697,580	279.53	259,995			69,488		35,206			(97,478)		31,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/16/2024	1	6,951,507	278.9	212,007			57,592		31,481			(78,985)		25,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/15/2024	1	7,121,296	278.9	215,296			58,414		32,108			(80,592)		26,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/17/2024	1	6,771,344	278.9	203,288			55,600		30,800			(75,946)		25,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/12/2024	1	4,990,345	278.9	151,442			40,614		22,200			(56,940)		18,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/18/2024	1	10,222,962	279.12	298,900			82,405		45,234			(112,141)		37,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/19/2024	1	12,487,873	278.86	374,238			103,350		57,626			(139,910)		46,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/19/2024	1	10,590,313	278.64	306,434			84,828		50,704			(114,775)		39,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2022	04/19/2024	1	8,787,389	278.14	244,639			68,004		45,022			(91,959)		32,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/24/2024	1	6,857,133	276.52	196,715			55,766		44,673			(73,637)		25,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/23/2024	1	6,911,953	276.52	208,598			58,762		44,878			(77,835)		25,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/22/2022	04/22/2024	1	10,151,357	276.52	296,106			83,278		65,688			(110,976)		38,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/25/2024	1	10,986,108	275.45	329,333			93,718		82,513			(123,243)		41,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/26/2024	1	13,149,533	275.14	399,672			114,330		103,339			(149,569)		49,752		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2022	04/26/2024	1	9,727,542	275.18	293,694			84,365		76,169			(110,292)		36,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/26/2024	1	7,295,582	275.3	221,269			63,592		55,985			(83,075)		27,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/30/2024	1	6,567,991	275.58	198,733			57,880		49,254			(74,135)		25,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/29/2024	1	7,569,075	275.58	226,374			65,816		56,591			(84,786)		28,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	05/01/2024	1	5,246,875	275.58	156,108			45,743		39,464			(58,407)		20,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2022	05/02/2024	1	9,991,959	274.93	303,729			89,316		81,736			(113,613)		38,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/03/2024	1	14,732,612	275.04	449,426			132,789		119,185			(168,062)		56,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	05/03/2024	1	8,776,837	275.64	264,079			78,256		65,904			(98,962)		33,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2022	05/03/2024	1	7,884,697	275.97	222,078			66,044		56,810			(83,472)		30,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/06/2024	1	7,052,936	275.5	203,008			61,018		54,350			(76,067)		27,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/08/2024	1	5,561,940	275.5	157,474			47,682		44,755			(58,939)		21,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	05/07/2024	1	6,086,851	275.5	183,698			55,278		47,041			(68,534)		23,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	05/09/2024	1	11,928,797	273.4	360,352			109,610		119,063			(135,000)		46,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/10/2024	1	18,539,705	273.02	566,177			172,723		193,616			(211,693)		72,457		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2022	05/10/2024	1	12,775,872	273.98	379,959			116,465		119,507			(142,706)		49,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/10/2024	1	9,733,190	273.15	298,317			91,525		100,241			(112,055)		38,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/15/2024	1	7,064,092	273.05	214,766	2,923		69,601		74,372			(80,682)		27,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/14/2024	1	12,454,883	273.05	376,856	792		117,362		130,839			(140,985)		49,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/13/2024	1	9,022,970	273.05	278,343			86,266		94,578			(104,216)		35,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/16/2024	1	14,504,379	273.62	445,612			139,640		143,403			(166,699)		57,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/17/2024	1	18,916,830	273.94	574,873			180,831		180,872			(214,939)		75,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/17/2024	1	14,838,246	273.5	456,823			143,996		149,160			(171,078)		58,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/17/2024	1	10,835,383	274.54	329,846			104,486		96,594			(123,990)		43,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/22/2024	1	9,394,754	274.38	293,163			94,383		86,395			(109,645)		37,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/20/2024	1	11,747,610	274.38	358,869			114,698		107,510			(134,306)		46,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/21/2024	1	10,644,205	274.38	325,971			104,419		97,649			(121,714)		42,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	05/23/2024	1	14,778,609	275.1	450,129			145,594		125,241			(168,528)		59,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/24/2024	1	18,258,329	275.36	550,573			178,991		150,386			(206,224)		73,563		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/24/2024	1	16,286,987	275.07	497,419			161,720		138,784			(186,418)		65,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/24/2024	1	11,847,608	275.35	356,550			116,519		98,200			(134,138)		47,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/30/2024	1	8,616,602	275.57	262,834			87,707		70,372			(98,421)		35,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/28/2024	1	4,776,646	275.57	143,272			47,350		38,808			(53,528)		19,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/24/2024	1	13,553,195	275.57	408,929			133,829		108,956			(153,975)		54,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/29/2024	1	9,068,492	275.57	275,148			91,262		73,870			(102,750)		36,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2022	05/31/2024	1	22,536,774	274.93	692,066	831		231,940		199,704			(258,987)		92,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2022	05/31/2024	1	15,044,315	275.45	456,862			152,722		124,915			(171,037)		61,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/31/2024	1	10,003,733	275.9	305,568			102,706		78,724			(114,930)		40,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/04/2024	1	12,306,768	275.47	375,052			127,331		104,072			(140,011)		50,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/03/2024	1	9,055,687	275.47	272,641			92,403		75,584			(102,064)		37,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/05/2024	1	9,924,391	275.47	305,363			104,097		83,253			(114,115)		40,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	06/06/2024	1	16,654,680	276.3	494,768			169,445		126,955			(185,178)		68,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2022	06/07/2024	1	23,785,036	276.46	699,286			240,390		178,443			(261,673)		98,620		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/07/2024	1	17,492,263	276.34	500,485			172,382		133,030			(187,703)		72,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2022	06/07/2024	1	12,477,083	276.32	354,104			122,332		95,110			(132,941)		51,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/10/2024	1	10,443,063	276.3	299,454			104,322		80,837			(112,006)		43,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/12/2024	1	11,945,864	276.3	324,156			113,920		92,545			(121,342)		50,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/11/2024	1	8,319,024	276.3	247,280			86,328		64,279			(92,280)		34,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2022	06/13/2024	1	17,273,238	274.45	486,754			171,675		165,766			(182,321)		72,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2022	06/14/2024	1	26,859,514	272.84	778,838	4,173		278,268		307,667			(293,120)		112,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2022	06/14/2024	1	15,589,015	272.86	453,300			160,644		178,152			(170,093)		65,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2022	06/14/2024	1	10,082,422	273.52	277,603	2,233		100,044		107,415			(105,471)		42,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2022	06/20/2024	1	14,170,459	272.12	415,690			150,390		176,766			(155,272)		60,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2022	06/17/2024	1	12,503,884	272.12	368,054			131,996		155,161			(137,694)		52,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2022	06/18/2024	1	19,086,957	272.12	562,052			202,142		237,266			(210,171)		80,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2022	06/21/2024	1	28,017,975	272.21	815,146			296,404		347,021			(305,641)		119,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/21/2024	1	16,995,080	271.71	497,213			180,852		221,440			(186,455)		72,405		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/21/2024	1	11,724,343	270.57	339,377			124,354		171,220			(128,014)		49,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/24/2024	1	11,815,984	270.6	343,693			126,727		172,818			(128,869)		50,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/25/2024	1	9,725,871	270.6	289,739			106,755		142,459			(108,159)		41,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/26/2024	1	10,521,680	270.6	274,911	7,176		107,940		154,342			(105,176)		45,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/27/2024	1	15,969,599	270.82	430,451			160,293		229,655			(161,519)		68,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2022	06/28/2024	1	18,315,349	270.91	516,469			192,579		261,337			(193,402)		79,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2022	06/28/2024	1	14,240,172	270.59	390,479			146,612		209,617			(147,135)		61,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/28/2024	1	11,990,937	268.53	341,721			128,573		214,354			(128,813)		51,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2022	07/01/2024	1	11,315,438	268.74	327,899			124,099		202,372			(122,936)		49,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/01/2022	07/02/2024	1	6,658,482	268.74	201,086			76,064		117,281			(74,995)		28,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	07/03/2024	1	10,460,750	268.74	270,842	3,057		105,903		184,472			(102,802)		45,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2022	07/05/2024	1	21,161,834	266.42	631,005			241,807		459,305			(236,715)		92,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2022	07/05/2024	1	23,133,650	265.44	717,736			275,803		545,283			(269,947)		101,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2022	07/05/2024	1	11,670,699	267.02	342,872			132,304		240,457			(129,295)		51,018		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2022	07/10/2024	1	12,027,711	266.93	364,070			142,244		251,099			(136,654)		53,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2022	07/09/2024	1	7,762,466	266.93	234,121			90,797		161,900			(87,435)		34,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2022	07/08/2024	1	7,461,743	266.93	223,266			86,557		155,479			(83,671)		32,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2022	07/11/2024	1	16,985,034	267.06	510,339			199,716		350,880			(191,433)		75,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2022	07/12/2024	1	22,644,675	265.75	707,247			277,673		523,092			(265,137)		100,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2022	07/12/2024	1	17,056,588	266.5	530,472			209,162		370,170			(199,632)		75,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2022	07/12/2024	1	10,406,430	265.68	342,003			135,304		241,920			(129,017)		46,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2022	07/15/2024	1	11,521,698	266.51	368,023			146,596		250,356			(138,331)		51,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2022	07/17/2024	1	9,299,509	266.51	302,931			121,384		202,431			(113,779)		41,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2022	07/16/2024	1	11,329,749	266.51	342,049			135,805		246,405			(127,605)		50,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2022	07/18/2024	1	14,504,437	267.83	452,137			181,743		283,881			(169,948)		64,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2022	07/19/2024	1	18,516,795	267.44	575,335			231,491		374,139			(215,790)		82,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2022	07/19/2024	1	13,802,176	268.39	419,837			169,211		255,849			(157,673)		61,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2022	07/19/2024	1	14,307,065	267.99	444,110	2,017		181,512		274,836			(167,804)		64,093		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2022	07/22/2024	1	12,535,364	268.55	382,583			155,600		230,895			(143,241)		56,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2022	07/24/2024	1	13,469,725	268.55	419,306			172,114		247,489			(157,530)		60,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2022	07/23/2024	1	8,991,885	268.55	270,609	2,106		112,006		165,035			(101,270)		40,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/25/2022	07/25/2024	1	9,384,880	268.95	281,265			115,879		166,588			(105,793)		42,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2022	07/26/2024	1	19,761,237	269.14	593,205			244,089		345,263			(222,179)		89,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2022	07/26/2024	1	16,257,644	269.24	487,454			201,282		281,637			(183,134)		73,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2022	07/26/2024	1	11,533,989	269.27	346,478			143,729		199,278			(130,597)		52,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2022	07/31/2024	1	9,016,306	269.66	267,287			112,078		151,270			(100,209)		41,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2022	07/30/2024	1	9,425,085	269.66	283,041			117,968		157,939			(105,715)		43,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2022	07/29/2024	1	9,738,550	269.66	290,902			121,413		162,997			(109,200)		44,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2022	08/01/2024	1	17,902,898	269.63	531,962			224,256		301,524			(200,070)		81,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2022	08/02/2024	1	18,424,328	268.76	559,739			236,122		337,194			(209,990)		84,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2022	08/02/2024	1	18,866,152	268.83	581,238			245,953		343,931			(218,670)		86,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2022	08/02/2024	1	13,864,309	269.12	429,220			182,422		244,739			(162,000)		63,576		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	08/05/2024	1	8,515,710	269.12	258,136			110,187		150,754			(96,912)		39,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	08/07/2024	1	13,319,047	269.12	412,213			177,357		236,310			(155,084)		61,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	08/06/2024	1	5,970,924	269.12	179,128			76,277		105,821			(66,806)		27,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2022	08/08/2024	1	18,545,527	269.04	572,871			247,204		331,756			(215,585)		85,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2022	08/09/2024	1	29,217,326	269.05	881,876	8,416		385,244		522,893			(334,165)		135,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2022	08/09/2024	1	15,142,747	269.38	463,819			200,938		263,101			(174,611)		70,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2022	08/09/2024	1	11,758,236	269.94	347,619			151,431		194,467			(131,562)		54,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2022	08/12/2024	1	11,505,770	270.43	339,955			148,380		182,721			(127,598)		53,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2022	08/13/2024	1	9,736,803	270.43	291,492			126,979		154,818			(108,767)		45,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2022	08/14/2024	1	10,873,543	270.43	315,194			138,685		173,105			(118,586)		50,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/15/2022	08/15/2024	1	22,474,835	270.65	638,060			281,819		351,185			(240,387)		105,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2022	08/16/2024	1	22,542,452	270.8	655,383			288,957		347,872			(245,751)		105,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2022	08/16/2024	1	18,650,816	270.93	521,093			231,078		284,345			(196,432)		87,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2022	08/16/2024	1	12,831,739	270.58	342,634			152,680		201,883			(129,658)		60,167		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2022	08/21/2024	1	10,251,497	270.39	275,146			123,872		165,185			(103,505)		48,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2022	08/19/2024	1	11,637,451	270.39	328,885	1,430		147,924		187,069			(123,632)		54,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/19/2022	08/20/2024	1	11,145,810	270.39	323,807			144,422		179,381			(121,023)		52,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2022	08/22/2024	1	16,194,351	269.93	448,076			201,764		272,086			(168,417)		76,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2022	08/23/2024	1	23,399,988	269.33	658,237			297,356		415,729			(247,438)		110,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2022	08/23/2024	1	13,276,860	269.31	370,957			167,905		235,726			(139,688)		62,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2022	08/23/2024	1	9,353,196	269.41	262,771			119,465		164,692			(99,237)		44,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2022	08/26/2024	1	18,521,784	269.58	513,898			234,923		323,268			(193,553)		88,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2022	08/27/2024	1	6,477,901	269.58	188,677	1,914		87,331		116,206			(70,923)		30,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/26/2022	08/28/2024	1	11,512,038	269.58	324,158			149,153		200,748			(122,137)		54,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/29/2022	08/29/2024	1	15,345,612	268.29	443,758			204,700		299,070			(167,209)		73,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2022	08/30/2024	1	21,670,134	267.97	626,490	1,308		289,777		434,192			(235,812)		103,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2022	08/30/2024	1	18,029,825	267.66	506,709			235,051		370,544			(191,304)		86,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2022	08/30/2024	1	8,580,931	266.41	254,409			118,528		196,480			(96,376)		41,104		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	09/05/2024	1	8,119,918	266.14	234,627			111,068		193,057			(88,793)		39,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	09/04/2024	1	11,414,734	266.14	338,404	1,904		160,137		266,057			(126,728)		55,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	09/03/2024	1	4,649,649	266.14	136,651			63,868		108,294			(51,291)		22,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	08/30/2024	1	8,445,501	266.14	249,960			116,213		196,115			(94,463)		40,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2022	09/06/2024	1	17,237,196	265.7	516,232			244,046		421,956			(194,681)		83,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2022	09/06/2024	1	24,676,875	264.55	757,015	3,289		359,727		652,319			(285,079)		119,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2022	09/06/2024	1	10,163,537	266.34	276,695	1,858		133,027		232,845			(104,789)		49,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2022	09/11/2024	1	12,083,021	267.59	321,585			153,841		252,343			(120,860)		58,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2022	09/10/2024	1	8,361,554	267.59	248,563			117,798		173,596			(92,707)		40,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2022	09/09/2024	1	7,704,012	267.59	213,846			101,719		159,807			(80,345)		37,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2022	09/12/2024	1	15,574,232	269.37	386,792			185,604		278,401			(145,518)		76,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2022	09/13/2024	1	18,463,831	269.39	512,306			245,229		329,732			(191,797)		90,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2022	09/13/2024	1	15,300,550	268.31	389,058			187,854		299,057			(146,864)		74,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2022	09/13/2024	1	15,941,692	267.02	415,492			201,031		348,802			(156,910)		77,942		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2022	09/16/2024	1	13,264,792	266.06	364,017			176,702		311,502			(136,702)		65,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2022	09/17/2024	1	7,520,971	266.06	221,007			106,883		176,744			(82,454)		36,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2022	09/18/2024	1	9,137,283	266.06	243,329			119,286		214,881			(91,887)		44,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2022	09/19/2024	1	21,116,948	266.05	580,735			284,265		499,410			(218,558)		104,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2022	09/20/2024	1	27,418,557	266.07	784,317			384,034		644,075			(294,445)		135,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2022	09/20/2024	1	21,202,669	265.14	602,493	1,758		297,955		537,966			(227,046)		104,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2022	09/20/2024	1	12,509,561	264.63	357,037			176,456		329,538			(135,054)		61,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2022	09/23/2024	1	10,781,676	263.45	316,986			156,616		310,632			(118,813)		53,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2022	09/25/2024	1	8,684,898	263.45	262,678			130,795		249,224			(98,656)		43,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2022	09/24/2024	1	9,209,037	263.45	269,517			132,944		270,807			(100,552)		45,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	09/26/2024	1	19,189,414	261.75	616,477			308,903		626,898			(232,643)		95,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2022	09/27/2024	1	22,103,448	261.44	682,626			340,977		731,473			(256,371)		110,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2022	09/27/2024	1	16,934,143	261.73	538,535			270,187		550,784			(203,098)		84,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2022	09/27/2024	1	13,407,660	262.83	404,013			202,683		402,026			(152,170)		66,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2022	10/01/2024	1	6,958,364	261.71	204,650			102,914		226,305			(76,344)		34,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2022	10/02/2024	1	11,839,515	261.71	376,440			190,876		385,281			(141,335)		59,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2022	09/30/2024	1	10,536,123	261.71	324,175			163,216		342,460			(121,510)		52,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/03/2022	10/03/2024	1	20,125,613	262.71	649,433			330,661		610,624			(244,282)		101,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/04/2022	10/04/2024	1	20,008,896	265.17	579,588			294,617		506,919			(217,235)		100,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2022	10/04/2024	1	13,959,008	265.68	393,902			200,997		340,235			(148,172)		70,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2022	10/04/2024	1	9,098,516	265.94	250,846			128,493		217,266			(94,544)		45,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	10/08/2024	1	7,280,853	265.68	212,585			109,105		178,136			(79,313)		36,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	10/09/2024	1	10,930,313	265.68	305,655			157,598		267,670			(114,409)		55,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	10/07/2024	1	11,769,158	265.68	332,951			171,083		287,683			(124,880)		59,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/10/2024	1	17,772,129	264.98	491,001			255,000		459,095			(185,063)		90,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2022	10/11/2024	1	21,370,586	264.24	609,890			316,478		583,672			(228,988)		108,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2022	10/11/2024	1	17,067,668	263.97	488,007			253,677		477,385			(183,487)		86,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2022	10/11/2024	1	16,602,271	264.25	467,609			244,289		453,292			(176,545)		84,365		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/14/2022	10/16/2024	1	11,737,526	264.21	333,206			175,322		322,677			(125,135)		60,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/14/2022	10/15/2024	1	10,822,648	264.21	316,550			165,482		297,293			(118,253)		55,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/14/2022	10/14/2024	1	9,998,150	264.21	278,008	5,488		149,141		274,430			(106,656)		51,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/17/2022	10/17/2024	1	20,668,191	263.7	604,828			319,132		589,896			(227,411)		105,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2022	10/18/2024	1	19,056,407	263.52	561,654			296,385		551,640			(210,597)		97,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	10/18/2024	1	16,970,428	263.29	503,456			266,501		499,255			(189,240)		87,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2022	10/18/2024	1	11,690,658	263.04	351,422			186,734		350,073			(132,470)		59,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/21/2024	1	9,051,984	262.77	270,754			144,336		276,924			(101,558)		46,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/23/2024	1	9,465,463	262.77	290,204			155,425		289,956			(108,912)		48,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/22/2024	1	8,138,296	262.77	238,415			126,848		249,136			(88,996)		41,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2022	10/24/2024	1	18,197,304	263.04	558,311			299,791		547,184			(209,730)		94,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2022	10/25/2024	1	17,786,331	263.72	529,425			284,433		510,040			(198,533)		92,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2022	10/25/2024	1	20,528,235	264.51	597,131			321,287		555,925			(224,192)		106,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2022	10/25/2024	1	13,061,114	264.26	383,886			207,425		360,183			(144,647)		67,591		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/30/2024	1	12,522,028	263.63	383,471			208,541		362,667			(143,555)		65,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/29/2024	1	8,765,932	263.63	251,262	6,076		141,520		253,698			(94,347)		45,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/28/2024	1	11,597,489	263.63	344,439	3,630		188,820		335,405			(130,455)		60,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2022	10/31/2024	1	22,314,780	264.37	667,584			364,168		616,593			(250,175)		116,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2022	11/01/2024	1	21,065,843	264.5	623,440			340,872		574,355			(233,492)		109,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2022	11/01/2024	1	21,245,400	265.03	624,429			341,938		557,296			(234,320)		110,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2022	11/01/2024	1	17,014,440	264.66	514,764			282,733		458,308			(193,661)		88,835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/06/2024	1	13,270,776	264.99	398,389			220,255		350,569			(148,967)		69,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/04/2024	1	11,364,600	264.99	335,769	2,301		186,489		303,213			(126,731)		59,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/05/2024	1	6,666,922	264.99	194,277			107,020		175,972			(72,469)		34,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2022	11/07/2024	1	19,855,344	265.62	584,392			324,335		501,202			(218,782)		104,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2024	1	25,460,732	265.91	748,456			416,509		629,636			(280,007)		134,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	11/08/2024	1	29,732,201	265.46	902,906	11,184		512,151		759,925			(341,579)		156,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2022	11/08/2024	1	16,341,741	266.11	500,753			279,682		398,140			(188,051)		86,070		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/12/2024	1	12,080,145	267.69	348,189	3,374		197,475		262,229			(131,298)		63,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/11/2024	1	12,500,738	267.69	360,991			202,368		271,071			(135,186)		66,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/13/2024	1	19,508,788	267.69	565,661			318,042		423,934			(211,524)		103,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/14/2022	11/14/2024	1	14,708,644	267.25	432,991			244,237		330,846			(162,134)		78,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2022	11/15/2024	1	15,836,664	267.46	462,873			261,272		350,952			(173,018)		84,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2022	11/15/2024	1	22,059,743	267.43	641,630			363,532		489,755			(240,416)		117,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2022	11/15/2024	1	16,303,219	267.18	473,256	3,663		271,265		369,043			(178,853)		86,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/18/2024	1	12,908,417	267.36	376,798			214,778		289,110			(141,039)		68,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/20/2024	1	15,695,353	267.36	454,877	6,680		267,174		352,245			(170,480)		83,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/19/2024	1	11,312,569	267.36	330,468			188,410		253,626			(123,266)		60,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/21/2022	11/21/2024	1	26,612,505	267.31	786,653			451,726		600,104			(294,412)		142,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2022	11/22/2024	1	18,902,934	267.68	556,326			320,558		414,786			(208,245)		101,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2022	11/22/2024	1	19,802,740	267.8	577,822			333,687		432,886			(216,667)		106,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/25/2024	1	1,806,520	268.11	52,673			30,504		38,504			(19,675)		9,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/26/2024	1	10,968,119	268.11	317,048			183,922		234,024			(118,407)		59,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/27/2024	1	18,165,085	268.11	512,980			298,539		388,001			(192,033)		97,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2022	11/27/2024	1	20,854,901	267.54	600,553	1,542		350,968		464,849			(225,816)		112,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2022	11/29/2024	1	22,120,748	267.33	648,720			379,317		501,910			(242,798)		119,489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2022	11/29/2024	1	16,548,210	267.42	484,915			284,055		372,959			(181,728)		89,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2022	11/29/2024	1	15,270,676	268.2	427,209			251,000		324,636			(160,576)		82,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/02/2024	1	12,564,702	267.41	363,113			214,095		284,362			(136,010)		68,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/04/2024	1	14,090,921	267.41	406,266			240,083		319,542			(151,799)		76,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/03/2024	1	9,320,471	267.41	273,090			160,928		211,150			(101,849)		50,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	12/05/2024	1	18,627,172	267.19	539,242			319,319		429,563			(201,688)		101,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/06/2024	1	24,484,374	267	705,759			419,080		573,467			(263,978)		133,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2022	12/06/2024	1	16,887,876	266.69	489,005	6,437		295,025		404,482			(185,415)		91,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2022	12/06/2024	1	11,332,429	266.61	325,680	7,402		200,374		273,025			(123,838)		61,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2022	12/09/2024	1	7,717,685	267.09	224,061			134,194		180,082			(83,882)		42,175		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2022	12/11/2024	1	13,284,636	267.09	391,886			235,462		310,577			(146,558)		72,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2022	12/10/2024	1	11,139,077	267.09	327,080			195,942		260,166			(122,051)		60,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/12/2022	12/12/2024	1	31,824,092	266.54	971,508	4,352		587,504		775,146			(365,055)		174,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/13/2022	12/13/2024	1	20,527,357	267.5	571,198	1,608		345,835		466,389			(214,282)		112,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2022	12/13/2024	1	13,037,114	267.87	348,644			210,759		288,236			(130,561)		71,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2022	12/13/2024	1	11,606,308	265.54	319,070			193,447		303,925			(119,696)		63,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/16/2024	1	12,393,436	264.17	345,235			210,229		359,771			(129,347)		68,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/18/2024	1	15,861,243	264.17	439,951			268,355		458,486			(164,306)		87,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/17/2024	1	11,399,475	264.17	330,218	2,535		202,731		329,275			(123,971)		62,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2022	12/19/2024	1	25,483,462	263.65	685,760	7,504		424,055		763,518			(259,367)		140,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2022	12/20/2024	1	17,013,738	262.26	466,904	16,259		297,222		559,389			(180,056)		94,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2022	12/20/2024	1	19,907,248	261.62	567,352			348,831		682,191			(212,500)		110,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2022	12/20/2024	1	10,707,380	260.86	302,669	7,358		191,247		385,049			(116,233)		59,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2022	12/24/2024	1	1,698,419	260.4	49,058			30,452		62,977			(18,406)		9,440		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2022	12/23/2024	1	2,710,153	260.4	65,928	16,650		51,389		100,444			(30,717)		15,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	12/26/2024	1	20,429,935	260.4	583,932	17,159		373,733		758,269			(224,153)		113,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2022	12/27/2024	1	24,917,822	260.82	689,681	32,109		450,316		903,312			(269,787)		138,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2022	12/27/2024	1	26,020,872	260.15	709,434	61,075		481,379		981,570			(288,278)		145,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2022	12/27/2024	1	15,696,648	260.63	356,607	98,840		285,365		574,799			(170,500)		87,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	12/30/2024	1	10,219,412	259.95	123,916	190,993		197,996		390,638			(117,174)		57,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	01/02/2025	1	11,768,409	259.95	79,929	302,224		241,441		450,460			(141,087)		66,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	12/31/2024	1	11,424,218	259.95	263,632	81,341		217,017		443,552			(128,410)		63,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/03/2023	01/03/2025	1	16,983,799	261.46	513,822			325,083		592,305			(189,229)		95,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2023	01/03/2025	1	20,175,703	262.47	592,586			375,621		659,830			(217,660)		113,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/05/2023	01/03/2025	1	13,135,470	261.89	412,381			262,349		445,843			(150,668)		73,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/08/2025	1	11,087,136	263.23	332,979			212,763		346,034			(120,628)		62,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/06/2025	1	5,650,650	263.23	168,974			107,698		176,131			(61,511)		31,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/07/2025	1	6,596,704	263.23	193,379			123,254		205,753			(70,530)		37,229		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/09/2023	01/09/2025	1	19,118,070	264.05		572,740		368,096		565,955			(205,058)		108,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2023	01/10/2025	1	15,130,946	263.89		454,549		292,312		452,906			(162,672)		85,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2023	01/10/2025	1	15,973,111	264.24		484,228		311,993		468,814			(172,963)		90,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2023	01/10/2025	1	10,291,026	265		309,109		201,718		286,046			(108,058)		58,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/13/2025	1	8,129,887	265.64		237,753		154,238		216,772			(83,912)		46,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/16/2025	1	9,200,174	265.64		267,785		174,385		245,905			(93,733)		52,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/15/2025	1	7,817,031	265.64		229,177		148,837		208,767			(80,747)		44,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/14/2025	1	9,934,106	265.64		292,938		189,798		265,093			(104,010)		56,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/17/2025	1	20,173,699	265.5		591,519		385,695		544,890			(206,307)		115,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/17/2025	1	17,760,828	265.47		521,283		341,673		480,604			(180,283)		101,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/17/2025	1	14,419,048	265.1		432,523		283,614		400,039			(149,658)		82,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/21/2025	1	3,678,136	265.37		108,505		71,244		100,552			(37,502)		21,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/17/2025	1	7,448,012	265.37		221,955		145,474		202,975			(76,757)		42,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2025	1	15,956,318	265.37		474,801		312,590		436,553			(162,995)		91,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/23/2023	01/23/2025	1	20,400,105	265.81		603,459		399,422		542,292			(204,516)		117,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2023	01/24/2025	1	23,236,330	265.92		683,897		452,516		613,316			(232,064)		133,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2023	01/24/2025	1	15,939,519	266.01		467,985		309,869		418,319			(158,646)		91,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2023	01/24/2025	1	15,103,256	266		437,964		291,496		396,642			(147,136)		86,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/28/2025	1	10,296,639	266		302,704		201,669		271,317			(101,721)		59,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/29/2025	1	8,130,973	266		239,250		161,213		214,427			(78,342)		46,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/27/2025	1	10,898,435	266		317,615		211,649		288,952			(106,363)		62,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	01/30/2025	1	17,435,926	265.74		515,518		345,070		468,255			(170,773)		100,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/31/2025	1	19,215,990	265.87		564,242		378,731		512,031			(186,055)		111,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2023	01/31/2025	1	22,187,862	265.85		654,502		441,733		591,785			(213,789)		128,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2023	01/31/2025	1	16,807,026	266.3		473,705		319,874		434,909			(154,540)		97,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/03/2025	1	9,985,716	265.33		291,019		196,793		276,447			(94,681)		57,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/04/2025	1	12,094,178	265.33		354,882		239,907		335,076			(115,731)		70,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/05/2025	1	11,871,692	265.33		346,112		234,836		329,164			(111,812)		69,056		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2025	1	22,318,906	265.03		657,976		447,708		631,645			(211,064)		129,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2025	1	19,053,310	265.1		560,470		383,499		537,217			(177,681)		111,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/07/2025	1	18,501,482	265.28		535,595		365,257		515,390			(170,826)		107,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2023	02/07/2025	1	13,817,605	265.37		399,689		274,275		382,858			(125,935)		80,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/12/2025	1	11,025,326	264.86		325,661		223,887		317,060			(102,211)		64,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/11/2025	1	9,827,155	264.86		287,582		197,186		289,608			(91,037)		57,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/10/2025	1	11,406,701	264.86		338,703		233,644		327,549			(105,656)		66,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/13/2023	02/13/2025	1	19,091,316	264.94		564,078		388,723		546,352			(175,917)		111,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2023	02/14/2025	1	17,839,760	265.39		518,074		357,997		496,083			(160,741)		104,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/14/2025	1	18,251,749	265.1		535,366		370,913		517,435			(165,485)		107,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/14/2025	1	8,134,887	265.78		226,252		157,223		220,457			(69,517)		47,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/20/2025	1	18,889,413	265.09		529,600		370,463		538,144			(159,610)		111,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/18/2025	1	7,723,123	265.09		224,743		156,424		219,700			(69,081)		45,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/14/2025	1	10,996,740	265.09		313,368		217,826		311,897			(96,134)		64,546		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/19/2025	1	9,115,602	265.09		261,132		181,988		259,504			(79,669)		53,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/21/2023	02/21/2025	1	19,460,151	264.52		555,552		388,829		575,679			(167,307)		115,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2023	02/21/2025	1	15,826,525	263.85		456,502		320,562		488,640			(136,533)		93,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/21/2025	1	8,802,531	263.82		255,606		179,901		272,356			(76,199)		52,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/25/2025	1	12,848,767	263.05		377,977		266,569		418,189			(112,204)		76,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/26/2025	1	10,739,519	263.05		324,052		229,009		349,752			(95,468)		63,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/24/2025	1	9,336,894	263.05		280,617		197,949		303,703			(83,089)		55,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/27/2023	02/27/2025	1	16,096,138	264.09		467,434		330,948		491,541			(136,828)		95,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/28/2025	1	17,342,904	264.3		503,541		356,984		522,746			(147,009)		103,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/28/2025	1	14,621,094	264.03		441,165		314,420		448,471			(127,258)		87,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2023	02/28/2025	1	13,678,033	264.32		420,833		300,932		411,883			(120,680)		81,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/04/2025	1	8,477,005	266.13		245,804		175,583		227,764			(70,839)		50,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/05/2025	1	12,527,219	266.13		359,474		257,866		336,856			(102,112)		74,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/03/2025	1	12,890,765	266.13		367,653		264,197		346,079			(103,945)		76,931		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/06/2023	03/06/2025	1	21,276,379	266.88		586,110		420,623		545,029			(165,951)		127,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/07/2025	1	18,621,425	265.74		541,336		388,974		514,518			(152,887)		111,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2023	03/07/2025	1	20,260,537	266.06		577,516		416,434		548,143			(161,739)		121,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2023	03/07/2025	1	14,702,099	266.61		390,303		282,175		383,580			(108,834)		88,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/10/2025	1	10,000,500	265.16		280,874		203,434		287,467			(77,914)		60,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/11/2025	1	10,306,444	265.16		305,455		222,420		296,478			(83,790)		61,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/12/2025	1	10,006,478	265.16		272,098		197,534		288,059			(75,043)		60,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/13/2023	03/13/2025	1	18,110,425	263.53		508,591		370,531		577,785			(138,441)		109,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2023	03/14/2025	1	15,792,689	263.4		452,997		329,953		508,125			(123,498)		95,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/14/2025	1	16,537,354	261.66		506,246		369,670		591,230			(137,318)		99,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2023	03/14/2025	1	15,033,007	262.27		469,833		344,396		518,162			(126,463)		90,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	03/17/2025	1	8,998,958	263.07		271,907		199,670		296,096			(72,673)		54,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	03/18/2025	1	8,459,613	263.07		251,971		185,139		278,517			(67,472)		51,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/19/2025	1	13,980,823	263.07		419,943		308,752		460,570			(111,838)		84,711		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/20/2025	1	21,777,345	263.73		645,428		475,476		689,520			(170,440)		132,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/21/2025	1	24,341,817	263.48		739,887		546,022		783,116			(194,665)		147,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2023	03/21/2025	1	14,824,812	264.4		446,949		330,808		450,351			(116,928)		89,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/21/2025	1	13,475,292	265.84		380,835		282,462		373,802			(99,292)		81,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/26/2025	1	17,083,968	264.47		511,315		381,135		518,635			(130,840)		104,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/24/2025	1	9,372,033	264.47		275,142		204,605		284,130			(70,871)		57,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/25/2025	1	13,219,009	264.47		394,617		293,663		401,031			(101,770)		80,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	03/27/2025	1	12,751,496	264.22		392,674		293,597		393,364			(99,413)		77,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/28/2025	1	23,657,285	264.66		726,614		543,843		710,576			(183,567)		144,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2025	1	18,693,402	265.48		567,061		424,658		533,332			(143,303)		114,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2023	03/28/2025	1	12,199,835	266.57		368,127		277,083		324,619			(91,821)		74,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/31/2025	1	10,854,175	266.8		327,721		247,042		285,349			(81,322)		66,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2025	1	6,593,865	266.8		194,777		146,666		173,490			(48,646)		40,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/02/2025	1	12,731,081	266.8		390,765		295,142		335,238			(96,184)		78,139		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2023	04/03/2025	1	25,084,719	266.93		767,667		580,747		655,631			(187,486)		154,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2025	1	20,010,249	268.09		574,307		434,990		487,786			(139,873)		123,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/04/2025	1	14,881,483	267.24		435,007		330,216		381,414			(105,298)		91,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/09/2025	1	8,236,193	266.77		247,741		189,126		218,487			(59,082)		50,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/07/2025	1	8,246,426	266.77		240,776		183,505		218,405			(57,673)		50,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/04/2025	1	12,812,195	266.77		375,757		286,080		338,506			(90,297)		78,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/08/2025	1	5,917,956	266.77		175,646		133,767		156,863			(42,333)		36,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/10/2023	04/10/2025	1	20,604,499	266.33		638,894		489,524		562,572			(149,897)		127,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2025	1	19,891,148	267.42		594,109		455,672		506,965			(139,020)		123,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/11/2025	1	18,017,738	267.65		543,870		417,895		452,346			(126,854)		111,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/11/2025	1	13,390,806	268.86		387,007		298,325		310,566			(89,607)		82,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/16/2025	1	9,324,835	268.42		274,734		213,061		223,588			(62,301)		57,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/15/2025	1	8,965,304	268.42		264,929		204,722		216,064			(60,959)		55,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/14/2025	1	5,197,213	268.42		150,925		116,630		124,391			(34,594)		32,245		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2023	04/17/2025	1	19,642,271	267.93		586,531		454,905		486,925			(132,310)		122,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2023	04/17/2025	1	14,593,392	268.6		426,946		331,358		346,100			(96,137)		90,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/17/2025	1	17,905,207	268.33		525,905		408,993		432,480			(117,729)		111,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/17/2025	1	14,219,193	268.52		411,756		321,714		339,075			(90,967)		88,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/21/2025	1	14,770,578	267.95		438,401		342,938		366,813			(96,079)		92,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/23/2025	1	13,770,830	267.95		411,938		322,899		342,582			(89,514)		86,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2025	1	7,485,213	267.95		220,126		172,054		186,050			(48,701)		46,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/24/2025	1	19,263,422	268.17		571,097		450,596		472,812			(121,110)		120,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2025	1	20,774,608	268.27		613,046		482,268		507,168			(131,613)		130,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2023	04/25/2025	1	19,525,832	267.63		585,883		461,627		496,909			(125,360)		122,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/25/2025	1	13,131,603	267.88		397,095		313,673		328,888			(84,359)		82,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/30/2025	1	13,252,782	268.37		401,085		317,992		322,941			(83,886)		83,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/28/2025	1	8,456,489	268.37		252,678		199,945		205,699			(53,294)		53,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2025	1	7,221,383	268.37		213,031		168,552		175,813			(45,109)		45,397		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/01/2023	05/01/2025	1	14,463,357	269.14		432,957		344,469		335,466			(88,941)		91,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2023	05/02/2025	1	25,489,095	269.24		768,092		612,427		587,994			(156,637)		160,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2023	05/02/2025	1	15,881,562	269.65		471,966		376,003		356,605			(96,704)		100,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/02/2025	1	12,434,692	269.96		376,641		304,487		273,624			(72,978)		78,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/07/2025	1	10,992,397	269.69		330,097		264,945		247,360			(65,825)		69,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/06/2025	1	10,893,693	269.69		322,564		258,327		244,901			(65,199)		68,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/05/2025	1	8,822,682	269.69		261,818		209,815		198,150			(52,637)		55,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/08/2025	1	18,085,942	269.87		540,669		434,399		402,534			(106,734)		114,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2023	05/09/2025	1	18,525,194	270.23		542,206		439,057		404,321			(103,825)		117,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2023	05/09/2025	1	19,360,874	269.84		574,215		465,208		432,377			(110,049)		122,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2025	1	12,269,512	269.57		368,124		298,497		283,080			(70,646)		77,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/13/2025	1	8,919,198	270.2		262,586		213,727		190,400			(49,657)		56,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/14/2025	1	10,598,790	270.2		312,030		253,622		232,230			(59,106)		67,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/12/2025	1	11,173,170	270.2		328,919		266,911		244,327			(62,729)		71,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/15/2023	05/15/2025	1	16,572,896	270.52		485,522		395,265		360,191			(90,904)		105,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2023	05/16/2025	1	17,815,996	269.9		541,078		443,381		399,038			(98,699)		113,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/16/2025	1	11,976,173	270.85		362,534		297,111		251,936			(66,299)		76,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/16/2025	1	16,454,590	270.22		505,868		413,984		360,803			(93,416)		104,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/19/2025	1	9,318,528	271.79		274,740		225,396		184,624			(49,962)		59,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2025	1	9,138,725	271.79		265,099		217,738		181,461			(47,954)		58,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2025	1	9,969,057	271.79		292,794		240,174		197,731			(53,519)		63,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/22/2023	05/22/2025	1	16,551,114	272.07		465,070		382,648		322,994			(82,872)		106,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2025	1	22,532,216	271.34		643,820		530,522		462,266			(114,146)		144,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/23/2025	1	16,179,254	269.73		475,837		392,835		370,689			(83,835)		103,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/23/2025	1	14,064,263	269.36		426,180		353,608		328,219			(74,105)		90,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/28/2025	1	8,812,285	270.1		258,623		215,110		197,052			(44,539)		56,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/29/2025	1	10,768,492	270.1		316,029		263,422		241,029			(53,275)		69,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/23/2025	1	11,056,704	270.1		331,949		275,732		246,035			(57,051)		70,939		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/27/2025	1	7,331,352	270.1		215,058		178,678		163,777			(37,290)		47,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/30/2025	1	19,148,177	271.16		547,613		457,154		400,453			(91,351)		123,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/30/2025	1	26,980,459	269.88		818,900		684,162		613,241			(136,212)		174,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/30/2025	1	12,400,834	271.14		373,645		313,060		259,618			(61,687)		80,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/04/2025	1	10,600,367	272.2		325,859		274,003		208,385			(52,492)		68,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/02/2025	1	9,810,215	272.2		292,859		245,975		192,425			(47,633)		63,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/03/2025	1	7,782,784	272.2		229,119		192,326		152,827			(37,501)		50,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/05/2023	06/05/2025	1	15,073,572	273.19		444,802		374,424		279,084			(70,817)		97,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2023	06/06/2025	1	18,954,845	273.9		545,247		459,520		335,301			(86,328)		123,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/06/2025	1	16,706,633	272.23		496,595		419,773		332,239			(77,774)		108,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/06/2025	1	15,908,738	272.35		487,008		412,965		313,429			(75,411)		103,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2025	1	12,361,140	273.46		382,948		325,843		227,824			(57,868)		80,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/09/2025	1	13,221,535	273.46		394,161		334,736		243,110			(60,368)		86,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/10/2025	1	9,937,090	273.46		291,157		247,163		182,932			(44,946)		64,704		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/12/2023	06/12/2025	1	21,439,507	274.19		659,467		562,326		378,936			(98,051)		139,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	06/13/2025	1	19,284,920	275.26		573,375		489,663		318,877			(84,674)		125,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2023	06/13/2025	1	16,407,822	276.44		480,144		411,047		250,063			(70,170)		107,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/13/2025	1	12,402,424	276.78		359,877		308,984		185,912			(52,311)		80,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/17/2025	1	14,272,423	277.02		416,590		358,234		211,033			(60,226)		93,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/18/2025	1	24,530,076	277.02		696,818		600,098		363,215			(98,809)		160,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/16/2025	1	8,794,788	277.02		252,074		216,741		129,857			(36,228)		57,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/20/2023	06/20/2025	1	25,218,084	275.83		734,181		633,382		409,535			(101,810)		165,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/20/2025	1	11,955,034	276.08		336,409		290,793		191,246			(46,189)		78,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/20/2025	1	11,782,353	275.07		334,433		289,985		202,052			(45,471)		77,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/25/2025	1	10,940,099	274		320,844		279,124		203,768			(42,446)		72,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/24/2025	1	10,061,770	274		293,846		255,111		186,288			(39,714)		66,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/23/2025	1	8,465,655	274		246,586		214,272		157,687			(32,952)		55,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/26/2023	06/26/2025	1	17,700,269	273.99		524,147		456,440		330,379			(68,303)		116,732		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/27/2025	1	17,445,332	274.21		516,102		450,201		321,995			(66,593)		115,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/27/2025	1	18,127,332	275.05		533,935		466,761		318,538			(68,346)		119,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2023	06/27/2025	1	10,081,753	275.35		297,519		261,022		173,519			(37,484)		66,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	07/02/2025	1	8,839,540	276.06		254,355		223,975		146,233			(31,187)		58,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	07/01/2025	1	8,868,078	276.06		258,061		226,824		146,584			(32,434)		58,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	06/30/2025	1	10,681,026	276.06		313,892		276,131		178,129			(38,920)		70,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/03/2023	07/03/2025	1	22,541,021	276.87		619,279		546,504		358,562			(73,943)		149,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/03/2025	1	15,822,183	275.96		441,156		389,788		265,418			(52,133)		104,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/03/2025	1	13,882,626	273.93		396,131		351,298		264,199			(45,923)		92,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/07/2025	1	8,183,630	273.42		233,836		207,644		161,261			(26,735)		54,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/08/2025	1	4,773,131	273.42		138,421		122,829		94,121			(16,073)		31,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/09/2025	1	10,779,455	273.42		313,191		278,312		212,708			(35,668)		71,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	07/10/2025	1	15,947,515	272.75		473,104		422,516		328,480			(51,141)		106,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/11/2025	1	18,833,712	273.32		559,387		499,010		374,587			(61,096)		125,665		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2023	07/11/2025	1	18,226,230	273.76		544,880		486,831		352,609			(59,201)		121,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2023	07/11/2025	1	16,709,061	274.98		484,291		434,129		299,153			(51,738)		111,489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/16/2025	1	12,190,492	274.76		365,555		328,803		222,248			(37,655)		81,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2025	1	8,669,258	274.76		253,469		227,378		158,903			(26,966)		58,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/14/2025	1	10,587,601	274.76		308,248		276,640		194,189			(32,378)		70,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/17/2025	1	21,068,302	274.66		634,069		570,518		389,464			(64,308)		141,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/18/2025	1	14,114,798	275.54		415,497		374,463		245,069			(41,706)		94,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2025	1	17,633,328	276.56		500,322		451,697		286,776			(49,662)		118,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	1	12,074,232	275.54		349,380		316,676		209,753			(33,761)		80,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	1	15,443,788	274.92		450,015		408,014		280,867			(43,598)		103,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/21/2025	1	11,574,904	274.92		345,879		313,811		209,574			(32,925)		77,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2025	1	10,213,210	274.92		303,339		275,358		186,126			(28,818)		68,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/24/2025	1	18,477,655	276.09		537,617		488,858		311,323			(49,404)		124,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/25/2025	1	17,343,892	276.2		495,142		451,772		293,985			(44,213)		116,965		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/25/2025	1	20,277,489	276.1		588,702		537,448		341,697			(52,593)		136,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2025	1	11,880,659	276.29		343,395		314,461		197,741			(29,959)		80,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2025	1	11,383,227	276.13		330,938		303,231		191,992			(28,911)		76,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/28/2025	1	9,796,729	276.13		287,795		263,796		165,104			(24,783)		66,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2025	1	10,945,895	276.13		314,446		288,508		184,762			(26,792)		74,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/31/2025	1	17,413,231	276.77		479,753		440,995		284,295			(39,359)		117,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2025	1	13,224,545	275.91		353,462		325,807		226,773			(28,209)		89,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/01/2025	1	14,304,088	273.7		404,807		373,158		283,400			(32,403)		96,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2023	08/01/2025	1	14,305,438	272.19		415,626		384,563		309,114			(32,430)		96,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2025	1	8,078,458	272.11		234,929		217,539		175,858			(18,254)		54,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/06/2025	1	5,986,944	272.11		174,557		161,851		130,407			(13,170)		40,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/04/2025	1	9,271,270	272.11		273,637		253,592		202,934			(20,730)		62,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2025	1	21,361,717	272.69		611,887		567,945		449,530			(44,679)		145,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2025	1	12,047,085	272.13		351,001		326,479		262,508			(25,105)		82,096		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2023	08/08/2025	1	17,266,013	271.97		506,167		471,677		379,793			(35,510)		117,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/08/2025	1	11,982,697	272.62		343,125		320,709		253,479			(23,559)		81,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/13/2025	1	9,338,682	272.32		263,334		246,717		201,677			(17,443)		63,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/11/2025	1	9,587,157	272.32		272,490		255,086		206,792			(18,134)		65,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2025	1	9,845,110	272.32		286,493		267,997		216,167			(19,569)		67,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/14/2025	1	17,806,869	271.59		491,587		461,325		401,998			(30,885)		121,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/15/2025	1	14,794,920	271.08		405,386		381,011		344,534			(24,947)		101,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2023	08/15/2025	1	15,694,307	270.01		444,076		418,169		389,280			(26,958)		107,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/15/2025	1	9,226,282	269.03		267,623		252,926		242,227			(15,553)		63,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/18/2025	1	11,332,856	268.67		335,289		317,166		304,077			(18,987)		77,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/20/2025	1	8,553,977	268.67		253,411		239,738		229,728			(14,427)		58,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/19/2025	1	7,475,772	268.67		217,545		205,592		200,679			(12,779)		51,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2023	08/21/2025	1	16,537,518	269.3		489,355		464,010		428,557			(25,956)		113,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/22/2025	1	14,716,681	269.59		441,651		419,320		379,754			(23,040)		101,318		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/23/2023	08/22/2025	1	16,805,099	270.7		486,089		462,229		401,787			(24,977)		115,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/24/2023	08/22/2025	1	8,336,884	270.56		239,517		228,588		200,902			(11,824)		57,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/25/2023	08/25/2025	1	11,485,469	269.68		354,337		338,999		291,898			(16,166)		79,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/25/2023	08/27/2025	1	7,022,378	269.68		207,830		198,512		180,078			(10,029)		48,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/25/2023	08/26/2025	1	7,066,798	269.68		204,937		195,647		181,967			(10,079)		48,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/06/2023	08/28/2025	1	19,877,599	270.98		601,456		575,700		468,970			(26,545)		137,441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/29/2023	08/29/2025	1	14,353,044	272.17		422,123		405,064		315,828			(17,696)		99,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/30/2023	08/29/2025	1	12,338,023	272.62		360,867		346,797		264,205			(15,001)		85,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/31/2023	08/29/2025	1	11,101,894	272.93		325,285		313,842		233,382			(13,056)		76,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/01/2023	09/04/2025	1	9,176,804	273.26		262,473		254,097		189,830			(8,965)		63,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/01/2023	09/03/2025	1	7,020,211	273.26		203,147		196,294		145,129			(7,832)		48,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/01/2023	09/02/2025	1	5,178,552	273.26		150,481		145,376		108,070			(5,878)		35,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/01/2023	08/29/2025	1	13,279,401	273.26		382,561		369,748		273,674			(14,162)		91,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/13/2023	09/05/2025	1	23,418,402	273.16		672,527		651,471		489,629			(22,221)		162,848		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2023	09/05/2025	1	9,817,714	272.99		280,274		272,009		206,547			(8,904)		68,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/05/2025	1	12,208,660	272.51		349,295		340,022		266,644			(10,573)		84,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/08/2025	1	9,007,258	272.05		259,223		252,670		205,059			(7,417)		62,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2025	1	6,477,273	272.05		188,154		183,389		144,565			(5,424)		45,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/09/2025	1	9,698,017	272.05		282,146		274,790		216,326			(8,464)		67,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2023	09/11/2025	1	18,069,367	271.74		525,921		513,742		407,337			(12,943)		126,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/12/2025	1	9,225,864	271.8		268,343		262,477		209,120			(6,318)		64,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/12/2025	1	13,931,973	271.66		412,860		404,459		320,264			(9,349)		97,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/12/2025	1	11,006,850	272.92		317,469		312,139		231,454			(6,473)		76,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2025	1	6,900,561	272.91		200,116		196,818		146,844			(4,101)		48,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/17/2025	1	6,023,774	272.91		173,243		170,514		128,262			(3,305)		42,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/15/2025	1	13,945,959	272.91		399,439		393,315		296,595			(7,193)		97,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/18/2025	1	18,884,239	272.98		534,670		527,100		400,691			(8,282)		132,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/19/2025	1	13,706,040	272.38		386,916		381,963		302,818			(5,504)		96,250		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2023	09/19/2025	1	11,983,525	271.66		327,277		324,002		275,305			(4,174)		84,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	1	12,694,616	269.84		363,311		360,614		323,566			(4,050)		89,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2025	1	5,676,655	269.32		163,376		162,327		138,481			(1,657)		40,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/22/2025	1	10,706,560	269.32		314,187		312,203		281,343			(2,911)		75,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	9,618,510	269.32		278,937		277,021		254,215			(3,048)		67,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2025	1	20,238,839	269.92		555,913		553,360		504,946			(3,312)		142,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2025	1	12,806,575	268.45		366,627		365,486		354,076			(1,660)		90,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2025	1	15,058,119	268.19		433,240		432,296		422,471			(1,634)		106,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	1	8,178,314	267.83		235,384		235,384		234,031			(501)		57,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	1	2,345,994	267.63		68,034		68,034		68,015			(93)		16,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	1	6,761,620	267.63		196,087		196,087		195,959			(268)		47,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/29/2025	1	6,641,017	267.63		192,590		192,590		192,390			(263)		46,959		0001
Purchased Call/S&P 500 INDEX/SPX9217$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	10/06/2023	1	13,035,000	4175		37,080		18,540		6,799			(21,189)		8,356		0001
Purchased Call/S&P 500 INDEX/SPX9217$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	10/06/2023	1	21,725,000	4000		21,800		10,900		23,150			(12,457)		13,927		0001
Purchased Call/S&P 500 INDEX/SPX9218$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2023	10/06/2023	1	8,650,000	4225		29,100		29,100		31,424			(4,157)		5,545		0001
Purchased Call/S&P 500 INDEX/SPX9218$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2023	10/13/2023	1	15,137,500	4125		37,555		37,555		39,653			(2,683)		14,284		0001

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Purchased Call/S&P 500 INDEX/SPX9218$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2023	10/13/2023	1	21,625,000	4050		29,100		29,100		29,920			(2,079)		20,406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/01/2021	10/03/2023	1	98,038	175.51	3,941			11		4,473			(1,470)		44		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/01/2021	10/02/2023	1	244,585	175.51	9,832			14		11,123			(3,672)		91		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/04/2021	10/04/2023	1	260,031	175.54	10,427			43		11,854			(3,900)		136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/08/2021	10/09/2023	1	279,206	176.27	11,364			125		11,720			(4,244)		219		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/08/2021	10/06/2023	1	55,671	176.27	2,260			16		2,313			(848)		36		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/08/2021	10/10/2023	1	152,840	176.27	6,236			77		6,437			(2,326)		126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/11/2021	10/11/2023	1	192,941	175.75	7,872			108		8,748			(2,944)		167		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/12/2021	10/12/2023	1	65,964	175.3	2,711			41		3,177			(1,014)		60		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/13/2021	10/13/2023	1	163,981	175.49	6,756			111		7,735			(2,527)		155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/14/2021	10/13/2023	1	61,546	176.31	2,542			42		2,604			(952)		58		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/15/2021	. 10/16/2023	1	 244,624	..... 176.52	10,201	.....	.....	210	.....	 10,154	.....	.....	.....(3,810)	.....	256	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/15/2021	. 10/13/2023	1	 140,194	..... 176.52	 5,832	.....	.....	97	.....	 8,248	.....	.....	.....(2,187)	.....	132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/15/2021	. 10/17/2023	1	 199,401	..... 176.52	 8,335	.....	.....	183	.....	 8,306	.....	.....	.....(3,109)	.....	215	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/18/2021	. 10/18/2023	1	 75,668	..... 176.02	 3,186	.....	.....	74	.....	 3,386	.....	.....	.....(1,191)	.....	 84	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/19/2021	. 10/19/2023	1	 129,988	..... 176.69	 5,447	.....	.....	135	.....	 5,323	.....	.....	.....(2,037)	.....	148	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/20/2021	. 10/20/2023	1	 586,309	..... 177.31	24,508	.....	.....	640	.....	21,979	.....	.....	.....(9,165)	.....	686	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/21/2021	. 10/20/2023	1	 81,072	..... 177.01	 3,429	.....	.....	90	.....	 3,180	.....	.....	.....(1,284)	.....	 95	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/22/2021	. 10/24/2023	1	 274,018	..... 177.17	11,728	.....	.....	371	.....	 10,739	.....	.....	.....(4,374)	.....	351	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/22/2021	. 10/20/2023	1	 148,853	..... 177.17	 6,356	.....	.....	167	.....	 5,744	.....	.....	.....(2,384)	.....	174	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/22/2021	. 10/23/2023	1	 426,566	..... 177.17	18,257	.....	.....	552	.....	 16,652	.....	.....	.....(6,818)	.....	535	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/22/2021	. 10/05/2023	1	 50,910	..... 176.06	 2,322	.....	.....	13	.....	 2,171	.....	.....	.....(889)	.....	 30	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/26/2021	. 10/06/2023	1	 134,173	..... 176.2	6,206	.....	.....	44	.....	5,630	.....	.....	.....(2,386)	.....	86	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/27/2021	. 10/27/2023	1	 152,324	..... 176.73	6,519	.....	.....	233	.....	6,383	.....	.....	.....(2,438)	.....	207	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/28/2021	. 10/27/2023	1	 126,950	..... 177.51	5,446	.....	.....	195	.....	4,749	.....	.....	.....(2,040)	.....	173	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/29/2021	. 10/27/2023	1	 67,135	..... 177.66	2,887	.....	.....	104	.....	2,454	.....	.....	.....(1,083)	.....	91	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/29/2021	. 10/30/2023	1	 235,819	..... 177.66	10,164	.....	.....	405	.....	8,730	.....	.....	.....(3,796)	.....	338	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/29/2021	. 10/31/2023	1	 389,229	..... 177.66	16,815	.....	.....	693	.....	14,471	.....	.....	.....(6,271)	.....	567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/01/2021	. 11/01/2023	1	 151,401	..... 177.66	6,541	.....	.....	279	.....	5,406	.....	.....	.....(2,446)	.....	224	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/02/2021	. 11/02/2023	1	94,531	..... 178.11	4,036	.....	.....	177	.....	3,254	.....	.....	.....(1,510)	.....	142	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/03/2021	. 11/03/2023	1	 56,256	..... 178.25	2,413	.....	.....	109	.....	1,902	.....	.....	.....(903)	.....	86	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/04/2021	. 11/03/2023	1	 92,785	..... 178.05	3,925	.....	.....	179	.....	3,234	.....	.....	.....(1,470)	.....	142	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/05/2021	. 11/06/2023	1	 344,296	..... 178.05	14,495	.....	.....	718	.....	11,810	.....	.....	.....(5,413)	.....	548	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/07/2023	1	104,145	178.05	4,385			223		3,590			(1,635)		168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/05/2021	11/03/2023	1	245,188	178.05	10,298			469		8,289			(3,862)		374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2021	11/09/2023	1	155,923	178.17	6,596			354		5,494			(2,467)		258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/10/2023	1	129,089	178.21	5,628			311		4,612			(2,111)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/13/2023	1	407,521	178.21	17,809			1,053		14,759			(6,651)		707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/12/2021	11/14/2023	1	132,742	178.21	5,814			351		4,829			(2,168)		233		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2021	11/17/2023	1	95,997	178.08	4,185			270		3,607			(1,565)		174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/17/2023	1	58,619	176.68	2,550			166		2,661			(956)		106		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/21/2023	1	79,290	176.68	3,465			243		3,649			(1,292)		150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/19/2021	11/20/2023	1	247,006	176.68	10,794			742		11,328			(4,031)		462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/22/2023	1	158,422	177.17	7,050			504		6,877			(2,636)		302		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/24/2021	. 11/24/2023	 1	 312,691	..... 177.92	 14,009	.....	.....	 1,043	.....	 12,377	.....	.....	..... (5,239)	.....	 607	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/26/2021	. 11/27/2023	 1	 199,708	..... 176.41	 8,667	.....	.....	 680	.....	 9,625	.....	.....	..... (3,237)	.....	 398	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/26/2021	. 11/28/2023	 1	 134,880	..... 176.41	 5,854	.....	.....	 466	.....	 6,514	.....	.....	..... (2,183)	.....	 271	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/26/2021	. 11/24/2023	 1	 108,588	..... 176.41	 4,691	.....	.....	 350	.....	 5,179	.....	.....	..... (1,759)	.....	 211	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/29/2021	. 11/29/2023	 1	 63,923	..... 176.64	 2,787	.....	.....	 226	.....	 3,035	.....	.....	..... (1,042)	.....	 130	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/03/2021	. 12/01/2023	 1	 58,182	..... 175.81	 2,560	.....	.....	 216	.....	 3,057	.....	.....	..... (960)	.....	 120	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/03/2021	. 12/05/2023	 1	 282,307	..... 175.81	 12,450	.....	.....	 1,112	.....	 15,003	.....	.....	..... (4,643)	.....	 600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/03/2021	. 12/04/2023	 1	 162,357	..... 175.81	 7,160	.....	.....	 630	.....	 8,603	.....	.....	..... (2,674)	.....	 343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/06/2021	. 12/06/2023	 1	 90,808	..... 176.65	 4,041	.....	.....	 366	.....	 4,405	.....	.....	..... (1,511)	.....	 195	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/08/2021	. 12/08/2023	 1	 131,567	..... 177.04	 5,894	.....	.....	 551	.....	 6,137	.....	.....	..... (2,204)	.....	 286	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/09/2021	. 12/08/2023	 1	 336,292	 177	 15,066	.....	.....	 1,413	.....	 15,760	.....	.....	..... (5,642)	.....	 731	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/10/2021	. 12/11/2023	1	 229,447	..... 177.5	 10,233	.....	.....	999	.....	 10,230	.....	.....	..... (3,822)	.....	510	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/10/2021	. 12/12/2023	1	 170,807	..... 177.5	7,618	.....	.....	753	.....	7,642	.....	.....	..... (2,841)	.....	382	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/13/2021	. 12/13/2023	1	21,439	..... 177.41	952	.....	.....	 95	.....	973	.....	.....	..... (356)	.....	 48	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/15/2021	. 12/15/2023	1	 105,708	..... 177.96	 4,725	.....	.....	487	.....	 4,518	.....	.....	..... (1,767)	.....	241	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/16/2021	. 12/15/2023	1	 198,025	..... 178.64	 8,792	.....	.....	910	.....	 7,754	.....	.....	..... (3,293)	.....	452	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/17/2021	. 12/19/2023	1	 112,233	..... 177.88	 5,006	.....	.....	543	.....	 4,916	.....	.....	..... (1,867)	.....	263	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/17/2021	. 12/15/2023	1	 207,616	..... 177.88	 9,218	.....	.....	955	.....	 8,962	.....	.....	..... (3,457)	.....	474	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/17/2021	. 12/18/2023	1	 535,068	..... 177.88	 23,864	.....	.....	 2,560	.....	 23,351	.....	.....	..... (8,912)	.....	 1,245	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/20/2021	. 12/20/2023	1	53,947	..... 177.79	 2,401	.....	.....	264	.....	 2,397	.....	.....	..... (898)	.....	127	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/23/2021	. 12/22/2023	1	 81,683	..... 178.46	 3,684	.....	.....	417	.....	 3,367	.....	.....	..... (1,380)	.....	195	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	. 12/23/2021	. 12/26/2023	1	 179,406	..... 178.46	 8,127	.....	.....	959	.....	 7,509	.....	.....	..... (3,027)	.....	438	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2023	1	770,442	179.01	34,208			4,088		30,200			(12,793)		1,891		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2023	1	249,112	179.09	11,061			1,352		9,744			(4,136)		618		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023	1	115,924	179.12	5,112			628		4,517			(1,917)		288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	01/02/2024	1	272,494	179.12	12,044			1,539		10,794			(4,492)		691		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	12/01/2023	1	136,802	174.45	8,430			740		8,278			(3,302)		282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2024	1	135,330	179.77	6,158			804		4,970			(2,303)		347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	11/17/2023	1	124,234	177.53	6,312			436		5,045			(2,527)		225		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	11/16/2023	1	97,305	178.27	4,689			318		3,540			(1,880)		175		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024	1	58,228	179.83	2,673			352		2,131			(1,000)		150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024	1	261,927	180.46	12,232			1,680		8,974			(4,562)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/05/2024	1	182,234	180.46	8,474			1,124		6,126			(3,178)		470		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/08/2024	1	115,602	180.46	5,399			735		3,942			(2,016)		303		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/11/2024	1	98,880	181.03	4,657			653		3,162			(1,742)		263		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/12/2024	1	106,801	180.98	5,020			710		3,457			(1,877)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/10/2024	1	152,179	180.6	7,322			1,019		5,140			(2,746)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/12/2024	1	284,083	180.97	13,522			1,926		9,207			(5,071)		758		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/16/2024	1	141,492	180.97	6,763			995		4,676			(2,522)		385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2022	01/18/2024	1	67,457	180.47	3,278			491		2,405			(1,226)		185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/22/2024	1	161,429	179.14	7,765			1,207		6,893			(2,900)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/19/2024	1	94,062	179.14	4,515			686		3,972			(1,693)		259		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/23/2024	1	245,489	179.14	11,833			1,853		10,521			(4,413)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/24/2024	1	116,012	178.9	5,511			870		5,130			(2,061)		327		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.01/25/2022	.01/25/2024	1	 361,357	..... 179.46	17,273	.....	.....	 2,752	.....	 15,030	.....	.....	..... (6,460)	.....	 1,023	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.01/26/2022	.01/26/2024	1	 332,593	..... 179.17	 15,998	.....	.....	 2,571	.....	 14,362	.....	.....	..... (5,983)	.....	 946	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.01/28/2022	.01/30/2024	1	 83,114	..... 180.49	 4,147	.....	.....	689	.....	 3,114	.....	.....	..... (1,547)	.....	240	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.01/28/2022	.01/26/2024	1	 67,084	..... 180.49	 3,334	.....	.....	539	.....	 2,471	.....	.....	..... (1,250)	.....	191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.01/28/2022	.01/29/2024	1	 102,001	..... 180.49	 5,090	.....	.....	840	.....	 3,805	.....	.....	..... (1,901)	.....	294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.01/31/2022	.01/31/2024	1	 176,860	..... 180.84	 8,825	.....	.....	 1,479	.....	 6,370	.....	.....	..... (3,300)	.....	513	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/01/2022	.02/01/2024	1	 91,303	..... 181.47	 4,519	.....	.....	764	.....	 3,046	.....	.....	..... (1,690)	.....	266	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/02/2022	.02/02/2024	1	 150,051	..... 182.12	 7,413	.....	.....	 1,263	.....	 4,611	.....	.....	..... (2,772)	.....	439	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/04/2022	.02/02/2024	1	92,845	..... 181.39	 4,754	.....	.....	814	.....	 3,144	.....	.....	..... (1,783)	.....	272	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/04/2022	.02/06/2024	1	 167,791	..... 181.39	 8,624	.....	.....	 1,516	.....	 5,787	.....	.....	..... (3,216)	.....	499	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/04/2022	.02/05/2024	1	 288,542	..... 181.39	14,831	.....	.....	 2,591	.....	 9,907	.....	.....	..... (5,539)	.....	854	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/07/2024	1	98,397	181.62	5,048			894		3,310			(1,888)		294		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/08/2024	1	153,323	181.36	7,975			1,425		5,356			(2,984)		459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/09/2024	1	143,435	181.61	7,387			1,329		4,876			(2,762)		431		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2022	02/09/2024	1	141,361	180.6	7,676			1,387		5,446			(2,875)		425		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/13/2024	1	192,560	180.73	10,379			1,925		7,423			(3,871)		588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/12/2024	1	111,685	180.73	6,020			1,110		4,288			(2,248)		340		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	02/15/2024	1	186,696	180.48	10,100			1,901		7,470			(3,777)		574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2022	02/16/2024	1	131,962	180.38	7,007			1,336		5,362			(2,624)		407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/21/2024	1	202,164	180.3	10,715			2,105		8,447			(3,991)		635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/16/2024	1	1,007,060	180.3	53,072			10,130		41,298			(19,902)		3,107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2022	02/22/2024	1	261,513	179.79	13,991			2,767		11,602			(5,232)		824		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/23/2022	.02/23/2024	1	214,626	..... 179.46	11,568			2,304	.....	9,899			.....(4,326)		679	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/24/2022	.02/23/2024	1	124,596	..... 178.56	6,579			1,316	.....	6,306			.....(2,464)		394	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/25/2022	.02/27/2024	1	202,327	181	11,007			2,253	.....	7,987			.....(4,105)		649	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/25/2022	.02/26/2024	1	447,477	181	24,343			4,956	.....	17,596			.....(9,091)		1,430	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/01/2022	.03/01/2024	1	169,131	..... 180.44	8,473			1,767	.....	7,190			.....(3,164)		548	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/02/2022	.03/01/2024	1	350,588	..... 181.45	18,301			3,821	.....	13,294			.....(6,844)		1,135	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/04/2022	.03/05/2024	1	328,656	..... 182.29	17,132			3,672	.....	11,470			.....(6,396)		1,078	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/04/2022	.03/06/2024	1	110,860	..... 182.29	5,820			1,253	.....	3,886			.....(2,168)		365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/07/2022	.03/07/2024	1	105,253	..... 181.86	5,526			1,198	.....	3,898			.....(2,064)		347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/08/2022	.03/08/2024	1	254,712	..... 181.42	13,967			3,065	.....	9,964			.....(5,248)		843	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/09/2022	.03/08/2024	1	148,648	..... 181.36	8,027			1,753	.....	5,854			.....(3,002)		492	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/13/2024	1	186,508	181.21	10,333			2,324		7,612			(3,848)		627		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/11/2024	1	219,200	181.21	12,163			2,712		8,880			(4,551)		732		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/12/2024	1	429,423	181.21	23,747			5,317		17,461			(8,857)		1,439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/15/2024	1	203,121	181.23	11,497			2,618		8,333			(4,294)		687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2022	03/15/2024	1	126,819	181.33	7,241			1,651		5,146			(2,708)		429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/18/2024	1	123,134	181.92	7,179			1,669		4,732			(2,681)		420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/20/2024	1	122,585	181.92	7,159			1,679		4,748			(2,666)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/19/2024	1	732,722	181.92	42,718			9,975		28,269			(15,932)		2,508		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	03/21/2024	1	95,246	182.38	5,705			1,346		3,516			(2,131)		328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/22/2024	1	96,194	182.58	5,839			1,386		3,484			(2,181)		332		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2022	03/22/2024	1	221,758	182.28	13,372			3,178		8,312			(5,001)		766		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/24/2022	.03/22/2024	1	 109,602	..... 182.77	6,642	.....	.....	 1,585	.....	3,883	.....	.....	.....(2,487)	.....	378	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/25/2022	.03/27/2024	1	 270,536	..... 183.4	16,990	.....	.....	 4,148	.....	9,093	.....	.....	.....(6,328)	.....	947	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/25/2022	.03/26/2024	1	 385,252	..... 183.4	23,956	.....	.....	 6,256	.....	12,893	.....	.....	.....(9,599)	.....	1,345	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/28/2022	.03/28/2024	1	 87,963	..... 183.23	5,559	.....	.....	 1,365	.....	3,029	.....	.....	.....(2,076)	.....	309	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/29/2022	.03/28/2024	1	 566,487	..... 183.8	35,859	.....	.....	 8,817	.....	18,232	.....	.....	.....(13,410)	.....	1,989	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/30/2022	.03/28/2024	1	 140,553	..... 183.93	8,799	.....	.....	 2,166	.....	4,453	.....	.....	.....(3,295)	.....	494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/01/2022	.04/03/2024	1	 244,215	..... 183.66	15,654	.....	.....	 3,973	.....	8,201	.....	.....	.....(5,830)	.....	872	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/01/2022	.04/02/2024	1	 264,432	..... 183.66	16,950	.....	.....	 4,284	.....	8,842	.....	.....	.....(6,322)	.....	941	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/04/2022	.04/04/2024	1	 428,999	..... 183.62	27,512	.....	.....	 7,067	.....	14,534	.....	.....	.....(10,339)	.....	1,535	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/04/2022	.03/25/2024	1	 57,015	..... 183.4	3,659	.....	.....	896	.....	1,900	.....	.....	.....(1,385)	.....	199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/05/2022	.04/05/2024	1	 149,056	..... 183.2	9,704	.....	.....	 2,489	.....	5,321	.....	.....	.....(3,624)	.....	535	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/06/2022	04/05/2024	1	169,255	183.94	10,968			2,817		5,546			(4,102)		607		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	71,302	184.43	4,592			1,184		2,204			(1,720)		256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2022	04/09/2024	1	412,047	184.97	26,989			7,081		12,141			(10,066)		1,494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2022	04/10/2024	1	156,448	184.97	10,174			2,692		4,631			(3,811)		569		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/08/2022	04/08/2024	1	55,822	184.97	3,651			954		1,637			(1,363)		202		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/11/2022	04/11/2024	1	187,389	184.03	12,255			3,245		6,232			(4,577)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2022	04/12/2024	1	349,127	184.09	22,074			5,904		11,579			(8,285)		1,276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/13/2022	04/12/2024	1	330,790	184.19	20,954			5,590		10,844			(7,845)		1,209		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/14/2022	04/17/2024	1	276,872	184.18	17,997			4,906		9,278			(6,694)		1,025		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/14/2022	04/16/2024	1	209,055	184.18	13,568			3,685		6,977			(5,053)		772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/18/2022	04/18/2024	1	154,665	184.04	10,022			2,750		5,288			(3,743)		574		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/19/2022	.04/19/2024	1	351,486	..... 184.63	23,163	.....	.....	6,386	.....	11,275	.....	.....	.....(8,650)	.....	1,307	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/20/2022	.04/19/2024	1	354,446	..... 185.31	22,777	.....	.....	6,312	.....	10,489	.....	.....	.....(8,543)	.....	1,318	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/21/2022	.04/19/2024	1	65,992	..... 184.83	 4,494	.....	.....	 1,246	.....	 2,068	.....	.....	.....(1,683)	.....	245	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/22/2022	.04/23/2024	1	443,581	..... 183.21	30,108	.....	.....	8,481	.....	16,944	.....	.....	.....(11,236)	.....	1,666	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/22/2022	.04/24/2024	1	184,038	..... 183.21	12,680	.....	.....	3,583	.....	7,056	.....	.....	.....(4,723)	.....	693	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/22/2022	.04/22/2024	1	 63,963	..... 183.21	 4,394	.....	.....	 1,233	.....	 2,434	.....	.....	.....(1,641)	.....	240	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/22/2022	.04/15/2024	1	 52,897	..... 184.18	 3,398	.....	.....	930	.....	 1,758	.....	.....	.....(1,281)	.....	195	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/25/2022	.04/25/2024	1	310,397	..... 183.03	20,766	.....	.....	 5,896	.....	12,174	.....	.....	.....(7,755)	.....	 1,172	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/26/2022	.04/26/2024	1	279,177	..... 182.08	18,537	.....	.....	 5,289	.....	12,117	.....	.....	.....(6,923)	.....	 1,056	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/27/2022	.04/26/2024	1	254,135	..... 182.05	16,773	.....	.....	 4,792	.....	11,063	.....	.....	.....(6,273)	.....	962	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/29/2022	.05/01/2024	1	431,605	..... 181.01	30,697	.....	.....	 9,028	.....	21,111	.....	.....	.....(11,523)	.....	 1,652	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/29/2022	.04/30/2024	1	554,378	..... 181.01	38,309	.....	.....	11,162	.....	27,037	.....	.....	.....(14,304)	.....	2,117	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/29/2022	.04/29/2024	1	255,809	..... 181.01	17,574	.....	.....	5,101	.....	12,439	.....	.....	.....(6,563)	.....	975	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/02/2022	.05/02/2024	1	292,693	..... 181.14	20,167	.....	.....	5,920	.....	14,184	.....	.....	.....(7,531)	.....	1,123	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/10/2022	.05/03/2024	1	581,307	..... 181.55	39,949	.....	.....	11,798	.....	27,173	.....	.....	.....(14,940)	.....	2,236	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/04/2022	.05/03/2024	1	491,048	..... 182.9	32,791	.....	.....	10,363	.....	20,075	.....	.....	.....(13,109)	.....	1,889	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/05/2022	.05/03/2024	1	67,614	..... 182.03	4,659	.....	.....	1,382	.....	3,017	.....	.....	.....(1,745)	.....	260	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/06/2022	.05/06/2024	1	149,242	..... 182.29	10,223	.....	.....	3,066	.....	6,552	.....	.....	.....(3,818)	.....	578	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/06/2022	.05/08/2024	1	119,785	..... 182.29	8,229	.....	.....	2,483	.....	5,293	.....	.....	.....(3,065)	.....	466	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/06/2022	.05/07/2024	1	406,369	..... 182.29	27,877	.....	.....	8,386	.....	17,899	.....	.....	.....(10,397)	.....	1,577	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/09/2022	.05/09/2024	1	422,565	..... 181.49	28,587	.....	.....	8,698	.....	20,227	.....	.....	..... (10,715)	.....	1,648	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/10/2022	.05/10/2024	1	566,322	..... 181.46	38,027	.....	.....	11,583	.....	27,265	.....	.....	.....(14,205)	.....	2,213	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2022	05/10/2024	1	317,296	181.45	21,637			6,610		15,290			(8,099)		1,240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/10/2024	1	199,308	181.45	13,194			4,040		9,363			(4,941)		779		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/13/2024	1	103,931	182.27	6,974			2,158		4,674			(2,604)		409		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/15/2024	1	91,887	182.27	6,175			1,923		4,158			(2,300)		363		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/14/2024	1	436,862	182.27	29,313			9,100		19,709			(10,932)		1,723		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/16/2024	1	457,489	182.67	30,765			9,624		19,979			(11,492)		1,812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/17/2024	1	576,306	183.2	39,189			12,310		23,962			(14,635)		2,287		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/17/2024	1	221,908	182.04	15,001			4,719		10,329			(5,610)		881		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/17/2024	1	120,808	181.4	8,094			2,557		5,969			(3,031)		479		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/22/2024	1	388,965	181.62	25,905			8,315		19,105			(9,648)		1,561		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/20/2024	1	488,842	181.62	32,773			10,496		23,873			(12,283)		1,953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/20/2022	.05/21/2024	1	 362,906	..... 181.62	24,170	.....	.....	 7,736	.....	 17,774	.....	.....	..... (9,014)	.....	 1,453	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/23/2022	.05/23/2024	1	 273,899	..... 182.15	18,406	.....	.....	 5,933	.....	 12,846	.....	.....	..... (6,874)	.....	 1,101	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/24/2022	.05/24/2024	1	 1,280,308	..... 182.54	84,116	.....	.....	 27,231	.....	 58,052	.....	.....	..... (31,414)	.....	 5,158	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/25/2022	.05/24/2024	1	 480,121	..... 182.85	31,544	.....	.....	 10,226	.....	 21,133	.....	.....	..... (11,797)	.....	 1,934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/26/2022	.05/24/2024	1	 202,956	..... 183.1	13,334	.....	.....	 4,347	.....	 8,719	.....	.....	..... (4,993)	.....	 818	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/27/2022	.05/29/2024	1	 226,341	..... 183.53	14,984	.....	.....	 4,960	.....	 9,475	.....	.....	..... (5,581)	.....	 921	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/27/2022	.05/28/2024	1	 79,238	..... 183.53	5,246	.....	.....	 1,732	.....	 3,306	.....	.....	..... (1,956)	.....	 322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/27/2022	.05/24/2024	1	 360,417	..... 183.53	23,715	.....	.....	 7,741	.....	 14,842	.....	.....	..... (8,893)	.....	 1,452	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/31/2022	.05/31/2024	1	 426,530	..... 183.15	28,671	.....	.....	 9,559	.....	 18,645	.....	.....	..... (10,710)	.....	 1,744	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/01/2022	.05/31/2024	1	 865,529	..... 182.96	59,029	.....	.....	 19,703	.....	 38,529	.....	.....	..... (22,075)	.....	 3,538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/02/2022	.05/31/2024	1	 221,597	..... 183.15	15,135	.....	.....	 5,073	.....	 9,687	.....	.....	..... (5,668)	.....	 906	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/03/2024	1	82,900	182.98	5,695			1,927		3,718			(2,127)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024	1	342,279	182.98	23,549			7,990		15,396			(8,783)		1,411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2024	1	154,364	182.98	10,636			3,618		6,965			(3,961)		637		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	1	511,526	182.92	35,398			12,091		23,280			(13,220)		2,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	1	898,110	183.52	62,149			21,313		38,736			(23,210)		3,724		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	302,467	183.14	21,052			7,229		13,525			(7,873)		1,254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	147,227	182.09	10,380			3,579		7,252			(3,887)		610		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024	1	309,319	181.3	22,828			7,944		16,467			(8,525)		1,290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/11/2024	1	338,897	181.3	25,011			8,726		18,089			(9,328)		1,416		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2024	1	317,850	181.3	23,489			8,216		17,010			(8,748)		1,331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/13/2024	1	597,335	179.67	45,114			15,902		36,676			(16,912)		2,506		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/14/2022	.06/14/2024	1	927,617	..... 179.2	73,003	.....	.....	25,736	.....	59,242	.....	.....	.....(27,264)	.....	3,899	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/15/2022	.06/14/2024	1	306,398	..... 179.2	23,746	.....	.....	8,383	.....	19,568	.....	.....	.....(8,880)	.....	1,288	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/16/2022	.06/14/2024	1	261,338	..... 178.37	19,914	.....	.....	7,069	.....	17,787	.....	.....	.....(7,457)	.....	1,099	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/17/2022	.06/20/2024	1	599,383	..... 177.92	45,982	.....	.....	16,598	.....	42,698	.....	.....	.....(17,125)	.....	2,549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/17/2022	.06/18/2024	1	702,768	..... 177.92	53,481	.....	.....	19,200	.....	49,864	.....	.....	.....(19,946)	.....	2,977	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/17/2022	.06/17/2024	1	401,529	..... 177.92	30,516	.....	.....	10,929	.....	28,433	.....	.....	.....(11,397)	.....	1,698	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/22/2022	.06/21/2024	1	839,892	..... 179.12	63,948	.....	.....	23,162	.....	54,804	.....	.....	.....(23,886)	.....	3,578	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/22/2022	.06/21/2024	1	456,974	..... 178.84	33,965	.....	.....	12,326	.....	30,462	.....	.....	.....(12,705)	.....	1,947	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2022	.06/21/2024	1	91,197	..... 179.1	6,603	.....	.....	2,404	.....	5,960	.....	.....	.....(2,473)	.....	389	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/24/2022	.06/26/2024	1	227,573	..... 179.85	16,704	.....	.....	6,164	.....	14,188	.....	.....	.....(6,221)	.....	979	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/24/2022	.06/24/2024	1	518,176	..... 179.85	37,982	.....	.....	13,949	.....	32,161	.....	.....	.....(14,185)	.....	2,220	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.06/24/2022	.06/25/2024	1	846,189	..... 179.85	62,495	.....	.....	23,014	.....	52,638	.....	.....	.....(23,330)	.....	3,632	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.06/27/2022	.06/27/2024	1	449,716	..... 180.04	33,414	.....	.....	12,376	.....	27,685	.....	.....	.....(12,479)	.....	1,938	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.06/28/2022	.06/28/2024	1	828,079	..... 179.83	61,526	.....	.....	22,872	.....	51,940	.....	.....	.....(22,978)	.....	3,574	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.06/29/2022	.06/28/2024	1	807,800	..... 179.56	59,567	.....	.....	22,323	.....	51,738	.....	.....	.....(22,417)	.....	3,487	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.06/30/2022	.06/28/2024	1	306,595	..... 179.36	22,014	.....	.....	8,240	.....	19,940	.....	.....	.....(8,244)	.....	1,323	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.07/01/2022	.07/03/2024	1	324,773	..... 179.78	22,799	.....	.....	8,644	.....	20,677	.....	.....	.....(8,491)	.....	1,415	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.07/01/2022	.07/02/2024	1	386,220	..... 179.78	27,074	.....	.....	10,241	.....	24,535	.....	.....	..... (10,097)	.....	1,679	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.07/01/2022	.07/01/2024	1	262,795	..... 179.78	18,396	.....	.....	6,943	.....	16,658	.....	.....	.....(6,870)	.....	1,141	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.07/05/2022	.07/05/2024	1	996,931	..... 179.27	69,323	.....	.....	26,444	.....	66,262	.....	.....	.....(25,893)	.....	4,358	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.07/06/2022	.07/05/2024	1	1,358,305	..... 179.21	95,625	.....	.....	36,516	.....	90,688	.....	.....	.....(35,761)	.....	5,938	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.07/07/2022	.07/05/2024	1	97,942	..... 179.58	7,091	.....	.....	2,719	.....	6,359	.....	.....	.....(2,655)	.....	428	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/09/2024	1	344,186	..... 179.62	25,263	.....	.....	9,786	.....	22,642	.....	.....	.....(9,422)	.....	1,515	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/08/2024	1	161,074	..... 179.62	11,807	.....	.....	4,564	.....	10,574	.....	.....	.....(4,409)	.....	708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/10/2024	1	259,278	..... 179.62	19,057	.....	.....	7,398	.....	17,092	.....	.....	.....(7,098)	.....	1,144	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/11/2022	.07/11/2024	1	954,837	..... 179.43	69,226	.....	.....	26,969	.....	63,504	.....	.....	.....(25,853)	.....	4,219	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/12/2022	.07/12/2024	1	...1,123,940	..... 179.17	81,036	.....	.....	31,681	.....	76,364	.....	.....	.....(30,264)	.....	4,975	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/13/2022	.07/12/2024	1	592,621	..... 178.96	43,143	.....	.....	16,890	.....	40,890	.....	.....	.....(16,134)	.....	2,623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/14/2022	.07/12/2024	1	214,500	..... 178.75	15,701	.....	.....	6,172	.....	15,028	.....	.....	.....(5,880)	.....	949	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/15/2022	.07/15/2024	1	380,857	..... 179.32	27,841	.....	.....	11,029	.....	25,750	.....	.....	.....(10,397)	.....	1,694	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/15/2022	.07/16/2024	1	628,076	..... 179.32	45,975	.....	.....	18,251	.....	42,553	.....	.....	..... (17,146)	.....	2,799	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/15/2022	.07/17/2024	1	161,097	..... 179.32	11,761	.....	.....	4,700	.....	10,937	.....	.....	.....(4,405)	.....	719	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/18/2022	.07/18/2024	1	614,066	..... 178.96	45,134	.....	.....	18,016	.....	42,883	.....	.....	..... (16,856)	.....	2,746	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/19/2022	.07/19/2024	1	739,745	..... 179.52	54,667	.....	.....	21,897	.....	49,692	.....	.....	.....(20,416)	.....	3,314	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/20/2022	.07/19/2024	1	360,965	..... 179.32	26,748	.....	.....	10,728	.....	24,606	.....	.....	..... (10,003)	.....	1,617	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/21/2022	.07/19/2024	1	200,312	..... 179.3	14,603	.....	.....	5,881	.....	13,675	.....	.....	.....(5,469)	.....	897	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/22/2022	.07/23/2024	1	658,362	..... 179.18	46,349	.....	.....	18,845	.....	45,706	.....	.....	..... (17,286)	.....	2,969	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/22/2022	.07/22/2024	1	146,957	..... 179.18	10,331	.....	.....	4,192	.....	10,182	.....	.....	.....(3,858)	.....	662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/22/2022	.07/24/2024	1	277,476	..... 179.18	19,534	.....	.....	7,958	.....	19,302	.....	.....	.....(7,275)	.....	1,254	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/25/2022	.07/25/2024	1	436,086	..... 179.64	31,049	.....	.....	12,692	.....	29,397	.....	.....	.....(11,596)	.....	1,973	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/26/2022	.07/26/2024	1	 1,119,767	..... 179.65	80,063	.....	.....	32,838	.....	75,585	.....	.....	.....(29,901)	.....	5,076	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/27/2022	.07/26/2024	1	415,066	..... 180.06	29,553	.....	.....	12,138	.....	27,183	.....	.....	.....(11,052)	.....	1,881	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/28/2022	.07/26/2024	1	212,587	..... 180.44	14,817	.....	.....	6,111	.....	13,532	.....	.....	.....(5,549)	.....	964	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/29/2022	.07/30/2024	1	692,918	181	48,494	.....	.....	20,210	.....	42,642	.....	.....	..... (18,110)	.....	3,162	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/29/2022	.07/31/2024	1	 189,849	 181	13,270	.....	.....	 5,534	.....	11,709	.....	.....	..... (4,942)	.....	868	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/29/2022	.07/29/2024	1	 366,096	 181	25,517	.....	.....	10,600	.....	22,479	.....	.....	..... (9,530)	.....	 1,668	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/01/2022	.08/01/2024	1	 744,747	..... 180.83	52,207	.....	.....	21,842	.....	46,634	.....	.....	..... (19,497)	.....	 3,410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/02/2022	.08/02/2024	1	1,208,754	..... 180.46	87,689	.....	.....	36,849	.....	77,989	.....	.....	..... (32,785)	.....	 5,543	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/03/2022	.08/02/2024	1	 551,064	..... 180.09	40,283	.....	.....	16,932	.....	35,185	.....	.....	..... (15,065)	.....	 2,527	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/04/2022	.08/02/2024	1	 264,579	..... 180.1	19,103	.....	.....	 8,063	.....	17,531	.....	.....	..... (7,154)	.....	 1,213	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/05/2022	.08/06/2024	1	 289,890	..... 180.18	21,626	.....	.....	 9,209	.....	19,255	.....	.....	..... (8,065)	.....	 1,338	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/05/2022	.08/07/2024	1	 578,812	..... 180.18	43,237	.....	.....	18,446	.....	38,525	.....	.....	..... (16,103)	.....	 2,676	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/05/2022	.08/05/2024	1	1,245,868	..... 180.18	92,924	.....	.....	39,643	.....	82,581	.....	.....	..... (34,841)	.....	 5,741	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/08/2022	.08/08/2024	1	 587,937	..... 180.28	43,743	.....	.....	18,721	.....	38,928	.....	.....	..... (16,336)	.....	 2,722	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/09/2022	.08/09/2024	1	1,247,643	..... 180.41	93,573	.....	.....	40,176	.....	82,452	.....	.....	..... (34,946)	.....	 5,786	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/10/2022	.08/09/2024	1	606,542	..... 180.98	44,763	.....	.....	19,246	.....	38,212	.....	.....	..... (16,740)	.....	2,813	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/11/2022	.08/09/2024	1	486,746	..... 181.19	36,360	.....	.....	15,697	.....	30,184	.....	.....	..... (13,616)	.....	2,257	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/12/2022	.08/13/2024	1	445,466	..... 181.66	33,633	.....	.....	14,645	.....	26,873	.....	.....	.....(12,543)	.....	2,079	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/12/2022	.08/12/2024	1	317,013	..... 181.66	23,903	.....	.....	10,390	.....	19,081	.....	.....	.....(8,927)	.....	1,477	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/12/2022	.08/14/2024	1	312,196	..... 181.66	23,647	.....	.....	10,323	.....	18,875	.....	.....	.....(8,821)	.....	1,459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/15/2022	.08/15/2024	1	485,111	..... 181.74	36,410	.....	.....	15,938	.....	29,239	.....	.....	.....(13,602)	.....	2,271	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/16/2022	.08/16/2024	1	1,343,874	..... 181.85	101,328	.....	.....	44,479	.....	80,503	.....	.....	.....(37,842)	.....	6,301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/17/2022	.08/16/2024	1	370,369	..... 181.69	28,333	.....	.....	12,454	.....	22,459	.....	.....	.....(10,596)	.....	1,737	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/19/2022	.08/19/2024	1	378,622	..... 181.99	25,078	3,955	.....	14,495	.....	22,592	.....	.....	.....(9,975)	.....	1,784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/19/2022	.08/21/2024	1	270,098	..... 181.99	20,662	.....	.....	9,212	.....	16,189	.....	.....	.....(7,696)	.....	1,276	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	.08/19/2022	.08/20/2024	1	1,056,379	..... 181.99	80,707	.....	.....	35,919	.....	63,174	.....	.....	..... (30,100)	.....	4,984	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/22/2022	.08/22/2024	1	1,544,988	..... 181.33	119,604	.....	.....	53,508	.....	97,520	.....	.....	.....(44,686)	.....	7,312	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/23/2022	.08/23/2024	1	866,788	..... 181.48	66,483	.....	.....	29,821	.....	54,223	.....	.....	.....(24,829)	.....	4,108	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/24/2022	.08/23/2024	1	 101,892	..... 181.53	7,917	.....	.....	3,556	.....	6,350	.....	.....	.....(2,961)	.....	483	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/25/2022	.08/23/2024	1	403,250	..... 181.98	31,252	.....	.....	14,096	.....	24,296	.....	.....	..... (11,703)	.....	1,911	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/26/2022	.08/27/2024	1	482,754	..... 180.76	37,515	.....	.....	17,101	.....	32,100	.....	.....	.....(14,035)	.....	2,302	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/26/2022	.08/28/2024	1	292,621	..... 180.76	22,971	.....	.....	10,461	.....	19,497	.....	.....	.....(8,555)	.....	1,397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/26/2022	.08/26/2024	1	417,596	..... 180.76	32,698	.....	.....	14,842	.....	27,711	.....	.....	.....(12,211)	.....	1,988	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/29/2022	.08/29/2024	1	719,866	..... 180.63	56,653	.....	.....	25,879	.....	48,510	.....	.....	.....(21,158)	.....	3,443	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/30/2022	.08/30/2024	1	784,733	..... 179.93	57,807	4,725	.....	29,604	.....	55,658	.....	.....	.....(23,198)	.....	3,759	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/31/2022	.08/30/2024	1	 362,223	..... 179.52	28,818	.....	.....	13,232	.....	26,426	.....	.....	..... (10,779)	.....	1,735	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/01/2022	.08/30/2024	1	272,896	..... 179.83	21,777	.....	.....	10,046	.....	19,490	.....	.....	.....(8,155)	.....	1,307	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	09/03/2024	1	71,488	179.49	5,633			2,619		5,265			(2,101)		344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	09/04/2024	1	711,716	179.49	56,083			26,116		52,516			(20,888)		3,435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2022	09/06/2024	1	974,244	179.3	77,239			36,294		73,079			(28,966)		4,715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2022	09/06/2024	1	1,384,666	179.81	110,081			51,563		100,347			(41,167)		6,702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2022	09/06/2024	1	189,396	180.09	15,095			7,100		13,465			(5,653)		917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2022	09/11/2024	1	231,092	180.74	18,626			8,840		15,857			(6,937)		1,127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2022	09/09/2024	1	190,585	180.74	15,323			7,251		13,026			(5,723)		926		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/09/2022	09/10/2024	1	378,179	180.74	30,443			14,427		25,899			(11,354)		1,841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2022	09/12/2024	1	454,850	181.32	36,570			17,407		30,019			(13,657)		2,221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2022	09/13/2024	1	2,455,029	179.3	209,596			101,428		190,423			(79,285)		12,003		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2022	09/13/2024	1	610,660	179.31	51,601			24,666		44,775			(19,297)		2,986		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/15/2022	09/13/2024	1	132,829	179.36	11,397			5,470		10,050			(4,268)		649		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/16/2022	09/16/2024	1	226,204	179.27	19,363			9,349		17,310			(7,231)		1,111		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/16/2022	09/18/2024	1	52,406	179.27	4,496			2,177		4,025			(1,675)		258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/10/2022	09/17/2024	1	510,260	179.27	43,287			21,022		39,116			(16,221)		2,509		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/19/2022	09/19/2024	1	535,365	179.39	46,309			22,488		45,168			(17,295)		2,640		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/20/2022	09/20/2024	1	1,421,984	178.82	123,274			60,072		112,833			(46,054)		7,022		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/21/2022	09/20/2024	1	352,836	178.14	31,112			15,194		29,234			(11,641)		1,742		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/22/2022	09/20/2024	1	135,975	178.05	12,102			5,926		11,330			(4,532)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/23/2022	09/23/2024	1	517,235	176.73	46,810			23,051		46,936			(17,482)		2,565		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/23/2022	09/25/2024	1	222,821	176.73	20,210			9,980		20,281			(7,527)		1,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/23/2022	09/24/2024	1	642,318	176.73	58,194			28,697		58,375			(21,704)		3,190		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/26/2022	.09/26/2024	1	 343,684	..... 175.99	31,344	.....	.....	15,521	.....	32,715	.....	.....	..... (11,706)	.....	1,711	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/27/2022	.09/27/2024	1	 975,019	..... 175.89	87,752	.....	.....	 43,575	.....	 93,429	.....	.....	.....(32,772)	.....	 4,862	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/28/2022	.09/27/2024	1	 540,609	..... 176.93	47,465	.....	.....	23,602	.....	48,770	.....	.....	..... (17,751)	.....	 2,696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/29/2022	.09/27/2024	1	 352,131	..... 176.27	31,093	.....	.....	 15,525	.....	33,027	.....	.....	.....(11,644)	.....	 1,756	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/30/2022	.09/30/2024	1	 857,491	..... 175.53	75,631	.....	.....	37,971	.....	84,279	.....	.....	.....(28,245)	.....	 4,293	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/30/2022	.10/02/2024	1	 398,749	..... 175.53	35,534	.....	.....	 17,892	.....	39,293	.....	.....	.....(13,242)	.....	 2,002	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/30/2022	.10/01/2024	1	 524,838	..... 175.53	46,628	.....	.....	 23,445	.....	51,651	.....	.....	.....(17,397)	.....	 2,631	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/04/2022	.10/04/2024	1	 1,011,061	..... 178.17	88,266	.....	.....	 44,678	.....	85,509	.....	.....	.....(32,964)	.....	 5,090	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/05/2022	.10/04/2024	1	 198,053	..... 178.27	17,468	.....	.....	 8,854	.....	16,647	.....	.....	..... (6,533)	.....	997	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/07/2022	.10/08/2024	1	 508,596	..... 177.44	46,033	.....	.....	 23,622	.....	45,225	.....	.....	..... (17,189)	.....	 2,574	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/07/2022	.10/07/2024	1	 192,719	..... 177.44	17,460	.....	.....	 8,947	.....	17,112	.....	.....	..... (6,521)	.....	974	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/07/2022	. 10/09/2024	 1	 340,305	..... 177.44	 30,900	.....	.....	 15,874	.....	 30,303	.....	.....	..... (11,508)	.....	 1,725	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/07/2022	. 10/04/2024	 1	 66,018	..... 177.99	 5,823	.....	.....	 2,972	.....	 5,645	.....	.....	..... (2,184)	.....	 332	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/11/2022	. 10/11/2024	 1	 915,813	..... 177.23	 82,698	.....	.....	 42,654	.....	 81,135	.....	.....	..... (30,884)	.....	 4,654	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/12/2022	. 10/11/2024	 1	 514,231	..... 177.11	 46,486	.....	.....	 24,010	.....	 46,826	.....	.....	..... (17,385)	.....	 2,613	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/13/2022	. 10/11/2024	 1	 136,922	..... 178.19	 12,665	.....	.....	 6,568	.....	 11,688	.....	.....	..... (4,743)	.....	 696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/15/2024	 1	 524,775	..... 177.54	 49,486	.....	.....	 25,831	.....	 46,851	.....	.....	..... (18,456)	.....	 2,681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/14/2024	 1	 258,527	..... 177.54	 24,353	.....	.....	 12,696	.....	 23,048	.....	.....	..... (9,095)	.....	 1,319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/16/2024	 1	 234,718	..... 177.54	 22,157	.....	.....	 11,580	.....	 20,985	.....	.....	..... (8,252)	.....	 1,201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/17/2022	. 10/17/2024	 1	 469,632	..... 178.15	 45,504	.....	.....	 24,008	.....	 40,542	.....	.....	..... (17,110)	.....	 2,405	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/18/2022	. 10/18/2024	 1	 693,795	..... 178.39	 64,662	.....	.....	 33,972	.....	 59,117	.....	.....	..... (24,149)	.....	 3,558	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/19/2022	. 10/18/2024	 1	 404,743	..... 178.4	 38,248	.....	.....	 20,122	.....	 34,466	.....	.....	..... (14,304)	.....	 2,076	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/20/2022	. 10/18/2024	 1	 60,066	..... 178.21	 5,718	.....	.....	 3,021	.....	 5,174	.....	.....	..... (2,141)	.....	 308	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/21/2022	. 10/21/2024	 1	 140,991	..... 178.89	 13,253	.....	.....	 7,037	.....	 11,704	.....	.....	..... (4,950)	.....	 726	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/21/2022	. 10/22/2024	 1	 918,632	..... 178.89	 88,042	.....	.....	 46,930	.....	 76,376	.....	.....	..... (32,924)	.....	 4,736	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/21/2022	. 10/23/2024	 1	 370,217	..... 178.89	 34,874	.....	.....	 18,561	.....	 30,827	.....	.....	..... (12,989)	.....	 1,911	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/24/2022	. 10/24/2024	 1	 1,094,531	..... 179.35	 102,010	.....	.....	 54,433	.....	 88,722	.....	.....	..... (38,097)	.....	 5,657	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/25/2022	. 10/25/2024	 1	 711,144	..... 179.61	 66,421	.....	.....	 35,534	.....	 56,806	.....	.....	..... (24,806)	.....	 3,680	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/26/2022	. 10/25/2024	 1	 317,167	..... 181.53	 29,148	.....	.....	 15,615	.....	 24,799	.....	.....	..... (10,900)	.....	 1,641	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/27/2022	. 10/25/2024	 1	 91,202	..... 180.01	 8,263	.....	.....	 4,445	.....	 7,104	.....	.....	..... (3,094)	.....	 472	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/28/2022	. 10/29/2024	 1	 647,916	..... 180.63	 59,803	.....	.....	 32,366	.....	 48,825	.....	.....	..... (22,303)	.....	 3,370	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/28/2022	. 10/28/2024	 1	 540,718	..... 180.63	 49,854	.....	.....	 26,950	.....	 40,679	.....	.....	..... (18,619)	.....	 2,809	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/28/2022	. 10/30/2024	 1	 154,299	..... 180.63	 14,334	.....	.....	 7,767	.....	 11,647	.....	.....	..... (5,339)	.....	 804	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2022	10/31/2024	1	457,353	180.55	42,717			23,204		34,756			(15,953)		2,385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2022	11/01/2024	1	732,591	180.63	68,864			37,502		55,479			(25,718)		3,825		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2022	11/01/2024	1	326,184	179.95	30,792			16,792		25,789			(11,515)		1,703		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2022	11/01/2024	1	161,349	179.85	15,570			8,526		12,837			(5,831)		842		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/05/2024	1	780,165	180.35	74,849			41,287		60,533			(27,949)		4,094		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/06/2024	1	585,670	180.35	56,341			31,069		45,515			(20,984)		3,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/04/2024	1	278,451	180.35	26,703			14,692		21,571			(9,973)		1,459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2022	11/07/2024	1	308,525	180.71	29,742			16,442		23,474			(11,107)		1,623		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2024	1	953,742	181.01	91,559			50,741		71,305			(34,194)		5,023		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	11/08/2024	1	227,458	180.09	21,631			12,054		18,024			(8,090)		1,198		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2022	11/08/2024	1	103,456	181.4	9,383			5,236		7,542			(3,514)		545		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/12/2024	 1	 712,103	..... 181.8	 65,015	.....	.....	 36,437	.....	 50,926	.....	.....	..... (24,247)	.....	 3,769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/13/2024	 1	 443,173	..... 181.8	 40,506	.....	.....	 22,726	.....	 31,748	.....	.....	..... (15,086)	.....	 2,348	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/11/2024	 1	 189,356	..... 181.8	 17,269	.....	.....	 9,668	.....	 13,518	.....	.....	..... (6,449)	.....	 1,001	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/14/2022	. 11/14/2024	 1	 314,440	..... 181.71	 28,834	.....	.....	 16,217	.....	 22,697	.....	.....	..... (10,768)	.....	 1,668	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/15/2022	. 11/15/2024	 1	 558,738	..... 181.94	 51,013	.....	.....	 28,760	.....	 39,798	.....	.....	..... (19,051)	.....	 2,968	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/16/2022	. 11/15/2024	 1	 220,580	..... 181.58	 19,985	.....	.....	 11,283	.....	 16,084	.....	.....	..... (7,474)	.....	 1,172	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/18/2022	. 11/20/2024	 1	 457,382	..... 181.96	 42,674	.....	.....	 24,352	.....	 32,815	.....	.....	..... (15,893)	.....	 2,444	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/21/2022	. 11/21/2024	 1	 545,462	..... 182.02	 50,728	.....	.....	 29,017	.....	 39,048	.....	.....	..... (18,945)	.....	 2,919	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/22/2022	. 11/22/2024	 1	 683,297	..... 182.6	 63,342	.....	.....	 36,369	.....	 47,174	.....	.....	..... (23,656)	.....	 3,660	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/25/2022	. 11/26/2024	 1	 985,487	..... 182.72	 91,453	.....	.....	 53,013	.....	 67,976	.....	.....	..... (34,108)	.....	 5,305	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/25/2022	. 11/27/2024	 1	 96,297	..... 182.72	 8,946	.....	.....	 5,191	.....	 6,654	.....	.....	..... (3,332)	.....	 519	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2022	11/27/2024	1	639,220	182.07	58,936			34,244		46,077			(22,040)		3,445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2022	11/29/2024	1	768,373	182.27	70,998			41,391		54,861			(26,515)		4,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2022	11/29/2024	1	593,411	183.06	55,365			32,322		40,234			(20,705)		3,205		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2022	11/29/2024	1	66,497	183.04	5,938			3,481		4,515			(2,224)		359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/02/2024	1	113,637	183.02	10,193			6,001		7,766			(3,807)		616		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/03/2024	1	293,759	183.02	26,380			15,545		20,111			(9,838)		1,594		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/04/2024	1	431,833	183.02	38,822			22,899		29,616			(14,459)		2,346		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	12/05/2024	1	223,569	182.3	20,278			11,989		16,093			(7,573)		1,216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/06/2024	1	376,593	181.79	34,157			20,241		28,048			(12,756)		2,051		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2022	12/06/2024	1	441,976	181.87	39,557			23,473		32,752			(14,793)		2,407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2022	12/06/2024	1	147,407	182.07	13,252			7,896		10,786			(4,963)		803		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/09/2022	12/10/2024	1	427,235	181.66	38,537			23,080		32,286			(14,372)		2,337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/09/2022	12/11/2024	1	253,007	181.66	22,847			13,695		19,150			(8,509)		1,386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/12/2022	12/12/2024	1	423,607	182.35	38,085			22,929		30,751			(14,252)		2,323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/13/2022	12/13/2024	1	884,672	182.64	78,293			47,148		63,148			(29,240)		4,857		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/14/2022	12/13/2024	1	247,020	182.48	21,713			13,093		17,813			(8,120)		1,356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/15/2022	12/13/2024	1	108,335	181.85	9,598			5,812		8,129			(3,594)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/18/2024	1	260,324	181.38	22,935			13,968		20,268			(8,542)		1,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/16/2024	1	175,994	181.38	15,470			9,405		13,660			(5,777)		969		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/17/2024	1	679,171	181.38	59,842			36,423		52,797			(22,328)		3,745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/19/2022	12/19/2024	1	553,132	181.33	49,229			30,050		43,263			(18,385)		3,057		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/20/2022	12/20/2024	1	356,362	181.41	31,859			19,491		27,763			(11,898)		1,972		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024	1	194,649	182.07	17,304			10,601		14,569			(6,471)		1,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	1	224,854	181.8	20,012			12,328		17,113			(7,494)		1,244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024	1	554,471	182.26	50,069			31,044		41,405			(18,622)		3,089		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2024	1	533,480	182.54	48,653			30,233		39,212			(18,170)		2,975		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2024	1	809,740	181.96	73,524			45,751		61,695			(27,496)		4,515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/27/2024	1	133,721	182.36	12,142			7,597		9,940			(4,547)		746		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/30/2024	1	65,509	182.35	5,988			3,761		4,896			(2,236)		367		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024	1	504,339	182.35	46,147			29,009		37,750			(17,211)		2,825		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2025	1	355,380	182.35	27,319	5,180		20,467		26,684			(12,077)		1,995		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	1	277,395	182.15	25,215			15,911		21,118			(9,313)		1,559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025	1	535,910	182.52	48,446			30,612		39,882			(17,852)		3,011		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/05/2023	01/03/2025	1	69,637	182.53		6,393		4,056		5,179			(2,350)		391		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/07/2025	1	328,744	183.57		29,423		18,753		23,057			(10,732)		1,855		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/08/2025	1	222,212	183.57		19,910		12,700		15,611			(7,252)		1,255		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/09/2023	01/09/2025	1	367,247	183.09		32,391		20,705		26,633			(11,698)		2,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2023	01/10/2025	1	357,583	183.29		31,753		20,341		25,652			(11,424)		2,025		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2023	01/10/2025	1	275,103	183.4		24,347		15,618		19,600			(8,738)		1,558		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2023	01/10/2025	1	91,765	183.59		7,993		5,156		6,460			(2,862)		520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/16/2025	1	60,548	183.66		5,316		3,449		4,286			(1,883)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/13/2025	1	94,653	183.66		8,282		5,362		6,667			(2,946)		538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/15/2025	1	69,403	183.66		6,087		3,946		4,904			(2,159)		395		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/14/2025	1	439,170	183.66		38,471		24,924		30,983			(13,665)		2,497		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/17/2023	.01/17/2025	1	221,103	..... 183.39	.....	19,369	.....	12,594	.....	15,942	.....	.....	.....(6,783)	.....	1,261	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/18/2023	.01/17/2025	1	447,236	..... 182.29	.....	38,507	.....	25,072	.....	34,492	.....	.....	.....(13,451)	.....	2,551	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/20/2023	.01/22/2025	1	548,677	..... 182.85	.....	47,954	.....	31,509	.....	41,219	.....	.....	.....(16,552)	.....	3,146	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/20/2023	.01/17/2025	1	172,903	..... 182.85	.....	15,043	.....	9,848	.....	12,889	.....	.....	.....(5,228)	.....	986	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/23/2023	.01/23/2025	1	289,778	..... 183.02	.....	25,443	.....	16,752	.....	21,579	.....	.....	.....(8,701)	.....	1,663	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/24/2023	.01/24/2025	1	366,435	..... 182.9	.....	32,136	.....	21,204	.....	27,529	.....	.....	.....(10,947)	.....	2,105	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/25/2023	.01/24/2025	1	280,672	..... 182.9	.....	24,447	.....	16,152	.....	21,086	.....	.....	.....(8,305)	.....	1,613	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/26/2023	.01/24/2025	1	160,475	..... 183.37	.....	14,026	.....	9,305	.....	11,715	.....	.....	.....(4,752)	.....	922	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/28/2025	1	429,846	..... 183.05	.....	37,955	.....	25,286	.....	32,198	.....	.....	.....(12,756)	.....	2,480	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/27/2025	1	210,066	..... 183.05	.....	18,528	.....	12,335	.....	15,711	.....	.....	.....(6,235)	.....	1,211	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/29/2025	1	171,070	..... 183.05	.....	15,123	.....	10,082	.....	12,834	.....	.....	.....(5,075)	.....	988	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/30/2023	.01/30/2025	1	 192,717	..... 182.61	.....	 17,094	.....	 11,419	.....	 14,868	.....	.....	..... (5,682)	.....	 1,114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/31/2023	.01/31/2025	1	 311,488	..... 183.23	.....	 27,473	.....	 18,391	.....	 23,186	.....	.....	..... (9,095)	.....	 1,803	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/01/2023	.01/31/2025	1	 311,751	..... 183.19	.....	 27,434	.....	 18,390	.....	 23,262	.....	.....	..... (9,057)	.....	 1,804	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/02/2023	.01/31/2025	1	 230,766	..... 183.12	.....	 19,994	.....	 13,464	.....	 17,292	.....	.....	..... (6,577)	.....	 1,336	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/04/2025	1	 244,927	..... 182.86	.....	 22,277	.....	 15,103	.....	 18,756	.....	.....	..... (7,216)	.....	 1,423	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/05/2025	1	 161,617	..... 182.86	.....	 14,400	.....	 9,738	.....	 12,395	.....	.....	..... (4,695)	.....	 940	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/03/2025	1	 234,196	..... 182.86	.....	 20,820	.....	 14,061	.....	 17,907	.....	.....	..... (6,807)	.....	 1,360	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/06/2023	.02/06/2025	1	 227,037	..... 182.71	.....	 20,751	.....	 14,062	.....	 17,594	.....	.....	..... (6,699)	.....	 1,322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/07/2023	.02/07/2025	1	 731,722	..... 183.14	.....	 66,440	.....	 45,114	.....	 55,352	.....	.....	..... (21,359)	.....	 4,265	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/08/2023	.02/07/2025	1	 262,618	..... 182.64	.....	 24,108	.....	 16,392	.....	 20,466	.....	.....	..... (7,728)	.....	 1,531	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/10/2023	.02/12/2025	1	 181,623	..... 183.28	.....	 16,873	.....	 11,573	.....	 13,728	.....	.....	..... (5,340)	.....	 1,064	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/10/2023	.02/10/2025	1	 113,154	..... 183.28	.....	10,378	.....	 7,155	.....	 8,527	.....	.....	..... (3,254)	.....	662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/10/2023	.02/11/2025	1	 441,038	..... 183.28	.....	40,824	.....	 28,025	.....	 33,285	.....	.....	..... (12,901)	.....	 2,581	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/10/2023	.02/07/2025	1	 63,276	..... 182.22	.....	 6,157	.....	 4,209	.....	 5,054	.....	.....	..... (1,962)	.....	369	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/13/2023	.02/13/2025	1	 507,184	..... 183.81	.....	47,263	.....	 32,496	.....	 37,188	.....	.....	..... (14,791)	.....	 2,974	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/14/2023	.02/14/2025	1	 464,441	..... 183.5	.....	44,122	.....	 30,383	.....	 34,750	.....	.....	..... (13,762)	.....	 2,726	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/15/2023	.02/14/2025	1	 283,051	..... 183.16	.....	26,946	.....	 18,581	.....	 21,612	.....	.....	..... (8,379)	.....	 1,661	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/16/2023	.02/14/2025	1	 91,871	..... 182.7	.....	 8,709	.....	 6,039	.....	 7,208	.....	.....	..... (2,700)	.....	539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/17/2023	.02/19/2025	1	 168,291	..... 182.49	.....	16,038	.....	 11,169	.....	 13,463	.....	.....	..... (4,923)	.....	993	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/17/2023	.02/14/2025	1	 61,128	..... 182.49	.....	 5,795	.....	 4,024	.....	 4,855	.....	.....	..... (1,791)	.....	359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/17/2023	.02/18/2025	1	 266,720	..... 182.49	.....	25,392	.....	 17,673	.....	 21,306	.....	.....	..... (7,805)	.....	 1,572	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/17/2023	.02/20/2025	1	 124,512	..... 182.49	.....	11,878	.....	 8,277	.....	 9,975	.....	.....	..... (3,641)	.....	735	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/21/2023	.02/21/2025	1	698,899	..... 181.68	.....	67,024	.....	46,798	.....	58,726	.....	.....	.....(20,263)	.....	4,131	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/22/2023	.02/21/2025	1	278,414	..... 181.46	.....	26,672	.....	18,648	.....	23,686	.....	.....	.....(8,038)	.....	1,646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/24/2023	.02/24/2025	1	158,308	..... 181.32	.....	15,562	.....	10,960	.....	13,629	.....	.....	.....(4,641)	.....	938	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/24/2023	.02/25/2025	1	230,077	..... 181.32	.....	22,640	.....	15,953	.....	19,833	.....	.....	.....(6,742)	.....	1,365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/24/2023	.02/26/2025	1	60,513	..... 181.32	.....	5,960	.....	4,203	.....	5,223	.....	.....	.....(1,773)	.....	359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/27/2023	.02/27/2025	1	224,519	..... 181.42	.....	22,070	.....	15,591	.....	19,298	.....	.....	.....(6,491)	.....	1,335	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/28/2023	.02/28/2025	1	269,537	..... 180.94	.....	26,415	.....	18,697	.....	23,821	.....	.....	.....(7,733)	.....	1,604	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.03/01/2023	.02/28/2025	1	168,410	..... 180.92	.....	16,919	.....	12,035	.....	14,900	.....	.....	.....(4,894)	.....	1,002	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.03/03/2023	.03/04/2025	1	91,438	..... 182.14	.....	9,089	.....	6,492	.....	7,599	.....	.....	.....(2,620)	.....	546	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.03/03/2023	.03/05/2025	1	100,808	..... 182.14	.....	10,030	.....	7,169	.....	8,389	.....	.....	.....(2,887)	.....	603	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.03/03/2023	.03/03/2025	1	130,688	..... 182.14	.....	12,977	.....	9,264	.....	10,846	.....	.....	.....(3,746)	.....	780	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/06/2023	.03/06/2025	1	 327,563	..... 182.31	.....	 32,494	.....	 23,268	.....	 27,035	.....	.....	..... (9,246)	.....	 1,961	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/06/2023	.02/28/2025	1	 55,772	..... 181.36	.....	 5,751	.....	 4,104	.....	 4,816	.....	.....	..... (1,650)	.....	 332	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/07/2023	.03/07/2025	1	 388,199	..... 181.39	.....	 39,014	.....	 27,989	.....	 33,774	.....	.....	..... (11,048)	.....	 2,326	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/08/2023	.03/07/2025	1	 410,436	..... 181.12	.....	 40,807	.....	 29,340	.....	 36,242	.....	.....	..... (11,503)	.....	 2,459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/09/2023	.03/07/2025	1	 112,992	..... 180.28	.....	 11,322	.....	 8,167	.....	 10,442	.....	.....	..... (3,184)	.....	 677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/10/2025	1	 116,118	..... 179.75	.....	 10,938	.....	 7,914	.....	 11,077	.....	.....	..... (3,053)	.....	 698	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/12/2025	1	 195,355	..... 179.75	.....	 18,441	.....	 13,357	.....	 18,679	.....	.....	..... (5,132)	.....	 1,176	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/11/2025	1	 137,808	..... 179.75	.....	 12,995	.....	 9,407	.....	 13,161	.....	.....	..... (3,622)	.....	 829	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/13/2023	.03/13/2025	1	 294,703	..... 179.81	.....	 24,814	.....	 18,006	.....	 28,124	.....	.....	..... (6,823)	.....	 1,776	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/14/2023	.03/14/2025	1	 340,210	..... 180.34	.....	 30,109	.....	 21,890	.....	 31,608	.....	.....	..... (8,238)	.....	 2,052	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/15/2023	.03/14/2025	1	 41,834	..... 179.68	.....	 3,393	.....	 2,470	.....	 4,024	.....	.....	..... (925)	.....	 252	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/16/2023	.03/14/2025	1	 160,572	..... 180.02	.....	 13,793	.....	 10,083	.....	 15,173	.....	.....	..... (3,746)	.....	 968	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/18/2025	1	 450,785	..... 179.38	.....	 36,288	.....	 26,618	.....	 44,250	.....	.....	..... (9,766)	.....	 2,729	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/17/2025	1	 75,831	..... 179.38	.....	 6,104	.....	 4,475	.....	 7,435	.....	.....	..... (1,645)	.....	 459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/27/2023	.03/19/2025	1	 374,449	..... 179.38	.....	 30,741	.....	 22,600	.....	 36,799	.....	.....	..... (8,212)	.....	 2,269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/20/2023	.03/20/2025	1	 217,475	..... 180.35	.....	 17,833	.....	 13,112	.....	 20,341	.....	.....	..... (4,733)	.....	 1,319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/21/2023	.03/21/2025	1	 271,302	..... 180.99	.....	 23,630	.....	 17,407	.....	 24,556	.....	.....	..... (6,239)	.....	 1,647	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/24/2023	.03/26/2025	1	 249,846	..... 180.55	.....	 21,347	.....	 15,913	.....	 23,291	.....	.....	..... (5,491)	.....	 1,524	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/24/2023	.03/25/2025	1	 253,994	..... 180.55	.....	 21,206	.....	 15,770	.....	 23,649	.....	.....	..... (5,483)	.....	 1,548	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/27/2023	.03/27/2025	1	 125,950	..... 180.94	.....	 10,630	.....	 7,918	.....	 11,515	.....	.....	..... (2,719)	.....	 769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/28/2023	.03/28/2025	1	 474,492	..... 181.19	.....	 40,854	.....	 30,486	.....	 42,858	.....	.....	..... (10,395)	.....	 2,899	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/29/2023	.03/28/2025	1	 296,244	..... 181.87	.....	 25,536	.....	 19,082	.....	 25,794	.....	.....	..... (6,472)	.....	 1,810	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/30/2023	.03/28/2025	1	 61,556	..... 182.07	.....	 5,349	.....	 4,014	.....	 5,301	.....	.....	..... (1,350)	.....	 376	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.03/31/2025	1	 246,970	..... 182.66	.....	 21,412	.....	 16,111	.....	 20,671	.....	.....	..... (5,360)	.....	 1,513	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.04/02/2025	1	 172,194	..... 182.66	.....	 14,964	.....	 11,269	.....	 14,450	.....	.....	..... (3,736)	.....	 1,057	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.04/01/2025	1	 319,063	..... 182.66	.....	 27,695	.....	 20,847	.....	 26,740	.....	.....	..... (6,924)	.....	 1,957	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.03/21/2025	1	52,537	..... 179.81	.....	 5,204	.....	 3,897	.....	 5,061	.....	.....	..... (1,321)	.....	 319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/03/2023	.04/03/2025	1	 122,442	..... 183.4	.....	 10,481	.....	 7,908	.....	 9,873	.....	.....	..... (2,581)	.....	 752	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/04/2023	.04/04/2025	1	 491,330	..... 183.11	.....	 41,562	.....	 31,484	.....	 40,322	.....	.....	..... (10,108)	.....	 3,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/05/2023	.04/04/2025	1	 247,797	..... 183.82	.....	 20,838	.....	 15,842	.....	 19,540	.....	.....	..... (5,011)	.....	 1,524	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/06/2023	.04/08/2025	1	 264,002	..... 183.66	.....	 22,149	.....	 16,877	.....	 21,123	.....	.....	..... (5,318)	.....	 1,629	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/06/2023	.04/07/2025	1	 121,202	..... 183.66	.....	 10,011	.....	 7,618	.....	 9,684	.....	.....	..... (2,421)	.....	 747	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/06/2023	.04/04/2025	1	 151,034	..... 183.66	.....	 12,445	.....	 9,458	.....	 12,018	.....	.....	..... (3,022)	.....	 929	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/09/2025	1	 124,259	..... 183.66	.....	10,276	.....	7,827	.....	 9,956	.....	.....	.....(2,478)	.....	768	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/11/2023	.04/11/2025	1	 461,909	..... 184.05	.....	40,001	.....	30,618	.....	 36,302	.....	.....	.....(9,412)	.....	 2,858	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/12/2023	.04/11/2025	1	 255,473	..... 183.87	.....	21,868	.....	16,762	.....	 20,283	.....	.....	.....(5,123)	.....	 1,581	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/14/2023	.04/15/2025	1	 177,109	..... 184.18	.....	15,391	.....	11,881	.....	 13,894	.....	.....	.....(3,553)	.....	 1,100	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/17/2023	.04/17/2025	1	 436,167	..... 184.29	.....	38,470	.....	29,763	.....	 34,099	.....	.....	.....(8,736)	.....	 2,713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/18/2023	.04/17/2025	1	 301,351	..... 184.16	.....	26,670	.....	20,662	.....	 23,733	.....	.....	.....(6,028)	.....	 1,875	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/19/2023	.04/17/2025	1	 194,662	..... 184.13	.....	17,286	.....	13,410	.....	 15,356	.....	.....	.....(3,889)	.....	 1,211	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/20/2023	.04/17/2025	1	 264,628	..... 183.7	.....	23,102	.....	17,997	.....	 21,385	.....	.....	.....(5,173)	.....	 1,646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/21/2023	.04/21/2025	1	 136,208	..... 183.78	.....	11,905	.....	9,301	.....	 11,017	.....	.....	.....(2,638)	.....	850	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/21/2023	.04/22/2025	1	 256,435	..... 183.78	.....	22,438	.....	17,537	.....	 20,769	.....	.....	.....(4,966)	.....	 1,602	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/24/2023	.04/24/2025	1	 70,109	..... 184.18	.....	6,099	.....	4,777	.....	 5,568	.....	.....	.....(1,327)	.....	439	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/24/2023	.04/23/2025	1	 245,148	..... 183.78	.....	21,730	.....	 17,014	.....	 19,882	.....	.....	..... (4,733)	.....	 1,533	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/25/2023	.04/25/2025	1	 252,367	..... 183.51	.....	21,552	.....	 16,911	.....	 20,829	.....	.....	..... (4,658)	.....	 1,581	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/26/2023	.04/25/2025	1	 657,473	..... 182.66	.....	56,017	.....	 44,013	.....	 56,829	.....	.....	..... (12,047)	.....	 4,119	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/27/2023	.04/25/2025	1	 159,941	..... 183.06	.....	13,739	.....	 10,840	.....	 13,529	.....	.....	..... (2,940)	.....	 1,002	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/28/2023	.04/30/2025	1	 117,351	..... 183.58	.....	10,069	.....	 7,969	.....	 9,712	.....	.....	..... (2,129)	.....	738	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/28/2023	.04/28/2025	1	 136,649	..... 183.58	.....	11,697	.....	 9,252	.....	 11,279	.....	.....	..... (2,480)	.....	858	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/28/2023	.04/29/2025	1	 132,587	..... 183.58	.....	11,363	.....	 8,990	.....	 10,958	.....	.....	..... (2,406)	.....	834	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/01/2023	.05/01/2025	1	 107,400	..... 183.55	.....	 9,365	.....	 7,425	.....	 8,914	.....	.....	..... (1,947)	.....	676	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/02/2023	.05/02/2025	1	 248,528	..... 182.21	.....	20,926	.....	 16,620	.....	 22,194	.....	.....	..... (4,323)	.....	 1,566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/03/2023	.05/02/2025	1	 226,408	..... 181.6	.....	18,973	.....	 15,090	.....	 20,874	.....	.....	..... (3,899)	.....	 1,427	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/04/2023	.05/02/2025	1	 273,312	..... 181.13	.....	21,838	.....	 17,440	.....	 25,818	.....	.....	..... (4,463)	.....	 1,723	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/06/2025	1	261,924	..... 182.2	.....	21,923	.....	17,557	.....	23,515	.....	.....	.....(4,433)	.....	1,657	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/08/2023	.05/08/2025	1	138,891	..... 182.1	.....	11,625	.....	9,329	.....	12,565	.....	.....	.....(2,306)	.....	880	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/09/2023	.05/09/2025	1	380,132	..... 181.81	.....	32,083	.....	25,790	.....	34,954	.....	.....	.....(6,320)	.....	2,410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/10/2023	.05/09/2025	1	177,900	..... 181.72	.....	14,766	.....	11,886	.....	16,435	.....	.....	.....(2,892)	.....	1,128	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/11/2023	.05/09/2025	1	256,472	..... 181.39	.....	21,005	.....	16,978	.....	24,099	.....	.....	.....(4,092)	.....	1,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/12/2025	1	356,295	..... 181.48	.....	29,822	.....	24,161	.....	33,440	.....	.....	.....(5,752)	.....	2,265	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/13/2025	1	224,959	..... 181.48	.....	18,852	.....	15,278	.....	21,138	.....	.....	.....(3,631)	.....	1,431	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/14/2025	1	 92,074	..... 181.48	.....	7,725	.....	6,263	.....	8,661	.....	.....	.....(1,486)	.....	586	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/15/2023	.05/15/2025	1	258,436	..... 181.46	.....	21,683	.....	17,608	.....	24,364	.....	.....	.....(4,093)	.....	1,647	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/16/2023	.05/16/2025	1	486,750	..... 180.5	.....	41,325	.....	33,616	.....	48,218	.....	.....	.....(7,745)	.....	3,105	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/18/2023	.05/16/2025	1	197,428	..... 181.08	.....	17,434	.....	14,259	.....	18,996	.....	.....	.....(3,228)	.....	1,259	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/19/2023	.05/20/2025	1	264,288	..... 181.66	.....	23,099	.....	18,942	.....	24,803	.....	.....	.....(4,228)	.....	1,691	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/19/2023	.05/21/2025	1	140,199	..... 181.66	.....	12,267	.....	10,063	.....	13,173	.....	.....	.....(2,243)	.....	898	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/22/2023	.05/22/2025	1	102,826	..... 181.67	.....	9,038	.....	7,427	.....	9,667	.....	.....	.....(1,620)	.....	659	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/23/2023	.05/23/2025	1	549,874	..... 181.84	.....	48,829	.....	40,188	.....	51,309	.....	.....	.....(8,684)	.....	3,528	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/24/2023	.05/23/2025	1	140,874	..... 181.41	.....	12,608	.....	10,391	.....	13,435	.....	.....	.....(2,228)	.....	904	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/26/2023	.05/27/2025	1	93,438	..... 181.23	.....	8,634	.....	7,173	.....	9,033	.....	.....	.....(1,498)	.....	601	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/26/2023	.05/28/2025	1	108,910	..... 181.23	.....	10,074	.....	8,372	.....	10,540	.....	.....	.....(1,745)	.....	702	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/26/2023	.05/29/2025	1	109,428	..... 181.23	.....	10,133	.....	8,423	.....	10,602	.....	.....	.....(1,753)	.....	706	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/26/2023	.05/23/2025	1	100,272	..... 181.23	.....	9,235	.....	7,664	.....	9,650	.....	.....	.....(1,611)	.....	643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/30/2023	.05/30/2025	1	254,110	181	.....	23,022	.....	19,170	.....	24,930	.....	.....	.....(3,874)	.....	1,640	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/31/2023	.05/30/2025	1	742,381	..... 180.96	.....	66,072	.....	55,090	.....	72,977	.....	.....	.....(11,042)	.....	4,791	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/01/2023	.05/30/2025	1	228,730	180.91		20,266		16,967		22,540			(3,364)		1,476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/04/2025	1	75,111	182		6,828		5,732		7,050			(1,118)		487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/02/2025	1	99,917	182		9,062		7,604		9,357			(1,488)		646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/03/2025	1	112,157	182		10,184		8,547		10,515			(1,669)		726		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/10/2023	.06/05/2025	1	519,275	181.91		47,536		40,235		49,067			(7,347)		3,367		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/06/2023	.06/06/2025	1	717,482	181.92		65,219		54,931		67,862			(10,349)		4,657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/07/2023	.06/06/2025	1	171,450	182.72		15,842		13,361		15,576			(2,496)		1,113		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/08/2023	.06/06/2025	1	164,495	182.92		15,002		12,705		14,797			(2,346)		1,068		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/09/2025	1	90,713	182.71		8,373		7,106		8,280			(1,294)		590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/11/2025	1	264,022	182.71		24,422		20,737		24,155			(3,765)		1,721		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/10/2025	1	318,707	182.71		29,449		24,999		29,124			(4,546)		2,075		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/12/2023	.06/12/2025	1	 388,240	..... 182.97	.....	 35,835	.....	 30,477	.....	 35,130	.....	.....	..... (5,392)	.....	 2,532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/13/2023	.06/13/2025	1	 501,431	..... 183.27	.....	 46,433	.....	 39,554	.....	 44,747	.....	.....	..... (6,924)	.....	 3,273	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/15/2023	.06/13/2025	1	 120,249	..... 183.94	.....	 11,219	.....	 9,623	.....	 10,373	.....	.....	..... (1,647)	.....	 785	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/16/2025	1	 79,714	..... 184.04	.....	 7,541	.....	 6,481	.....	 6,868	.....	.....	..... (1,093)	.....	 522	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/18/2025	1	 368,355	..... 184.04	.....	 34,920	.....	 30,027	.....	 31,812	.....	.....	..... (5,050)	.....	 2,414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/17/2025	1	 303,503	..... 184.04	.....	 28,742	.....	 24,709	.....	 26,180	.....	.....	..... (4,162)	.....	 1,987	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/20/2023	.06/20/2025	1	 306,613	..... 183.19	.....	 28,791	.....	 24,802	.....	 27,883	.....	.....	..... (4,017)	.....	 2,013	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/21/2023	.06/20/2025	1	 104,132	..... 182.89	.....	 9,820	.....	 8,471	.....	 9,541	.....	.....	..... (1,359)	.....	 683	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/22/2023	.06/20/2025	1	 147,230	..... 182.55	.....	 13,987	.....	 12,116	.....	 13,727	.....	.....	..... (1,919)	.....	 966	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/23/2023	.06/25/2025	1	 94,545	..... 182.64	.....	 8,991	.....	 7,807	.....	 9,176	.....	.....	..... (1,214)	.....	 623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/23/2023	.06/24/2025	1	 160,732	..... 182.64	.....	 15,270	.....	 13,256	.....	 15,583	.....	.....	..... (2,065)	.....	 1,058	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/23/2023	.06/23/2025	1	 125,552	..... 182.64	.....	 11,915	.....	 10,342	.....	 12,159	.....	.....	..... (1,614)	.....	 826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/26/2023	.06/26/2025	1	 414,103	..... 182.31	.....	 39,050	.....	 33,961	.....	 39,547	.....	.....	..... (5,128)	.....	 2,731	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/27/2023	.06/27/2025	1	 583,165	..... 182.31	.....	 55,634	.....	 48,460	.....	 54,923	.....	.....	..... (7,230)	.....	 3,849	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/28/2023	.06/27/2025	1	 152,272	..... 182.65	.....	 14,466	.....	 12,618	.....	 14,325	.....	.....	..... (1,863)	.....	 1,005	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/29/2023	.06/27/2025	1	 88,331	..... 183.17	.....	 8,568	.....	 7,504	.....	 8,099	.....	.....	..... (1,093)	.....	 583	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/30/2023	.07/01/2025	1	 127,924	..... 183.74	.....	 12,396	.....	 10,895	.....	 11,670	.....	.....	..... (1,558)	.....	 847	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/30/2023	.07/02/2025	1	 66,236	..... 183.74	.....	 6,425	.....	 5,648	.....	 5,936	.....	.....	..... (806)	.....	 439	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/30/2023	.06/30/2025	1	 151,325	..... 183.74	.....	 14,648	.....	 12,873	.....	 13,532	.....	.....	..... (1,844)	.....	 1,001	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/03/2023	.07/03/2025	1	 472,201	..... 183.99	.....	 46,465	.....	 40,912	.....	 41,848	.....	.....	..... (5,657)	.....	 3,131	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/05/2023	.07/03/2025	1	 381,878	..... 183.93	.....	 37,653	.....	 33,199	.....	 33,947	.....	.....	..... (4,494)	.....	 2,532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/06/2023	.07/03/2025	1	 117,565	..... 182.94	.....	 11,756	.....	 10,409	.....	 10,984	.....	.....	..... (1,389)	.....	 780	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/07/2023	.07/07/2025	1	104,600	..... 183.2	.....	10,355	.....	9,187	.....	9,883	.....	.....	.....(1,204)	.....	696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/10/2023	.07/10/2025	1	165,334	..... 183.06	.....	16,219	.....	14,417	.....	15,463	.....	.....	.....(1,819)	.....	1,102	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/11/2023	.07/11/2025	1	500,296	..... 183.85	.....	48,979	.....	43,604	.....	45,051	.....	.....	.....(5,427)	.....	3,338	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/11/2023	.07/09/2025	1	56,721	..... 182.8	.....	5,824	.....	5,183	.....	5,370	.....	.....	.....(647)	.....	378	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/12/2023	.07/11/2025	1	134,789	..... 184.13	.....	12,940	.....	11,536	.....	11,967	.....	.....	.....(1,418)	.....	899	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/13/2023	.07/11/2025	1	174,980	..... 184.3	.....	16,396	.....	14,677	.....	15,402	.....	.....	.....(1,777)	.....	1,168	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/14/2023	.07/16/2025	1	148,704	..... 183.62	.....	14,290	.....	12,820	.....	13,613	.....	.....	.....(1,521)	.....	996	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/14/2023	.07/14/2025	1	123,768	..... 183.62	.....	11,869	.....	10,645	.....	11,306	.....	.....	.....(1,267)	.....	828	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/14/2023	.07/15/2025	1	123,700	..... 183.62	.....	11,875	.....	10,652	.....	11,312	.....	.....	.....(1,265)	.....	828	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/17/2023	.07/17/2025	1	571,315	..... 183.21	.....	54,561	.....	49,022	.....	53,458	.....	.....	.....(5,598)	.....	3,830	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/18/2023	.07/18/2025	1	256,074	..... 183.86	.....	24,455	.....	22,006	.....	23,212	.....	.....	.....(2,476)	.....	1,718	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/19/2023	.07/18/2025	1	 167,941	..... 184.55	.....	16,106	.....	14,513	.....	14,710	.....	.....	.....(1,611)	.....	 1,127	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/20/2023	.07/18/2025	1	260,880	..... 185.63	.....	25,279	.....	22,873	.....	21,605	.....	.....	.....(2,497)	.....	 1,750	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/21/2025	1	241,869	..... 186.11	.....	23,534	.....	21,333	.....	19,614	.....	.....	.....(2,286)	.....	 1,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/22/2025	1	167,802	..... 186.11	.....	16,344	.....	14,817	.....	13,624	.....	.....	.....(1,585)	.....	 1,129	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/23/2025	1	 114,753	..... 186.11	.....	11,188	.....	10,145	.....	 9,328	.....	.....	.....(1,084)	.....	773	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/24/2023	.07/24/2025	1	510,787	..... 186.51	.....	49,802	.....	45,225	.....	40,706	.....	.....	.....(4,633)	.....	 3,442	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/25/2023	.07/25/2025	1	 100,573	..... 186.45	.....	 9,856	.....	 8,964	.....	 8,050	.....	.....	..... (903)	.....	678	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/26/2023	.07/25/2025	1	 191,831	..... 186.43	.....	18,819	.....	17,138	.....	15,370	.....	.....	.....(1,701)	.....	 1,294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/27/2023	.07/25/2025	1	 88,535	..... 186.28	.....	 8,685	.....	 7,943	.....	 7,150	.....	.....	..... (774)	.....	597	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/30/2025	1	107,703	..... 186.56	.....	10,630	.....	 9,741	.....	 8,622	.....	.....	..... (928)	.....	729	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/28/2025	1	 71,571	..... 186.56	.....	 7,050	.....	 6,458	.....	 5,716	.....	.....	..... (617)	.....	484	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/28/2023	.07/29/2025	1	172,660	..... 186.56	.....	17,024	.....	15,598	.....	13,806	.....	.....	.....(1,488)	.....	1,168	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/31/2023	.07/31/2025	1	156,263	..... 186.73	.....	15,251	.....	13,996	.....	12,413	.....	.....	.....(1,273)	.....	1,059	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/01/2023	.08/01/2025	1	279,139	..... 186.3	.....	27,663	.....	25,424	.....	22,706	.....	.....	.....(2,271)	.....	1,892	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/02/2023	.08/01/2025	1	264,576	..... 185.66	.....	26,034	.....	23,960	.....	22,245	.....	.....	.....(2,104)	.....	1,794	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/03/2023	.08/01/2025	1	175,723	..... 185.66	.....	17,291	.....	15,979	.....	14,775	.....	.....	.....(1,376)	.....	1,191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/04/2023	.08/05/2025	1	102,857	..... 185.26	.....	10,080	.....	9,332	.....	8,862	.....	.....	.....(785)	.....	699	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/07/2023	.08/07/2025	1	276,431	..... 185.91	.....	26,786	.....	24,839	.....	23,103	.....	.....	.....(1,979)	.....	1,882	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/08/2023	.08/08/2025	1	77,319	..... 185.91	.....	7,492	.....	6,958	.....	6,546	.....	.....	.....(543)	.....	527	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/09/2023	.08/08/2025	1	62,861	..... 185.89	.....	6,091	.....	5,665	.....	5,265	.....	.....	.....(434)	.....	428	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/10/2023	.08/08/2025	1	94,750	..... 186.08	.....	9,172	.....	8,565	.....	7,859	.....	.....	.....(642)	.....	646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/11/2023	.08/13/2025	1	202,665	..... 186.55	.....	20,023	.....	18,732	.....	16,502	.....	.....	.....(1,366)	.....	1,386	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/11/2023	.08/12/2025	1	 67,083	..... 186.55	.....	 6,621	.....	 6,194	.....	 5,456	.....	.....	..... (452)	.....	 458	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/14/2023	.08/14/2025	1	 444,403	..... 186.51	.....	 43,830	.....	 41,193	.....	 36,301	.....	.....	..... (2,709)	.....	 3,042	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/15/2023	.08/15/2025	1	 366,226	..... 185.5	.....	 35,622	.....	 33,459	.....	 31,534	.....	.....	..... (2,206)	.....	 2,509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/16/2023	.08/15/2025	1	 145,303	..... 184.94	.....	 14,458	.....	 13,584	.....	 12,868	.....	.....	..... (891)	.....	 995	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/17/2023	.08/15/2025	1	 57,891	..... 185.5	.....	 5,772	.....	 5,445	.....	 4,985	.....	.....	..... (348)	.....	 397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/18/2025	1	 78,161	..... 185.78	.....	 7,738	.....	 7,312	.....	 6,654	.....	.....	..... (455)	.....	 537	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/20/2025	1	 163,209	..... 185.78	.....	 16,190	.....	 15,302	.....	 13,926	.....	.....	..... (950)	.....	 1,122	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/19/2025	1	 133,928	..... 185.78	.....	 13,272	.....	 12,543	.....	 11,415	.....	.....	..... (780)	.....	 920	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/21/2023	.08/21/2025	1	 366,340	..... 185.4	.....	 36,561	.....	 34,605	.....	 31,896	.....	.....	..... (2,001)	.....	 2,520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/22/2023	.08/22/2025	1	 242,882	..... 184.97	.....	 24,337	.....	 23,068	.....	 21,639	.....	.....	..... (1,298)	.....	 1,672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/23/2023	.08/22/2025	1	 140,583	..... 185.06	.....	 13,932	.....	 13,224	.....	 12,469	.....	.....	..... (725)	.....	 968	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/24/2023	.08/22/2025	1	 141,577	..... 184.54	.....	 14,115	.....	 13,453	.....	 12,885	.....	.....	..... (716)	.....	 975	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/25/2025	1	 67,775	..... 185.28	.....	 6,838	.....	 6,528	.....	 5,965	.....	.....	..... (337)	.....	 468	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/26/2025	1	 159,533	..... 185.28	.....	 16,113	.....	 15,382	.....	 14,056	.....	.....	..... (792)	.....	 1,101	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/27/2025	1	 62,880	..... 185.28	.....	 6,363	.....	 6,075	.....	 5,546	.....	.....	..... (313)	.....	 434	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/28/2023	.08/28/2025	1	 299,057	..... 185.65	.....	 30,175	.....	 28,850	.....	 25,923	.....	.....	..... (1,362)	.....	 2,068	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/29/2023	.08/29/2025	1	 130,225	..... 186.38	.....	 12,853	.....	 12,307	.....	 10,892	.....	.....	..... (563)	.....	 901	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/30/2023	.08/29/2025	1	 134,792	..... 186.44	.....	 13,250	.....	 12,704	.....	 11,234	.....	.....	..... (563)	.....	 933	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/31/2023	.08/29/2025	1	 207,468	..... 186.13	.....	 20,373	.....	 19,642	.....	 17,565	.....	.....	..... (838)	.....	 1,436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/01/2023	.09/04/2025	1	 213,009	..... 186.6	.....	 20,939	.....	 20,221	.....	 17,737	.....	.....	..... (827)	.....	 1,480	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/01/2023	.08/29/2025	1	 91,966	..... 186.6	.....	 8,985	.....	 8,674	.....	 7,607	.....	.....	..... (358)	.....	 636	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/05/2023	.09/05/2025	1	 271,116	 186	.....	 26,895	.....	 26,009	.....	 23,294	.....	.....	..... (920)	.....	 1,885	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/06/2023	.09/05/2025	1	 358,613	..... 185.58	.....	 35,969	.....	 34,833	.....	 31,463	.....	.....	..... (1,183)	.....	 2,494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/07/2023	.09/05/2025	1	 95,069	..... 185.58	.....	 9,469	.....	 9,208	.....	 8,341	.....	.....	..... (299)	.....	 661	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/08/2023	.09/10/2025	1	 82,048	..... 186.03	.....	 8,197	.....	 7,983	.....	 7,077	.....	.....	..... (246)	.....	 573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/08/2023	.09/09/2025	1	 159,962	..... 186.03	.....	 15,964	.....	 15,548	.....	 13,782	.....	.....	..... (480)	.....	 1,116	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/12/2023	.09/12/2025	1	 240,685	..... 186.51	.....	 24,093	.....	 23,531	.....	 20,311	.....	.....	..... (593)	.....	 1,682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/13/2023	.09/12/2025	1	 137,178	..... 186.51	.....	 13,649	.....	 13,349	.....	 11,576	.....	.....	..... (318)	.....	 959	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/14/2023	.09/12/2025	1	 127,387	..... 187.46	.....	 12,701	.....	 12,473	.....	 10,244	.....	.....	..... (279)	.....	 890	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2023	.09/16/2025	1	 161,824	..... 186.61	.....	 16,263	.....	 15,995	.....	 13,647	.....	.....	..... (333)	.....	 1,134	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2023	.09/17/2025	1	 79,746	..... 186.61	.....	 8,022	.....	 7,890	.....	 6,732	.....	.....	..... (164)	.....	 559	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2023	.09/15/2025	1	 58,807	..... 186.61	.....	 5,904	.....	 5,807	.....	 4,954	.....	.....	..... (121)	.....	 412	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/18/2023	.09/18/2025	1	 181,537	..... 186.82	.....	 18,281	.....	 18,005	.....	 15,189	.....	.....	..... (300)	.....	 1,274	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/20/2023	.09/19/2025	1	 330,665	..... 186.41	.....	33,331	.....	 32,919	.....	 28,258	.....	.....	..... (457)	.....	 2,322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/25/2023	.09/25/2025	1	 340,362	..... 185.29	.....	34,649	.....	 34,459	.....	 30,926	.....	.....	..... (237)	.....	 2,400	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/26/2023	.09/26/2025	1	 74,183	..... 184.25	.....	 7,552	.....	 7,521	.....	 7,092	.....	.....	..... (41)	.....	 523	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/28/2023	.09/26/2025	1	 77,706	..... 184.21	.....	 7,879	.....	 7,879	.....	 7,607	.....	.....	..... (22)	.....	 548	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/29/2023	.10/01/2025	1	 69,950	..... 183.6	.....	 7,093	.....	 7,093	.....	 7,081	.....	.....	..... (10)	.....	 495	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/29/2023	.09/30/2025	1	 112,278	..... 183.6	.....	 11,374	.....	 11,374	.....	 11,354	.....	.....	..... (16)	.....	 794	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.01/09/2024	1	 2,150,000	4400	204,910	.....	.....	 22,225	.....	 51,290	.....	.....	..... (60,542)	.....	 5,655	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.01/12/2024	1	 4,300,000	4200	522,850	.....	.....	 58,220	.....	232,735	.....	.....	..... (153,978)	.....	 11,476	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.02/12/2024	1	 2,150,000	4425	204,125	.....	.....	 28,612	.....	 61,413	.....	.....	..... (58,169)	.....	 6,538	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.07/15/2024	1	 4,300,000	4325	 510,610	.....	.....	132,483	.....	316,773	.....	.....	..... (125,357)	.....	19,131	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.08/13/2024	1	 4,300,000	4325	520,420	.....	.....	144,840	.....	341,377	.....	.....	..... (124,518)	.....	20,068	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.04/01/2025	1	 1,290,000	4800	112,569	.....	.....	 45,028	.....	 73,168	.....	.....	..... (22,399)	.....	 7,910	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.04/07/2025	1	 4,300,000	5200	246,720	.....	.....	 99,333	.....	 108,046	.....	.....	..... (48,878)	.....	26,512	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.04/22/2025	1	 1,290,000	5000	 93,246	.....	.....	 38,143	.....	 52,770	.....	.....	..... (18,274)	.....	 8,060	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.05/20/2025	1	 8,600,000	5400	418,540	.....	.....	 176,088	.....	162,012	.....	.....	..... (80,409)	.....	55,039	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/27/2021	.02/11/2025	1	1,143,750	4800	134,723	.....	.....	 55,975	.....	 53,828	.....	.....	..... (30,573)	.....	 6,693	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/27/2021	.02/11/2025	1	3,431,250	5400	221,873	.....	.....	 92,185	.....	 37,231	.....	.....	..... (50,350)	.....	20,080	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/27/2021	.04/21/2025	1	1,143,750	5600	64,268	.....	.....	 28,743	.....	 10,805	.....	.....	..... (13,793)	.....	 7,140	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/27/2021	.04/29/2025	1	3,431,250	5700	175,028	.....	.....	 78,886	.....	 26,411	.....	.....	..... (37,330)	.....	21,571	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/22/2023	.12/19/2023	1	 1,002,500	4350	.....	41,763	.....	 11,071	.....	 27,218	.....	.....	..... (30,626)	.....	 2,347	.....	0001 .....

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Purchased Call/S&P 500 INDEX/SPX2612SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	12/29/2023	1	2,005,000	.4300		99,560		28,769		74,922			(70,655)		4,978		0001
Purchased Call/S&P 500 INDEX/SPX621AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2020	10/17/2023	1	8,150,000	.3300	941,450			11,158		2,488,246			(190,100)		8,794		0001
Purchased Call/S&P 500 INDEX/SPX621IS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2020	10/28/2024	1	2,226,318	.4599	81,122			21,896		151,580			(15,169)		11,565		0001
Purchased Call/S&P 500 INDEX/SPX621JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2020	11/21/2024	1	1,611,000	4569.3	82,483			23,591		118,003			(15,402)		8,620		0001
Purchased Call/S&P 500 INDEX/SPX621JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2020	12/10/2024	1	1,893,000	4711.31	91,621			27,417		104,805			(17,120)		10,357		0001
Purchased Call/S&P 500 INDEX/SPX621KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2020	12/23/2024	1	1,747,566	.4745	87,609			27,054		93,207			(16,427)		9,702		0001
Purchased Call/S&P 500 INDEX/SPX621KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2024	1	1,770,000	4824.3	85,137			26,722		79,214			(15,909)		9,914		0001
Purchased Call/S&P 500 INDEX/SPX6210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2021	04/01/2025	1	1,552,000	5482.3	52,147			19,613		18,080			(9,744)		9,517		0001
Purchased Call/S&P 500 INDEX/SPX6210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2021	05/06/2025	1	1,724,983	.5784	39,382			15,802		10,763			(7,389)		10,910		0001
Purchased Call/S&P 500 INDEX/SPX7156S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/08/2021	01/06/2025	1	1,855,692	.4835	91,461			29,104		81,944			(17,114)		10,461		0001
Purchased Call/S&P 500 INDEX/SPX7156SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/14/2021	01/13/2025	1	1,738,054	.4897	81,081			26,191		67,184			(15,161)		9,872		0001
Purchased Call/S&P 500 INDEX/SPX7156SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/21/2021	01/21/2025	1	1,481,000	4946.96	74,791			24,537		51,640			(13,975)		8,483		0001
Purchased Call/S&P 500 INDEX/SPX7157S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/29/2021	01/28/2025	1	2,467,508	.4831	136,323			45,410		118,875			(25,491)		14,236		0001
Purchased Call/S&P 500 INDEX/SPX7158ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/01/2021	02/24/2025	1	1,633,039	.5302	68,284			24,045		26,000			(12,803)		9,680		0001
Purchased Call/S&P 500 INDEX/SPX7159SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/31/2021	03/24/2025	1	1,841,979	.5378	65,236			24,261		27,229			(12,249)		11,213		0001
Purchased Call/S&P 500 INDEX/SPX715BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/19/2021	04/14/2025	1	1,689,026	.5633	55,857			21,552		12,523			(10,473)		10,479		0001
Purchased Call/S&P 500 INDEX/SPX715ES8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/24/2021	05/21/2025	1	1,669,569	.5726	51,508			21,155		11,305			(9,645)		10,694		0001
Purchased Call/S&P 500 INDEX/SPX7150SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/19/2022	04/06/2026	1	2,178,568	.6629	68,017			43,181		7,714			(12,824)		17,284		0001
Purchased Call/S&P 500 INDEX/SPX7150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/19/2022	04/14/2026	1	1,518,068	.6463	58,626			37,337		8,574			(10,992)		12,096		0001
Purchased Call/S&P 500 INDEX/SPX721CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026	1	1,690,896	.6520	40,156			23,250		7,233			(7,519)		12,856		0001
Purchased Call/S&P 500 INDEX/SPX821DSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026	1	3,820,000	.6000	113,910			90,042		102,425			(23,434)		32,334		0001
Purchased Call/S&P 500 INDEX/SPX821DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026	1	3,820,000	.6200	99,240			79,086		83,308			(19,790)		32,976		0001
Purchased Call/S&P 500 INDEX/SPX821JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025	1	1,002,500	.5600		24,033		18,662		23,581			(5,384)		7,242		0001
Purchased Call/S&P 500 INDEX/SPX821KS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	11/04/2025	1	2,005,000	.6400	14,515			11,285		9,205			(3,239)		14,523		0001
Purchased Call/S&P 500 INDEX/SPX821KS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	11/20/2025	1	2,005,000	.5600	50,075			39,109		50,017			(10,995)		14,674		0001
Purchased Call/S&P 500 INDEX/SPX821KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	12/17/2025	1	2,005,000	.6600	12,335			9,705		7,518			(2,637)		14,925		0001
Purchased Call/S&P 500 INDEX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024	1	3,900,000	.4000	303,630			135,879		442,207			(167,664)		13,031		0001
Purchased Call/S&P 500 INDEX/SPX900FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	08/26/2020	07/19/2024	1	8,637,500	.3700	1,011,675			207,888		1,972,746			(194,088)		38,694		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9055S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2024	1	2,129,000	4702.57	100,702			29,602		116,253			(18,830)		11,541		0001
Purchased Call/S&P 500 INDEX/SPX9056S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2020	12/17/2024	1	1,408,000	4774.83	66,035			20,078		67,398			(12,339)		7,765		0001
Purchased Call/S&P 500 INDEX/SPX905BS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2021	02/18/2025	1	1,714,977	.5333	70,417			24,522		23,404			(13,212)		10,106		0001
Purchased Call/S&P 500 INDEX/SPXA00LSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/05/2021	02/03/2025	1	2,025,535	.4927	115,896			39,110		78,377			(21,686)		11,758		0001
Purchased Call/S&P 500 INDEX/SPXB13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	04/26/2024	1	16,500,000	.3500	1,897,900			290,267		4,545,845			(380,416)		62,428		0001
Purchased Call/S&P 500 INDEX/SPXB178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2020	10/21/2024	1	1,423,192	.4763	45,542			12,090		61,028			(8,539)		7,327		0001
Purchased Call/S&P 500 INDEX/SPXB17GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2021	09/05/2024	1	7,900,000	.4600	600,480			161,012		403,723			(129,080)		38,179		0001
Purchased Call/S&P 500 INDEX/SPXC17ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	10/17/2023	1	4,180,000	.4600		26,790		2,896		230			(23,794)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXE13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	05/13/2025	1	4,340,000	.6000	111,970			47,187		17,282			(21,772)		27,613		0001
Purchased Call/S&P 500 INDEX/SPXE13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	06/16/2025	1	4,340,000	.6150	109,490			47,644		14,966			(20,786)		28,396		0001
Purchased Call/S&P 500 INDEX/SPXE13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025	1	6,600,000	.6400	125,865			54,747		12,234			(24,387)		42,766		0001
Purchased Call/S&P 500 INDEX/SPXE13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025	1	6,600,000	.6500	116,355			51,213		10,874			(22,338)		43,217		0001
Purchased Call/S&P 500 INDEX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/02/2025	1	8,800,000	.6600	144,700			64,535		13,127			(27,490)		58,309		0001
Purchased Call/S&P 500 INDEX/SPXF008S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2023	12/05/2023	1	1,002,500	.4250		51,115		11,699		38,488			(39,319)		2,131		0001
Purchased Call/S&P 500 INDEX/SPXF008S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2023	01/30/2025	1	2,005,000	.3300	77,085			53,173		36,742			(23,953)		11,592		0001
Purchased Call/S&P 500 INDEX/SPXF008S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2023	05/07/2026	1	2,005,000	.3000	80,850			65,691		48,085			(15,203)		16,173		0001
Purchased Call/S&P 500 INDEX/SPXF00RS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/20/2023	10/17/2023	1	8,810,000	.3800	60,900			8,328		4,602			(52,200)		9,507		0001
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025	1	4,250,000	.5800	209,470			127,810		75,266			(42,644)		31,812		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	1	4,250,000	.5200	392,550			246,080		245,704			(76,493)		32,958		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026	1	4,250,000	.5800	227,150			143,294		94,199			(43,794)		33,238		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	1	4,250,000	.5400	341,170			218,179		199,423			(64,234)		33,865		0001
Purchased Call/S&P 500 INDEX/SPXG13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	07/15/2025	1	1,576,000	.6000	31,324			17,833		9,791			(7,443)		10,548		0001
Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	.6400	71,650			45,196		26,339			(14,597)		29,974		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	.6200	45,700			29,185		21,300			(9,113)		15,242		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	.6400	58,352			38,250		26,681			(11,093)		22,142		0001
Purchased Call/S&P 500 INDEX/SPXG13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	.6000	61,870			40,571		38,347			(11,754)		15,824		0001
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	.6200	40,896			26,876		22,068			(7,737)		12,699		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026	1	3,880,000	.5600	146,700			113,678		156,689			(32,298)		31,430		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026	1	3,880,000	.5700	136,220			106,189		140,967			(29,374)		31,853		0001
Purchased Call/S&P 500 INDEX/SPXI134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	03/20/2024	1	4,010,000	.3200		85,290		37,396		18,281			(47,867)		13,764		0001
Purchased Call/S&P 500 INDEX/SPX161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025	1	4,700,000	.5550	356,840			180,969		88,445			(69,485)		32,799		0001
Purchased Call/S&P 500 INDEX/SPX161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	1	4,700,000	.5550	366,050			189,424		97,868			(69,785)		33,483		0001
Purchased Call/S&P 500 INDEX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	1	4,700,000	.5725	330,070			178,541		86,996			(59,873)		35,094		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	.6000	252,050			137,482		54,166			(45,270)		35,454		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	.5775	339,850			194,741		111,462			(57,342)		37,491		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	.5900	314,610			183,364		100,678			(51,865)		38,251		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	.5900	320,380			188,403		106,072			(52,155)		38,665		0001
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	.5850	339,100			200,815		119,701			(54,648)		38,997		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			194,419		112,772			(52,489)		39,152		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			200,754		120,194			(52,942)		39,614		0001
Purchased Call/S&P 500 INDEX/SPX2616S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2023	10/02/2023	1	2,040,000	.4400		32,790		209		31			(32,378)		755		0001
Purchased Call/S&P 500 INDEX/SPX5003S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/10/2018	10/10/2023	1	1,210,496	.3313	131,114			647		441,350			(19,602)		1,002		0001
Purchased Call/S&P 500 INDEX/SPX500AS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	11/12/2018	11/10/2023	1	1,478,000	3019.83	196,722			4,319		691,203			(29,444)		2,477		0001
Purchased Call/S&P 500 INDEX/SPX500AS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	11/12/2018	11/10/2023	1	1,675,000	3154.78	189,778			4,166		700,982			(28,404)		2,807		0001
Purchased Call/S&P 500 INDEX/SPX500MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/11/2018	12/08/2023	1	1,728,679	.2927	225,192			8,409		901,058			(33,723)		3,758		0001
Purchased Call/S&P 500 INDEX/SPX500US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/26/2018	12/22/2023	1	1,548,272	.2649	217,734			9,810		1,066,851			(32,624)		3,692		0001
Purchased Call/S&P 500 INDEX/SPX521GSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2018	10/06/2023	1	1,609,152	.3547	142,008			390		457,576			(21,255)		1,032		0001
Purchased Call/S&P 500 INDEX/SPX521JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2018	10/27/2023	1	1,436,694	.3272	130,473			1,863		551,359			(19,539)		1,954		0001
Purchased Call/S&P 500 INDEX/SPX521LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2018	11/17/2023	1	1,653,000	3019.54	208,609			5,381		785,233			(31,223)		2,997		0001
Purchased Call/S&P 500 INDEX/SPX521LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2018	11/24/2023	1	1,530,787	.2957	225,001			6,676		774,017			(33,713)		2,971		0001
Purchased Call/S&P 500 INDEX/SPX521MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2018	12/01/2023	1	1,135,000	3295.15	115,884			3,880		410,761			(17,344)		2,339		0001
Purchased Call/S&P 500 INDEX/SPX521NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2018	12/15/2023	1	1,581,812	.3037	155,878			6,420		780,174			(23,343)		3,609		0001
Purchased Call/S&P 500 INDEX/SPX615GS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2018	12/29/2023	1	1,406,000	2778.59	170,829			8,349		857,196			(25,568)		3,491		0001
Purchased Call/S&P 500 INDEX/SPX621DS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	11/08/2024	1	9,060,000	.3300	1,076,340			268,421		3,562,803			(180,936)		47,718		0001
Purchased Call/S&P 500 INDEX/SPX621DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	04/11/2025	1	9,060,000	.3200	1,248,840			392,814		4,012,478			(191,751)		56,061		0001
Purchased Call/S&P 500 INDEX/SPX7056SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/26/2018	12/22/2023	1	1,366,757	.2783	165,666			7,464		871,097			(24,823)		3,259		0001

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Purchased Call/S&P 500 INDEX/SPX900A$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2020	02/21/2025	1	8,250,000	.3600	940,425			288,186		2,485,782			(154,381)		48,760		0001
Purchased Call/S&P 500 INDEX/SPX900A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2020	04/25/2025	1	16,500,000	.3700	1,731,050			574,339		4,747,828			(273,799)		103,368		0001
Purchased Call/S&P 500 INDEX/SPX900C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/10/2020	08/08/2025	1	1,632,000	6134.2	14,688			5,458		8,846			(2,198)		11,121		0001
Purchased Call/S&P 500 INDEX/SPX900F$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2020	07/19/2024	1	8,637,500	.3700	1,011,675			207,888		1,972,746			(194,088)		38,694		0001
Purchased Call/S&P 500 INDEX/SPX900G$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2020	11/01/2024	1	13,820,000	.3800	1,521,400			395,803		3,105,702			(271,821)		72,156		0001
Purchased Call/S&P 500 INDEX/SPX90518$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2020	05/16/2025	1	1,527,000	5893.05	9,773			3,181		10,696			(1,463)		9,740		0001
Purchased Call/S&P 500 INDEX/SPX9176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/13/2023	1	1,811,000	3317.24	185,446			1,221		657,118			(27,710)		1,709		0001
Purchased Call/S&P 500 INDEX/SPX9177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/20/2023	1	1,604,000	3291.17	169,062			1,762		579,992			(25,262)		1,877		0001
Purchased Call/S&P 500 INDEX/SPX9179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2018	11/06/2023	1	1,205,328	.3165	153,339			3,028		494,445			(22,938)		1,919		0001
Purchased Call/S&P 500 INDEX/SPX917D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2019	01/12/2024	1	1,205,533	.2919	136,478			7,719		649,024			(20,438)		3,218		0001
Purchased Call/S&P 500 INDEX/SPX917D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	12/15/2023	1	2,112,000	.2875	259,232			10,910		1,148,746			(39,625)		4,819		0001
Purchased Call/S&P 500 INDEX/SPX917D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	01/22/2024	1	1,474,439	.3350	91,872			5,704		547,234			(13,751)		4,120		0001
Purchased Call/S&P 500 INDEX/SPX917E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2019	01/26/2024	1	1,511,428	.3183	136,233			8,777		647,838			(20,435)		4,297		0001
Purchased Call/S&P 500 INDEX/SPX917E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2019	01/30/2024	1	2,343,631	.3422	146,788			9,759		802,622			(21,970)		6,775		0001
Purchased Call/S&P 500 INDEX/SPX917G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2019	02/23/2024	1	1,438,000	3529.66	90,306			7,183		428,566			(13,494)		4,547		0001
Purchased Call/S&P 500 INDEX/SPX9171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2019	03/18/2024	1	1,393,830	.3384	117,814			10,916		482,738			(17,614)		4,756		0001
Purchased Call/S&P 500 INDEX/SPX917J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2019	03/25/2024	1	1,522,617	.3358	128,524			12,436		546,771			(19,247)		5,302		0001
Purchased Call/S&P 500 INDEX/SPX917L$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2019	04/12/2024	1	1,409,791	.3705	85,326			9,090		341,888			(12,778)		5,152		0001
Purchased Call/S&P 500 INDEX/SPX9215$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	11/10/2023	1	9,000,000	.3750		16,520		10,489		14,538			(6,100)		15,082		0001
Purchased Call/S&P 500 INDEX/SPX9216$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	12/15/2023	1	4,500,000	.3900		22,970		17,579		29,443			(5,513)		10,267		0001
Purchased Call/S&P 500 INDEX/SPX9216$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	12/22/2023	1	9,000,000	.3650		30,080		23,491		32,476			(6,747)		21,459		0001
Purchased Call/S&P 500 INDEX/SPXA00GSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/19/2021	06/13/2025	1	5,685,000	.4650	386,355			149,580		537,141			(65,676)		37,106		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/19/2021	10/06/2025	1	3,790,000	.4750	261,350			111,899		371,721			(41,458)		26,928		0001
Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/19/2021	11/24/2025	1	3,790,000	.4850	242,660			107,742		350,059			(37,427)		27,808		0001
Purchased Call/S&P 500 INDEX/SPXA17LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2020	05/13/2024	1	9,900,000	.3750	794,400			113,270		2,102,108			(137,260)		38,950		0001
Purchased Call/S&P 500 INDEX/SPXA17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2020	12/27/2024	1	9,990,000	.4000	722,520			181,935		1,974,934			(109,521)		55,708		0001
Purchased Call/S&P 500 INDEX/SPXB13F$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/29/2020	02/24/2025	1	9,060,000	.3400	991,560			293,796		3,451,819			(156,291)		53,704		0001
Purchased Call/S&P 500 INDEX/SPXB17D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/07/2025	1	7,580,000	.4250	752,580			241,325		984,546			(141,790)		42,778		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	11/10/2023	1	4,180,000	.4650		29,010		6,747		2,310			(22,252)		7,005		0001
Purchased Call/S&P 500 INDEX/SPXC17ES5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	12/22/2023	1	4,180,000	.4700		36,200		13,871		9,393			(22,417)		9,966		0001
Purchased Call/S&P 500 INDEX/SPXE13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	01/28/2025	1	2,200,000	.5100	148,970			56,446		50,137			(31,723)		12,693		0001
Purchased Call/S&P 500 INDEX/SPXE13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025	1	3,300,000	.5150	252,428			116,096		132,054			(46,752)		22,488		0001
Purchased Call/S&P 500 INDEX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	1	6,600,000	.6000	245,175			121,812		67,266			(42,309)		48,426		0001
Purchased Call/S&P 500 INDEX/SPXI13WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	10/20/2023	1	4,405,000	.3850		34,800		5,510		3,731			(29,095)		5,156		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			25,369		39,457			(5,638)		3,613		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			16,817		22,997			(3,490)		3,739		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			50,446		68,805			(8,637)		12,351		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			36,015		50,542			(5,932)		8,395		0001
Purchased Call/S&P 500 INDEX/SPX715JS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023	1	1,514,000	4832.63	84,633			1,163		3			(31,650)		1,314		0001
Purchased Call/S&P 500 INDEX/SPX715JST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023	1	1,486,000	5048.51	57,062			784					(21,340)		1,290		0001
Purchased Call/S&P 500 INDEX/SPX715JSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023	1	2,356,000	4369.42	282,249			6,203		10,923			(105,265)		2,542		0001
Purchased Call/S&P 500 INDEX/SPX715JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/13/2023	1	2,686,000	4448.12	293,311			4,862		1,842			(109,992)		2,535		0001
Purchased Call/S&P 500 INDEX/SPX715JSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023	1	2,930,000	4435.6	325,523			7,154		4,713			(121,404)		3,162		0001
Purchased Call/S&P 500 INDEX/SPX715KS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2021	10/20/2023	1	1,827,000	4481.76	205,903			5,374		1,853			(77,002)		2,138		0001
Purchased Call/S&P 500 INDEX/SPX715KS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2021	10/19/2023	1	1,814,497	.4502	200,992			4,997		862			(75,372)		2,070		0001
Purchased Call/S&P 500 INDEX/SPX715KS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2021	10/24/2023	1	1,544,748	.5419	47,420			1,504		85			(17,807)		1,981		0001
Purchased Call/S&P 500 INDEX/SPX715KSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023	1	1,716,000	4558.77	195,624			8,330		1,615			(73,158)		2,540		0001
Purchased Call/S&P 500 INDEX/SPX715KSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023	1	2,268,000	5418.29	75,978			3,235		3			(28,414)		3,358		0001
Purchased Call/S&P 500 INDEX/SPX715LSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/07/2023	1	1,745,563	.5617	44,774			2,295		1			(16,813)		2,816		0001
Purchased Call/S&P 500 INDEX/SPX715LSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2021	11/10/2023	1	1,719,000	4562.33	206,796			11,409		2,576			(77,442)		2,881		0001
Purchased Call/S&P 500 INDEX/SPX715LSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2021	11/14/2023	1	1,484,000	5384.81	60,844			3,677		30			(22,692)		2,605		0001
Purchased Call/S&P 500 INDEX/SPX715NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2021	11/16/2023	1	1,702,000	5609.58	49,528			3,130		5			(18,522)		3,054		0001
Purchased Call/S&P 500 INDEX/SPX715NS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2021	12/22/2023	1	2,820,000	4678.53	344,322			38,944		7,219			(128,944)		6,724		0001
Purchased Call/S&P 500 INDEX/SPX715NSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2024	1	1,570,000	4718.38	193,267			24,955		3,970			(72,277)		4,005		0001
Purchased Call/S&P 500 INDEX/SPX715NSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2022	01/04/2024	1	1,478,902	.5778	36,927			4,872		56			(13,963)		3,792		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2022	02/01/2024	1	2,755,000	5525.41	83,201			14,057		433			(31,115)		8,029		0001
Purchased Call/S&P 500 INDEX/SPX7150SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2022	02/02/2024	1	1,811,660	.5607	43,900			7,529		213			(16,531)		5,301		0001
Purchased Call/S&P 500 INDEX/SPX7150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2024	1	1,610,000	5483.72	50,876			9,085		298			(19,026)		4,823		0001
Purchased Call/S&P 500 INDEX/SPX7150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/09/2024	1	2,262,000	4553.23	281,393			50,635		33,085			(105,233)		6,801		0001
Purchased Call/S&P 500 INDEX/SPX7150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/07/2024	1	3,064,635	.4477	417,752			74,229		65,101			(156,657)		9,145		0001
Purchased Call/S&P 500 INDEX/SPX7150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	1	2,445,000	4468.05	312,960			56,549		55,222			(117,199)		7,352		0001
Purchased Call/S&P 500 INDEX/SPX715PS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2022	02/23/2024	1	2,338,000	4198.03	307,681			61,283		153,247			(115,064)		7,393		0001
Purchased Call/S&P 500 INDEX/SPX715PSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2022	03/21/2024	1	2,432,000	4410.77	334,643			78,956		90,215			(124,976)		8,372		0001
Purchased Call/S&P 500 INDEX/SPX715PSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2022	03/22/2024	1	1,769,000	4445.99	234,393			55,700		58,729			(87,656)		6,107		0001
Purchased Call/S&P 500 INDEX/SPX715PSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2022	03/22/2024	1	2,000,000	4470.44	270,200			64,475		59,848			(101,186)		6,904		0001
Purchased Call/S&P 500 INDEX/SPX715PSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/25/2024	1	3,535,000	4486.73	484,649			117,329		100,359			(180,997)		12,308		0001
Purchased Call/S&P 500 INDEX/SPX715PSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/26/2024	1	2,304,000	4508.08	309,427			75,232		60,711			(115,401)		8,045		0001
Purchased Call/S&P 500 INDEX/SPX715PSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2024	1	1,350,000	4486.27	185,355			45,258		38,968			(69,034)		4,727		0001
Purchased Call/S&P 500 INDEX/SPX7150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024	1	1,592,000	4587.14	217,149			53,392		30,463			(81,208)		5,590		0001
Purchased Call/S&P 500 INDEX/SPX7150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024	1	1,480,870	.5227	96,431			23,710		936			(36,062)		5,200		0001
Purchased Call/S&P 500 INDEX/SPX7150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2022	03/28/2024	1	2,151,000	4588.64	284,147			69,962		41,146			(106,409)		7,553		0001
Purchased Call/S&P 500 INDEX/SPX7150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/04/2024	1	2,295,187	.4574	298,496			76,264		49,346			(111,629)		8,214		0001
Purchased Call/S&P 500 INDEX/SPX715RSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/09/2024	1	1,598,345	.5065	61,638			18,712		5,262			(23,051)		6,233		0001
Purchased Call/S&P 500 INDEX/SPX715RSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/14/2024	1	1,572,000	5173.11	48,732			15,128		3,238			(18,175)		6,199		0001
Purchased Call/S&P 500 INDEX/SPX715SSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024	1	1,929,000	4986.95	90,470			30,777		12,702			(33,695)		7,966		0001
Purchased Call/S&P 500 INDEX/SPX715SSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024	1	1,969,000	5275.37	57,692			19,626		3,269			(21,487)		8,131		0001
Purchased Call/S&P 500 INDEX/SPX715SST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2022	06/12/2024	1	1,723,000	5025.48	57,204			20,009		10,673			(21,305)		7,215		0001
Purchased Call/S&P 500 INDEX/SPX715T$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2024	1	1,540,372	.4813	54,949			20,009		27,342			(20,578)		6,563		0001
Purchased Call/S&P 500 INDEX/SPX715T$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2022	07/12/2024	1	2,024,682	.4886	65,146			25,609		31,703			(24,396)		8,961		0001
Purchased Call/S&P 500 INDEX/SPX715T$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2022	07/19/2024	1	1,619,481	.5075	57,462			23,143		12,106			(21,519)		7,255		0001
Purchased Call/S&P 500 INDEX/SPX715T$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/24/2024	1	1,758,000	5087.53	58,366			23,779		12,938			(21,738)		7,942		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715US4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2022	07/19/2024	1	1,732,617	3938	258,026			104,210		260,592			(97,160)		7,762		0001
Purchased Call/S&P 500 INDEX/SPX715US8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2024	1	1,522,160	4841	69,542			28,410		29,702			(26,043)		6,877		0001
Purchased Call/S&P 500 INDEX/SPX715USA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/30/2024	1	2,985,000	4060.9	454,019			188,966		368,343			(169,327)		13,621		0001
Purchased Call/S&P 500 INDEX/SPX715USB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/31/2024	1	1,793,000	5282.64	55,942			23,328		6,065			(20,835)		8,195		0001
Purchased Call/S&P 500 INDEX/SPX715USW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2024	1	1,817,000	4065.17	284,906			122,326		226,954			(106,401)		8,426		0001
Purchased Call/S&P 500 INDEX/SPX715VSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2022	08/13/2024	1	1,918,000	4206.96	299,016			130,203		186,859			(111,518)		8,951		0001
Purchased Call/S&P 500 INDEX/SPX715VSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2022	08/08/2024	1	1,841,884	4121	320,897			138,670		209,991			(121,001)		8,528		0001
Purchased Call/S&P 500 INDEX/SPX715VSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/21/2024	1	2,235,000	4160.4	351,789			156,833		240,337			(131,021)		10,561		0001
Purchased Call/S&P 500 INDEX/SPX715VSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2024	1	1,755,000	4069.3	282,555			126,355		220,850			(105,523)		8,306		0001
Purchased Call/S&P 500 INDEX/SPX715WSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2022	08/27/2024	1	2,826,000	4009.37	446,225			202,885		395,966			(166,420)		13,476		0001
Purchased Call/S&P 500 INDEX/SPX715WSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	1	2,514,000	4009.2	400,480			189,788		357,668			(149,359)		12,238		0001
Purchased Call/S&P 500 INDEX/SPX715WSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/11/2024	1	1,635,000	4819.82	106,929			50,751		44,767			(39,825)		7,971		0001
Purchased Call/S&P 500 INDEX/SPX715XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/20/2024	1	1,778,733	3815	300,204			146,391		337,127			(112,268)		8,783		0001
Purchased Call/S&P 500 INDEX/SPX715XS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/19/2024	1	1,992,074	3891	311,498			151,678		343,693			(116,651)		9,823		0001
Purchased Call/S&P 500 INDEX/SPX715XS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	1	2,087,000	3630.45	361,260			178,400		499,937			(134,548)		10,378		0001
Purchased Call/S&P 500 INDEX/SPX715XS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	1	1,964,000	4374.63	154,174			76,135		181,507			(57,421)		9,766		0001
Purchased Call/S&P 500 INDEX/SPX715XSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	09/27/2024	1	1,474,341	3636	271,050			136,848		355,606			(102,488)		7,351		0001
Purchased Call/S&P 500 INDEX/SPX715XSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/02/2024	1	1,571,364	4433	127,838			64,981		135,606			(48,005)		7,889		0001
Purchased Call/S&P 500 INDEX/SPX715XSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/03/2024	1	1,673,830	3655	302,129			153,781		395,643			(113,298)		8,415		0001
Purchased Call/S&P 500 INDEX/SPX715XSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/09/2024	1	2,702,000	3597.8	468,527			240,699		682,792			(174,499)		13,694		0001
Purchased Call/S&P 500 INDEX/SPX715YS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2022	10/11/2024	1	1,487,478	3618	265,049			138,800		371,166			(100,219)		7,559		0001
Purchased Call/S&P 500 INDEX/SPX715YS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2022	10/24/2024	1	1,735,152	3736	328,255			175,641		376,866			(122,927)		8,968		0001
Purchased Call/S&P 500 INDEX/SPX715YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/25/2024	1	1,407,066	3758	258,270			139,509		296,053			(97,387)		7,282		0001
Purchased Call/S&P 500 INDEX/SPX715YSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/31/2024	1	2,647,689	3847	389,518			213,051		506,076			(146,069)		13,807		0001
Purchased Call/S&P 500 INDEX/SPX715YSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/04/2024	1	1,514,000	3718.14	265,858			146,277		336,682			(99,288)		7,935		0001
Purchased Call/S&P 500 INDEX/SPX715YSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/06/2024	1	1,473,000	3735.11	255,271			140,767		322,850			(95,074)		7,739		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715Z$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2022	11/15/2024	1	1,571,231	.3946	258,372			146,875		266,574			(97,290)		8,347		0001
Purchased Call/S&P 500 INDEX/SPX715Z$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2022	11/26/2024	1	2,190,000	3979.01	365,949			212,130		355,510			(136,481)		11,788		0001
Purchased Call/S&P 500 INDEX/SPX715Z$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024	1	1,634,184	.4847	97,026			57,309		61,073			(36,285)		8,879		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024	1	1,651,917	.5036	75,717			44,723		37,554			(28,316)		8,975		0001
Purchased Call/S&P 500 INDEX/SPX715Z$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2022	12/19/2024	1	1,726,272	.3785	285,542			174,541		365,030			(106,785)		9,541		0001
Purchased Call/S&P 500 INDEX/SPX7213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2023	1	1,623,000	4255.74	188,755			778		19,634			(70,589)		849		0001
Purchased Call/S&P 500 INDEX/SPX7213$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023	1	1,450,000	4314.68	167,330			1,149		8,542			(62,577)		930		0001
Purchased Call/S&P 500 INDEX/SPX7213$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023	1	2,764,000	5022.88	114,706			788		41			(42,897)		1,772		0001
Purchased Call/S&P 500 INDEX/SPX7213$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023	1	1,788,000	4818.51	101,737			1,677					(38,047)		1,687		0001
Purchased Call/S&P 500 INDEX/SPX7213$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023	1	1,778,000	5053.72	68,453			1,128		50			(25,600)		1,678		0001
Purchased Call/S&P 500 INDEX/SPX7213$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/12/2023	1	1,644,381	.5229	44,665			676		41			(16,726)		1,491		0001
Purchased Call/S&P 500 INDEX/SPX7213$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/10/2023	1	1,650,290	.5407	32,440			403		31			(12,182)		1,366		0001
Purchased Call/S&P 500 INDEX/SPX7214$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	1	1,587,000	4955.77	94,268			2,331					(35,254)		1,810		0001
Purchased Call/S&P 500 INDEX/SPX7214$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	1	1,587,000	5113.96	73,478			1,817					(27,479)		1,810		0001
Purchased Call/S&P 500 INDEX/SPX7214$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	1	3,547,000	5222.43	137,269			3,394					(51,335)		4,046		0001
Purchased Call/S&P 500 INDEX/SPX7215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2021	10/25/2023	1	1,497,000	5290.27	54,790			1,806					(20,490)		1,959		0001
Purchased Call/S&P 500 INDEX/SPX7215$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2021	10/26/2023	1	1,403,000	5223.95	58,645			2,014					(21,932)		1,872		0001
Purchased Call/S&P 500 INDEX/SPX7215$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/28/2021	10/27/2023	1	3,188,000	4551.83	360,882			12,942		2,115			(135,145)		4,335		0001
Purchased Call/S&P 500 INDEX/SPX7215$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2021	10/31/2023	1	1,966,000	4525.71	233,954			9,641		2,417			(87,253)		2,865		0001
Purchased Call/S&P 500 INDEX/SPX7215$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2023	1	1,573,000	5461.85	49,550			2,178					(18,530)		2,365		0001
Purchased Call/S&P 500 INDEX/SPX7216$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023	1	1,656,700	.4600	189,267			8,331		1,022			(70,878)		2,491		0001
Purchased Call/S&P 500 INDEX/SPX7216$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023	1	1,609,198	.5157	88,737			3,906		1			(33,231)		2,419		0001
Purchased Call/S&P 500 INDEX/SPX7216$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2021	11/03/2023	1	2,078,000	4631.39	234,814			10,688		906			(87,934)		3,171		0001
Purchased Call/S&P 500 INDEX/SPX7217$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2021	11/24/2023	1	2,766,000	4654.45	329,431			24,537		2,795			(123,198)		5,369		0001
Purchased Call/S&P 500 INDEX/SPX7217$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2021	11/17/2023	1	1,867,429	.4667	216,799			14,192		1,157			(81,862)		3,386		0001
Purchased Call/S&P 500 INDEX/SPX7217$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2021	11/22/2023	1	2,624,182	.4645	314,054			22,588		2,741			(117,770)		5,000		0001
Purchased Call/S&P 500 INDEX/SPX7217$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2021	11/17/2023	1	1,483,537	.5432	58,037			3,810		5			(22,067)		2,690		0001
Purchased Call/S&P 500 INDEX/SPX7218$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2021	12/01/2023	1	1,503,315	.5458	56,498			4,754		10			(21,158)		3,098		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7218S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/03/2021	12/01/2023	1	3,340,000	4486.24	430,526			36,274		24,844			(161,447)		6,883		0001
Purchased Call/S&P 500 INDEX/SPX7219SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2021	12/13/2023	1	1,685,000	5521.99	59,986			6,015		17			(22,433)		3,793		0001
Purchased Call/S&P 500 INDEX/SPX7219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023	1	2,709,000	4596.55	333,478			33,897		10,379			(124,712)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX7219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023	1	1,663,000	5534.49	57,374			5,832		17			(21,456)		3,769		0001
Purchased Call/S&P 500 INDEX/SPX7219SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2023	1	3,002,000	4672.64	367,745			37,886		6,002			(137,527)		6,849		0001
Purchased Call/S&P 500 INDEX/SPX7219SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2021	12/08/2023	1	1,650,224	.4675	195,117			18,402		2,542			(73,675)		3,587		0001
Purchased Call/S&P 500 INDEX/SPX7219SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2021	12/14/2023	1	1,806,103	.5243	108,608			11,101		85			(40,728)		4,094		0001
Purchased Call/S&P 500 INDEX/SPX7219SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2021	12/15/2023	1	1,533,213	.5684	46,316			4,791		6			(17,344)		3,498		0001
Purchased Call/S&P 500 INDEX/SPX7219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2023	1	1,452,000	5482.85	54,740			5,940		25			(20,415)		3,399		0001
Purchased Call/S&P 500 INDEX/SPX7219SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	1	1,550,000	5174.2	89,280			9,811		130			(33,388)		3,651		0001
Purchased Call/S&P 500 INDEX/SPX721AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	1	1,532,000	5599.71	51,628			5,815		16			(19,308)		3,653		0001
Purchased Call/S&P 500 INDEX/SPX721AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023	1	3,479,000	4761.01	415,045			49,600		4,509			(155,215)		8,541		0001
Purchased Call/S&P 500 INDEX/SPX721ASC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023	1	1,304,000	5494.54	60,636			7,246		29			(22,676)		3,201		0001
Purchased Call/S&P 500 INDEX/SPX721ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	1	3,141,000	4753.76	373,779			45,696		4,629			(139,783)		7,799		0001
Purchased Call/S&P 500 INDEX/SPX721ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	1	1,617,000	5552.28	67,106			8,204		30			(25,096)		4,015		0001
Purchased Call/S&P 500 INDEX/SPX721ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	1	3,127,000	5722.91	98,188			12,004		22			(36,720)		7,764		0001
Purchased Call/S&P 500 INDEX/SPX721ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	1	1,572,302	.4589	228,016			25,652		7,537			(86,217)		3,726		0001
Purchased Call/S&P 500 INDEX/SPX721ASN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/13/2023	1	1,399,320	.4665	185,028			18,971		2,792			(70,746)		3,150		0001
Purchased Call/S&P 500 INDEX/SPX721ASO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/22/2023	1	1,704,951	.4674	224,877			25,575		4,095			(84,912)		4,065		0001
Purchased Call/S&P 500 INDEX/SPX721ASP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	1	1,461,353	.5253	95,896			10,788		89			(36,260)		3,463		0001
Purchased Call/S&P 500 INDEX/SPX721ASQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	1	1,950,095	.5375	107,597			12,105		67			(40,684)		4,622		0001
Purchased Call/S&P 500 INDEX/SPX721ASR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/20/2023	1	1,860,142	.5518	82,796			9,212		23			(31,350)		4,381		0001
Purchased Call/S&P 500 INDEX/SPX721ASS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/28/2023	1	1,718,729	.5698	56,576			6,848		12			(21,187)		4,244		0001
Purchased Call/S&P 500 INDEX/SPX721AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023	1	2,207,000	.4708	271,682			33,351		4,715			(101,741)		5,480		0001
Purchased Call/S&P 500 INDEX/SPX721ASX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023	1	2,724,000	4708.03	329,876			40,551		5,834			(123,704)		6,763		0001
Purchased Call/S&P 500 INDEX/SPX721ASY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	01/02/2024	1	2,184,000	4735.2	257,712			32,922		3,966			(96,114)		5,542		0001
Purchased Call/S&P 500 INDEX/SPX721AS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/14/2023	1	1,467,554	.5921	31,543			3,292		1			(12,078)		3,326		0001
Purchased Call/S&P 500 INDEX/SPX721BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/27/2023	1	1,800,452	.4788	203,322			24,500		1,884			(76,456)		4,420		0001
Purchased Call/S&P 500 INDEX/SPX721BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023	1	1,711,745	.5561	68,697			8,445		29			(25,761)		4,250		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2024	1	1,821,000	5718.94	57,179			7,383		16			(21,384)		4,645		0001
Purchased Call/S&P 500 INDEX/SPX721BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2024	1	1,671,000	4634.77	205,533			27,103		7,501			(76,864)		4,307		0001
Purchased Call/S&P 500 INDEX/SPX721BSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024	1	1,652,000	4627.96	209,143			27,693		7,824			(78,321)		4,258		0001
Purchased Call/S&P 500 INDEX/SPX721BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2024	1	1,476,000	5681.87	42,361			5,877		23			(15,842)		3,901		0001
Purchased Call/S&P 500 INDEX/SPX721BSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2022	01/11/2024	1	1,722,000	5712.24	48,733			6,828		24			(18,225)		4,574		0001
Purchased Call/S&P 500 INDEX/SPX721BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2024	1	2,075,000	4689.96	249,830			35,347		7,043			(93,430)		5,538		0001
Purchased Call/S&P 500 INDEX/SPX721BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2022	01/10/2024	1	2,029,766	4677	247,923			34,491		7,268			(92,971)		5,365		0001
Purchased Call/S&P 500 INDEX/SPX721BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	1	1,487,000	4539.75	199,555			29,604		15,538			(74,323)		4,063		0001
Purchased Call/S&P 500 INDEX/SPX721BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	3,635,000	4599.9	462,372			65,870		24,455			(173,390)		9,702		0001
Purchased Call/S&P 500 INDEX/SPX721BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	1,412,000	4638.6	172,546			24,581		7,156			(64,705)		3,769		0001
Purchased Call/S&P 500 INDEX/SPX721BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	1	3,121,000	4635.81	380,138			56,394		17,169			(141,579)		8,528		0001
Purchased Call/S&P 500 INDEX/SPX721BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2024	1	1,365,000	5547.92	42,315			6,336		54			(15,825)		3,747		0001
Purchased Call/S&P 500 INDEX/SPX721C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2022	01/17/2024	1	2,032,268	5698	47,957			7,124		32			(17,959)		5,553		0001
Purchased Call/S&P 500 INDEX/SPX721C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024	1	1,474,000	4451.35	181,744			27,575		28,783			(68,061)		4,064		0001
Purchased Call/S&P 500 INDEX/SPX721C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2022	01/19/2024	1	3,874,000	4346.92	494,710			75,163		125,925			(185,516)		10,682		0001
Purchased Call/S&P 500 INDEX/SPX721CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2022	01/22/2024	1	2,623,000	4391.34	324,465			50,433		71,561			(121,175)		7,329		0001
Purchased Call/S&P 500 INDEX/SPX721C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2024	1	1,726,000	4349.71	231,284			36,535		57,307			(86,494)		4,865		0001
Purchased Call/S&P 500 INDEX/SPX721D$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2024	1	2,709,000	5290.47	92,106			14,676		372			(34,445)		7,669		0001
Purchased Call/S&P 500 INDEX/SPX721D$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024	1	2,205,000	4271.56	293,927			47,434		101,082			(110,071)		6,269		0001
Purchased Call/S&P 500 INDEX/SPX721D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	1	2,201,578	4379	256,600			41,113		65,764			(96,225)		6,232		0001
Purchased Call/S&P 500 INDEX/SPX721D$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	1	1,422,043	4916	82,585			13,232		1,368			(30,969)		4,026		0001
Purchased Call/S&P 500 INDEX/SPX721D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024	1	1,532,866	5055	71,603			11,555		639			(26,814)		4,358		0001
Purchased Call/S&P 500 INDEX/SPX721D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/19/2024	1	1,608,518	5424	37,500			5,745		115			(14,179)		4,435		0001
Purchased Call/S&P 500 INDEX/SPX721ES4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2024	1	1,579,000	5323.98	58,739			9,763		200			(21,907)		4,564		0001
Purchased Call/S&P 500 INDEX/SPX721ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2024	1	1,836,000	5482.78	58,568			9,815		120			(21,903)		5,329		0001
Purchased Call/S&P 500 INDEX/SPX721ESB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2022	01/30/2024	1	1,862,426	5123	102,626			17,081		592			(38,432)		5,384		0001
Purchased Call/S&P 500 INDEX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2024	1	1,445,000	4542.11	178,169			30,347		19,810			(66,630)		4,228		0001
Purchased Call/S&P 500 INDEX/SPX721FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	1	1,895,000	4399.72	257,152			44,043		53,890			(96,432)		5,545		0001
Purchased Call/S&P 500 INDEX/SPX721FS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	1	1,842,000	4445.17	239,276			40,981		42,721			(89,728)		5,390		0001

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Purchased Call/S&P 500 INDEX/SPX721FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2024	1	1,761,000	5392.08	64,453			11,332		182			(24,038)		5,235		0001
Purchased Call/S&P 500 INDEX/SPX721GSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	1	1,513,407	4349	176,269			33,691		58,998			(66,466)		4,670		0001
Purchased Call/S&P 500 INDEX/SPX721GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	1	1,560,753	4375	175,269			33,500		54,912			(66,089)		4,816		0001
Purchased Call/S&P 500 INDEX/SPX721GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2022	02/23/2024	1	2,393,000	4250.96	315,397			63,079		133,334			(118,112)		7,567		0001
Purchased Call/S&P 500 INDEX/SPX721HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,646,000	4369.3	209,371			41,932		61,514			(78,514)		5,205		0001
Purchased Call/S&P 500 INDEX/SPX721HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	1	1,693,000	4339.49	222,799			45,600		71,540			(83,093)		5,427		0001
Purchased Call/S&P 500 INDEX/SPX721HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	1	1,417,000	4373.69	179,676			36,774		52,951			(67,010)		4,542		0001
Purchased Call/S&P 500 INDEX/SPX721HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2022	02/27/2024	1	2,128,311	5275	81,775			16,876		550			(30,750)		6,822		0001
Purchased Call/S&P 500 INDEX/SPX721HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024	1	2,545,000	4278.22	348,156			74,229		134,924			(130,023)		8,319		0001
Purchased Call/S&P 500 INDEX/SPX721HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	1	2,727,000	4284.72	372,781			80,283		142,829			(138,839)		8,971		0001
Purchased Call/S&P 500 INDEX/SPX721HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	1	2,947,000	5260.88	114,933			24,752		969			(42,806)		9,695		0001
Purchased Call/S&P 500 INDEX/SPX7211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024	1	1,920,000	4141.85	272,640			59,091		150,229			(101,820)		6,336		0001
Purchased Call/S&P 500 INDEX/SPX7211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024	1	1,296,000	4182.61	176,904			38,341		92,198			(66,067)		4,277		0001
Purchased Call/S&P 500 INDEX/SPX7211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2022	03/08/2024	1	3,516,000	4213.52	497,514			109,110		229,381			(186,312)		11,639		0001
Purchased Call/S&P 500 INDEX/SPX7211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024	1	2,185,000	4130.13	313,766			71,017		179,805			(117,179)		7,368		0001
Purchased Call/S&P 500 INDEX/SPX7211SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024	1	2,728,000	5075.34	120,850			27,353		3,035			(45,133)		9,199		0001
Purchased Call/S&P 500 INDEX/SPX7211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	1	1,483,199	4927	80,294			18,088		3,641			(30,028)		4,986		0001
Purchased Call/S&P 500 INDEX/SPX7211SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	1	1,791,835	5137	70,503			15,882		1,301			(26,366)		6,024		0001
Purchased Call/S&P 500 INDEX/SPX721JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2022	03/15/2024	1	1,862,000	4224.51	264,776			60,292		120,835			(98,884)		6,297		0001
Purchased Call/S&P 500 INDEX/SPX721JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2024	1	1,612,000	4339.99	221,489			50,504		74,317			(82,831)		5,452		0001
Purchased Call/S&P 500 INDEX/SPX721JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2024	1	1,779,000	5412.75	70,271			16,580		393			(26,243)		6,124		0001
Purchased Call/S&P 500 INDEX/SPX721JSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2024	1	1,890,000	5558.8	71,442			17,542		248			(26,681)		6,636		0001
Purchased Call/S&P 500 INDEX/SPX721JSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2022	03/27/2024	1	1,865,669	5516	72,116			17,633		284			(26,970)		6,533		0001
Purchased Call/S&P 500 INDEX/SPX721KS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	2,089,000	4467.44	292,042			72,204		65,125			(109,516)		7,335		0001
Purchased Call/S&P 500 INDEX/SPX721KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	1,505,957	5368	74,259			18,360		445			(27,847)		5,288		0001
Purchased Call/S&P 500 INDEX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	1,531,845	5653	48,921			12,095		140			(18,345)		5,379		0001
Purchased Call/S&P 500 INDEX/SPX721KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2024	1	1,830,000	5510.04	71,004			18,019		309			(26,445)		6,532		0001
Purchased Call/S&P 500 INDEX/SPX721LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2024	1	1,491,000	4473.99	211,275			54,195		47,701			(78,903)		5,350		0001
Purchased Call/S&P 500 INDEX/SPX721LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/04/2024	1	2,004,864	5312	106,756			27,276		859			(39,924)		7,175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2022	04/11/2024	1	2,045,427	.4447	266,110			70,548		75,439			(99,518)		7,456		0001
Purchased Call/S&P 500 INDEX/SPX721MSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	1	2,400,000	4427.47	333,120			88,771		94,786			(124,578)		8,771		0001
Purchased Call/S&P 500 INDEX/SPX721MSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	1	1,729,334	.5375	72,304			19,268		633			(27,040)		6,320		0001
Purchased Call/S&P 500 INDEX/SPX721MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2022	04/15/2024	1	1,996,000	4327.14	291,815			78,966		107,868			(108,833)		7,350		0001
Purchased Call/S&P 500 INDEX/SPX721NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2024	1	2,344,000	5335.03	97,745			26,816		1,186			(36,504)		8,697		0001
Purchased Call/S&P 500 INDEX/SPX721NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2022	04/19/2024	1	2,158,000	4414.02	309,889			85,443		91,852			(115,731)		8,027		0001
Purchased Call/S&P 500 INDEX/SPX721NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	3,524,000	4452.31	483,140			133,395		133,314			(180,681)		13,108		0001
Purchased Call/S&P 500 INDEX/SPX721NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/18/2024	1	1,629,418	.4372	246,863			67,913		79,135			(92,447)		6,046		0001
Purchased Call/S&P 500 INDEX/SPX721NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	1,941,987	.5407	77,255			21,330		632			(28,891)		7,223		0001
Purchased Call/S&P 500 INDEX/SPX7210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	2,045,000	4195.32	314,521			88,256		159,258			(117,461)		7,663		0001
Purchased Call/S&P 500 INDEX/SPX7210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	2,259,000	4233.76	335,913			94,259		161,776			(125,451)		8,465		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/23/2024	1	2,541,000	4236.75	377,339			106,256		181,439			(140,729)		9,545		0001
Purchased Call/S&P 500 INDEX/SPX7210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2024	1	1,644,000	5194.06	74,802			21,137		1,982			(27,859)		6,190		0001
Purchased Call/S&P 500 INDEX/SPX7210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2024	1	2,036,000	5218.5	95,081			26,998		2,192			(35,509)		7,685		0001
Purchased Call/S&P 500 INDEX/SPX7210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2022	04/18/2024	1	1,620,906	.5708	31,301			8,671		148			(11,803)		6,014		0001
Purchased Call/S&P 500 INDEX/SPX7210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2024	1	1,498,000	4138.04	222,303			63,428		135,739			(83,022)		5,668		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/25/2024	1	2,156,261	.4282	281,021			79,906		138,387			(105,094)		8,139		0001
Purchased Call/S&P 500 INDEX/SPX7210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/24/2024	1	1,894,172	.4915	115,565			32,746		10,176			(43,278)		7,132		0001
Purchased Call/S&P 500 INDEX/SPX7210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	1	2,132,000	4181.87	300,399			85,828		176,680			(112,341)		8,066		0001
Purchased Call/S&P 500 INDEX/SPX7210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	1	1,777,686	.5032	93,236			26,639		5,357			(34,868)		6,726		0001
Purchased Call/S&P 500 INDEX/SPX7210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024	1	2,119,000	4199.18	322,512			92,528		165,316			(120,776)		8,017		0001
Purchased Call/S&P 500 INDEX/SPX7210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024	1	3,395,000	4245.48	494,312			141,816		239,538			(185,113)		12,845		0001
Purchased Call/S&P 500 INDEX/SPX721PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2024	1	3,157,000	4105.49	467,867			136,702		309,602			(174,253)		12,087		0001
Purchased Call/S&P 500 INDEX/SPX721PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024	1	1,397,000	4070.19	221,005			64,877		145,976			(82,537)		5,361		0001
Purchased Call/S&P 500 INDEX/SPX721PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024	1	1,621,000	4122.55	244,609			71,806		154,120			(91,352)		6,221		0001
Purchased Call/S&P 500 INDEX/SPX721PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	1	1,560,020	.4858	85,638			24,637		12,039			(32,247)		5,902		0001
Purchased Call/S&P 500 INDEX/SPX721PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/01/2024	1	1,515,665	.5297	41,590			12,169		1,214			(15,554)		5,803		0001
Purchased Call/S&P 500 INDEX/SPX721PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2024	1	2,002,000	4124.54	300,700			88,684		189,271			(112,300)		7,700		0001
Purchased Call/S&P 500 INDEX/SPX721PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2022	05/02/2024	1	1,836,924	.4167	265,200			77,957		158,310			(99,177)		7,049		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2022	05/03/2024	1	1,722,000	4282.97	243,663			71,961		113,762			(91,123)		6,623		0001
Purchased Call/S&P 500 INDEX/SPX721PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2022	05/02/2024	1	1,506,159	5085	65,477			19,354		3,639			(24,554)		5,780		0001
Purchased Call/S&P 500 INDEX/SPX721QSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2022	05/10/2024	1	1,562,838	4785	66,845			20,468		20,480			(25,032)		6,108		0001
Purchased Call/S&P 500 INDEX/SPX7210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2024	1	1,904,000	3962.32	282,554			88,371		250,532			(105,523)		7,541		0001
Purchased Call/S&P 500 INDEX/SPX7210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2022	05/16/2024	1	1,476,026	4861	63,241			19,834		14,570			(23,683)		5,846		0001
Purchased Call/S&P 500 INDEX/SPX721RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	1,794,000	5001.54	59,023			18,946		9,908			(21,982)		7,197		0001
Purchased Call/S&P 500 INDEX/SPX721RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024	1	1,422,000	3916.13	213,442			68,805		203,923			(79,712)		5,717		0001
Purchased Call/S&P 500 INDEX/SPX721RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024	1	1,560,000	4790.75	77,688			25,043		23,017			(29,013)		6,272		0001
Purchased Call/S&P 500 INDEX/SPX721RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024	1	1,743,416	3914	264,962			83,923		252,236			(99,772)		6,920		0001
Purchased Call/S&P 500 INDEX/SPX721RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024	1	1,665,725	4706	94,128			29,814		33,729			(35,444)		6,611		0001
Purchased Call/S&P 500 INDEX/SPX721SS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2024	1	1,513,000	5076.8	67,026			22,250		5,867			(24,929)		6,173		0001
Purchased Call/S&P 500 INDEX/SPX721SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	05/31/2024	1	1,476,334	5092	60,362			20,148		5,359			(22,574)		6,035		0001
Purchased Call/S&P 500 INDEX/SPX721TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2024	1	1,773,000	4749.3	93,083			32,560		36,812			(34,668)		7,424		0001
Purchased Call/S&P 500 INDEX/SPX721USP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	1	1,552,000	4468.24	84,429			30,311		88,307			(31,488)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX721USQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	1	1,710,000	4723.64	61,902			22,223		43,465			(23,086)		7,244		0001
Purchased Call/S&P 500 INDEX/SPX721VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024	1	1,776,856	4578	92,116			33,543		73,212			(34,496)		7,570		0001
Purchased Call/S&P 500 INDEX/SPX721VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2024	1	1,896,000	5036.76	63,516			23,437		13,082			(23,656)		8,153		0001
Purchased Call/S&P 500 INDEX/SPX721VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2024	1	1,585,780	4902	62,846			22,916		19,613			(23,567)		6,756		0001
Purchased Call/S&P 500 INDEX/SPX721VS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2022	06/26/2024	1	1,610,394	4790	65,768			24,369		31,913			(24,663)		6,925		0001
Purchased Call/S&P 500 INDEX/SPX721WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2024	1	3,245,000	3771.01	496,810			187,927		607,135			(185,286)		14,109		0001
Purchased Call/S&P 500 INDEX/SPX721WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2024	1	1,612,000	4901.01	55,292			20,962		21,972			(20,593)		7,021		0001
Purchased Call/S&P 500 INDEX/SPX721XS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/03/2024	1	1,556,072	4658	77,472			29,452		51,647			(29,052)		6,778		0001
Purchased Call/S&P 500 INDEX/SPX721XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2024	1	1,465,000	4715.91	76,620			29,744		41,136			(28,536)		6,461		0001
Purchased Call/S&P 500 INDEX/SPX721YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2022	07/05/2024	1	1,486,267	4579	80,635			31,091		63,783			(30,447)		6,497		0001
Purchased Call/S&P 500 INDEX/SPX721YSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024	1	1,611,000	4641.59	89,894			35,760		60,372			(33,480)		7,192		0001
Purchased Call/S&P 500 INDEX/SPX721YSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024	1	1,610,000	4966.09	54,096			21,520		18,800			(20,148)		7,188		0001
Purchased Call/S&P 500 INDEX/SPX721ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024	1	1,921,537	3741	347,916			139,071		377,444			(130,111)		8,593		0001
Purchased Call/S&P 500 INDEX/SPX721ZS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024	1	1,635,980	4876	73,431			29,352		27,937			(27,461)		7,316		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7212$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2022	07/19/2024	1	1,467,788	.4797	79,991			32,217		32,890			(29,956)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX8150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/26/2024	1	2,704,000	3787.15	449,946			278,979		572,896			(167,350)		15,062		0001
Purchased Call/S&P 500 INDEX/SPX8150$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2022	12/20/2024	1	1,698,702	.3807	273,234			168,784		353,355			(103,029)		9,399		0001
Purchased Call/S&P 500 INDEX/SPX8151$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2025	1	1,827,000	4090.98		265,646		179,648		273,066			(86,616)		10,627		0001
Purchased Call/S&P 500 INDEX/SPX8151$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2023	01/31/2025	1	1,466,371	.4134		201,684		136,130		207,709			(65,652)		8,486		0001
Purchased Call/S&P 500 INDEX/SPX8151$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2025	1	2,164,731	.4155		289,686		197,786		300,541			(92,588)		12,617		0001
Purchased Call/S&P 500 INDEX/SPX8151$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/04/2025	1	1,627,923	.4931		74,393		50,694		62,196			(23,875)		9,460		0001
Purchased Call/S&P 500 INDEX/SPX8155$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/29/2025	1	1,565,000	4157.09		229,586		190,849		237,779			(39,724)		10,091		0001
Purchased Call/S&P 500 INDEX/SPX8157$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2023	07/11/2025	1	2,143,237	.4419		311,191		277,421		242,479			(34,103)		14,300		0001
Purchased Call/S&P 500 INDEX/SPX8157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/16/2025	1	3,170,000	4469.38		443,800		398,142		332,215			(47,226)		21,233		0001
Purchased Call/S&P 500 INDEX/SPX8158$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2025	1	1,877,000	4430.75		272,916		265,793		221,056			(8,202)		13,089		0001
Purchased Call/S&P 500 INDEX/SPX8158$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/15/2025	1	1,692,000	4383.57		254,646		250,443		211,399			(5,225)		11,849		0001
Purchased Call/S&P 500 INDEX/SPX8158$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,479,000	4383.57		222,737		219,066		184,971			(4,564)		10,365		0001
Purchased Call/S&P 500 INDEX/SPX8158$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/17/2025	1	2,116,000	4390.24		316,765		311,551		263,009			(6,482)		14,839		0001
Purchased Call/S&P 500 INDEX/SPX8159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,491,000	5487.24		47,563		46,779		33,371			(975)		10,449		0001
Purchased Call/S&P 500 INDEX/SPX8159$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2023	09/19/2025	1	2,063,187	.4380		266,233		265,127		264,150			(1,471)		14,489		0001
Purchased Call/S&P 500 INDEX/SPX8210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/12/2024	1	1,544,127	.4458	139,925			55,853		93,408			(53,351)		6,834		0001
Purchased Call/S&P 500 INDEX/SPX8210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024	1	1,489,000	4014.19	224,988			92,788		198,581			(84,255)		6,750		0001
Purchased Call/S&P 500 INDEX/SPX8210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024	1	1,669,131	.5014	74,871			30,878		17,092			(28,038)		7,566		0001
Purchased Call/S&P 500 INDEX/SPX8211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2022	08/02/2024	1	1,520,998	.4008	261,679			109,991		207,257			(97,861)		6,975		0001
Purchased Call/S&P 500 INDEX/SPX8211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	1	1,572,266	.4082	246,163			103,898		191,558			(92,185)		7,210		0001
Purchased Call/S&P 500 INDEX/SPX8211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	1	1,509,260	.5052	73,621			31,073		13,635			(27,570)		6,921		0001
Purchased Call/S&P 500 INDEX/SPX8211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	1	1,688,399	.5180	68,670			28,984		8,660			(25,716)		7,742		0001
Purchased Call/S&P 500 INDEX/SPX8211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024	1	1,737,000	4103.74	266,630			113,747		203,835			(99,304)		8,030		0001
Purchased Call/S&P 500 INDEX/SPX8211$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024	1	1,496,000	5002.83	80,634			34,400		17,080			(30,032)		6,916		0001
Purchased Call/S&P 500 INDEX/SPX8212$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2024	1	1,458,000	5309.04	48,551			21,712		5,580			(18,132)		6,900		0001
Purchased Call/S&P 500 INDEX/SPX8212$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2024	1	1,574,604	.5430	41,962			18,784		3,546			(15,736)		7,441		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8213S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024	1	1,440,000	4149.99	224,784			101,385		159,529			(84,178)		6,825		0001
Purchased Call/S&P 500 INDEX/SPX8213S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024	1	1,797,854	5110	85,834			38,714		15,355			(32,143)		8,521		0001
Purchased Call/S&P 500 INDEX/SPX8213SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024	1	1,517,000	4895.57	85,104			38,758		30,195			(31,696)		7,245		0001
Purchased Call/S&P 500 INDEX/SPX8213SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024	1	1,781,000	5141.06	68,212			31,065		14,376			(25,405)		8,506		0001
Purchased Call/S&P 500 INDEX/SPX8213SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2022	08/29/2024	1	1,545,008	4828	84,365			38,643		38,537			(31,593)		7,390		0001
Purchased Call/S&P 500 INDEX/SPX8214SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2022	08/30/2024	1	1,530,060	5131	51,603			24,139		13,305			(19,675)		7,329		0001
Purchased Call/S&P 500 INDEX/SPX8215S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2024	1	1,561,000	4592.53	91,631			45,250		92,291			(34,127)		7,762		0001
Purchased Call/S&P 500 INDEX/SPX8215S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/23/2024	1	1,808,100	3698	286,069			141,064		403,524			(107,276)		8,966		0001
Purchased Call/S&P 500 INDEX/SPX8215S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/20/2024	1	1,522,429	4781	61,754			30,322		52,465			(23,253)		7,518		0001
Purchased Call/S&P 500 INDEX/SPX8215SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2024	1	1,607,000	4230.67	128,881			64,883		197,272			(48,001)		8,068		0001
Purchased Call/S&P 500 INDEX/SPX8216S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024	1	1,734,700	3734	253,389			129,323		372,391			(95,414)		8,733		0001
Purchased Call/S&P 500 INDEX/SPX8216S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/09/2024	1	1,902,791	4503	117,928			60,584		143,366			(44,102)		9,643		0001
Purchased Call/S&P 500 INDEX/SPX8216S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024	1	1,584,125	4657	77,268			39,435		82,869			(29,095)		7,975		0001
Purchased Call/S&P 500 INDEX/SPX8216SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	10/11/2024	1	1,522,007	3574	257,924			133,214		398,251			(96,457)		7,734		0001
Purchased Call/S&P 500 INDEX/SPX8216SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/11/2024	1	1,492,984	3495	299,626			155,392		424,040			(112,206)		7,587		0001
Purchased Call/S&P 500 INDEX/SPX8217SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/18/2024	1	1,514,790	4392	121,319			64,090		143,688			(45,432)		7,769		0001
Purchased Call/S&P 500 INDEX/SPX8218S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024	1	1,552,108	3830	257,081			138,292		304,758			(96,273)		8,032		0001
Purchased Call/S&P 500 INDEX/SPX8218S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024	1	1,571,815	4547	124,953			67,216		110,021			(46,793)		8,134		0001
Purchased Call/S&P 500 INDEX/SPX8218SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/25/2024	1	1,621,529	4767	108,813			58,696		69,907			(40,974)		8,391		0001
Purchased Call/S&P 500 INDEX/SPX8219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2022	11/15/2024	1	1,867,533	4901	104,492			59,236		59,211			(39,131)		9,921		0001
Purchased Call/S&P 500 INDEX/SPX8219SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2024	1	1,938,000	4802.03	128,877			73,543		79,801			(47,999)		10,357		0001
Purchased Call/S&P 500 INDEX/SPX821ASX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/22/2024	1	1,433,686	3981	225,985			130,653		231,765			(85,095)		7,680		0001
Purchased Call/S&P 500 INDEX/SPX821ASY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024	1	1,463,072	4590	123,477			71,746		97,808			(46,177)		7,884		0001
Purchased Call/S&P 500 INDEX/SPX821ASZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024	1	1,603,037	4794	103,034			59,867		68,361			(38,532)		8,639		0001
Purchased Call/S&P 500 INDEX/SPX821BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024	1	1,544,336	4983	76,231			44,294		40,831			(28,508)		8,322		0001
Purchased Call/S&P 500 INDEX/SPX821C87	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/09/2024	1	1,455,000	3865.92	245,895			147,131		275,930			(91,832)		7,951		0001
Purchased Call/S&P 500 INDEX/SPX821C88	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024	1	1,842,000	4653.98	131,519			78,839		113,629			(48,983)		10,089		0001
Purchased Call/S&P 500 INDEX/SPX821C89	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024	1	1,987,000	4882.17	103,324			61,938		73,236			(38,482)		10,883		0001
Purchased Call/S&P 500 INDEX/SPX821C8D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/12/2024	1	2,179,080	3932	374,640			225,402		382,967			(140,105)		11,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821D$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024	1	2,532,000	3796.5	428,668			261,082		528,006			(159,654)		13,979		0001
Purchased Call/S&P 500 INDEX/SPX821D$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024	1	2,194,000	4566.2	160,381			97,681		166,682			(59,733)		12,113		0001
Purchased Call/S&P 500 INDEX/SPX821D$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2022	12/20/2024	1	1,531,618	4490	126,052			77,224		134,133			(47,140)		8,475		0001
Purchased Call/S&P 500 INDEX/SPX821ESM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024	1	1,673,916	4413	146,780			91,839		169,724			(54,967)		9,334		0001
Purchased Call/S&P 500 INDEX/SPX821ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024	1	1,932,923	4885	86,646			54,214		78,117			(32,448)		10,779		0001
Purchased Call/S&P 500 INDEX/SPX821FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2025	1	1,610,000	4550.73	110,607			69,793		131,407			(40,853)		9,047		0001
Purchased Call/S&P 500 INDEX/SPX821FS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2023	12/31/2024	1	1,723,396	4760	83,790			53,036		92,998			(30,931)		9,653		0001
Purchased Call/S&P 500 INDEX/SPX821FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2025	1	1,591,000	4812.37	78,595			50,133		77,067			(28,629)		8,988		0001
Purchased Call/S&P 500 INDEX/SPX821GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/17/2025	1	1,741,636	5104	51,160			33,541		42,970			(17,642)		9,934		0001
Purchased Call/S&P 500 INDEX/SPX821HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/24/2025	1	2,150,637	5020	66,604			44,310		65,858			(22,324)		12,357		0001
Purchased Call/S&P 500 INDEX/SPX821ISC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2025	1	1,345,953	3985	218,062			146,074		232,016			(72,089)		7,781		0001
Purchased Call/S&P 500 INDEX/SPX821ISD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	1	1,724,402	4077	251,105			168,323		265,943			(82,899)		9,980		0001
Purchased Call/S&P 500 INDEX/SPX821ISN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	1	1,508,573	4816	83,649			56,460		74,589			(27,229)		8,731		0001
Purchased Call/S&P 500 INDEX/SPX821ISO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	1	1,506,334	5255	37,201			25,109		25,713			(12,110)		8,718		0001
Purchased Call/S&P 500 INDEX/SPX821ISS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/06/2025	1	1,452,306	4077	215,958			146,543		223,365			(69,521)		8,456		0001
Purchased Call/S&P 500 INDEX/SPX821ISV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2023	02/07/2025	1	1,548,813	5146	47,944			32,734		36,225			(15,324)		9,027		0001
Purchased Call/S&P 500 INDEX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2025	1	1,500,000	5104.89	51,900			35,597		39,575			(16,427)		8,787		0001
Purchased Call/S&P 500 INDEX/SPX821JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2025	1	1,840,915	4116	272,847			188,145		271,215			(84,844)		10,805		0001
Purchased Call/S&P 500 INDEX/SPX821JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2025	1	2,685,000	4028.1	411,611			286,657		441,504			(126,347)		15,838		0001
Purchased Call/S&P 500 INDEX/SPX821KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025	1	2,508,000	3900.56	402,032			283,300		484,437			(119,731)		14,881		0001
Purchased Call/S&P 500 INDEX/SPX821KS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2025	1	1,534,000	4994.31	53,383			37,639		57,150			(15,877)		9,111		0001
Purchased Call/S&P 500 INDEX/SPX821KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	1	1,500,185	4895	53,779			37,811		64,894			(15,999)		8,805		0001
Purchased Call/S&P 500 INDEX/SPX821KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	1	1,550,588	5149	34,012			23,914		37,081			(10,118)		9,101		0001
Purchased Call/S&P 500 INDEX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2025	1	2,064,000	3976.86	325,699			232,642		365,184			(93,883)		12,330		0001
Purchased Call/S&P 500 INDEX/SPX821LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2025	1	1,499,122	3850	224,305			162,991		313,809			(61,453)		9,032		0001
Purchased Call/S&P 500 INDEX/SPX821MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2025	1	1,441,891	3913	217,260			158,824		283,010			(59,009)		8,696		0001
Purchased Call/S&P 500 INDEX/SPX821MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/12/2025	1	1,502,919	4854	59,695			43,595		80,151			(16,258)		9,047		0001
Purchased Call/S&P 500 INDEX/SPX821MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/07/2025	1	2,054,345	5011	58,857			42,872		76,436			(16,141)		12,307		0001
Purchased Call/S&P 500 INDEX/SPX821MSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2023	03/14/2025	1	1,562,405	3917	228,243			167,315		302,577			(61,075)		9,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	03/21/2025	1	2,629,216	.3944		376,574		278,925		496,956			(98,664)		15,960		0001
Purchased Call/S&P 500 INDEX/SPX821MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2025	1	1,961,000	3909.44		294,738		218,925		383,000			(76,608)		11,937		0001
Purchased Call/S&P 500 INDEX/SPX821NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025	1	2,204,000	4037.4		331,261		249,356		369,791			(82,815)		13,515		0001
Purchased Call/S&P 500 INDEX/SPX821NS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	04/02/2025	1	1,929,356	.5206		48,552		36,614		48,425			(11,972)		11,842		0001
Purchased Call/S&P 500 INDEX/SPX821NSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/03/2025	1	2,118,292	.4082		290,204		219,549		340,830			(70,859)		13,013		0001
Purchased Call/S&P 500 INDEX/SPX821NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,632,039	.4101		219,023		165,772		258,140			(53,406)		10,035		0001
Purchased Call/S&P 500 INDEX/SPX821NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,471,654	.4751		81,492		61,679		97,193			(19,871)		9,049		0001
Purchased Call/S&P 500 INDEX/SPX821NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	03/28/2025	1	1,424,362	.5000		49,387		37,263		56,974			(12,159)		8,702		0001
Purchased Call/S&P 500 INDEX/SPX821NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,438,699	.5147		37,076		28,062		41,852			(9,040)		8,846		0001
Purchased Call/S&P 500 INDEX/SPX821NSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2025	1	2,512,000	4039.75		369,013		280,936		423,196			(89,107)		15,502		0001
Purchased Call/S&P 500 INDEX/SPX821NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/09/2025	1	2,127,000	5227.74		49,772		37,908		51,638			(12,002)		13,138		0001
Purchased Call/S&P 500 INDEX/SPX821NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	04/16/2025	1	1,500,000	5039.65		55,050		42,515		56,791			(12,692)		9,323		0001
Purchased Call/S&P 500 INDEX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025	1	1,540,000	5230.38		35,266		27,472		38,578			(7,896)		9,580		0001
Purchased Call/S&P 500 INDEX/SPX8210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2025	1	1,653,000	5089.54		45,953		36,057		59,112			(9,932)		10,356		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/25/2025	1	1,832,000	5204.34		44,884		35,412		50,121			(9,605)		11,477		0001
Purchased Call/S&P 500 INDEX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2025	1	2,124,000	4121.53		305,219		241,579		330,833			(64,541)		13,364		0001
Purchased Call/S&P 500 INDEX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/28/2025	1	2,631,852	.4083		402,971		319,158		431,880			(84,137)		16,531		0001
Purchased Call/S&P 500 INDEX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,509,912	.4850		80,330		63,553		85,861			(16,842)		9,459		0001
Purchased Call/S&P 500 INDEX/SPX8210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,525,450	.5089		51,508		40,750		53,935			(10,799)		9,557		0001
Purchased Call/S&P 500 INDEX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/29/2025	1	1,584,596	.5267		37,130		29,418		37,945			(7,742)		9,962		0001
Purchased Call/S&P 500 INDEX/SPX821PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	1	2,575,283	.4107		329,654		263,269		411,962			(67,378)		16,232		0001
Purchased Call/S&P 500 INDEX/SPX821PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2025	1	2,329,000	4090.75		331,883		265,870		379,828			(67,010)		14,742		0001
Purchased Call/S&P 500 INDEX/SPX821PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2025	1	1,453,000	5225.23		31,821		25,720		39,923			(6,198)		9,213		0001
Purchased Call/S&P 500 INDEX/SPX8210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/13/2025	1	2,178,432	.4086		310,580		252,053		359,171			(58,793)		13,860		0001
Purchased Call/S&P 500 INDEX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/14/2025	1	1,964,888	.5035		65,093		52,843		81,263			(12,305)		12,512		0001
Purchased Call/S&P 500 INDEX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,414,788	.5194		33,388		27,061		41,706			(6,355)		8,971		0001
Purchased Call/S&P 500 INDEX/SPX8210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,419,682	.5289		27,217		22,060		33,825			(5,181)		9,002		0001
Purchased Call/S&P 500 INDEX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,505,000	5331.52		31,906		26,097		32,733			(5,909)		9,600		0001
Purchased Call/S&P 500 INDEX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,479,020	.4087		220,835		180,628		244,554			(40,895)		9,434		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,418,740	4151		196,640		160,838		218,363			(36,415)		9,049		0001
Purchased Call/S&P 500 INDEX/SPX821RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	1	1,835,000	5263.82		40,921		33,912		48,280			(7,185)		11,773		0001
Purchased Call/S&P 500 INDEX/SPX821SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	05/27/2025	1	1,426,000	4104.52		220,317		183,042		228,835			(38,224)		9,180		0001
Purchased Call/S&P 500 INDEX/SPX821SSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/30/2023	05/20/2025	1	2,198,654	5369		40,668		33,767		44,522			(6,938)		14,071		0001
Purchased Call/S&P 500 INDEX/SPX821SSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2023	05/30/2025	1	2,024,000	4179.83		277,693		231,538		303,991			(46,409)		13,061		0001
Purchased Call/S&P 500 INDEX/SPX821SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2023	05/23/2025	1	1,679,716	5051		64,511		53,909		69,052			(10,811)		10,777		0001
Purchased Call/S&P 500 INDEX/SPX821SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2023	05/29/2025	1	1,616,681	5131		53,147		44,485		57,109			(8,833)		10,424		0001
Purchased Call/S&P 500 INDEX/SPX821TS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2025	1	2,755,000	5451.46		54,549		45,794		47,568			(8,930)		17,852		0001
Purchased Call/S&P 500 INDEX/SPX821TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2025	1	1,557,000	4241.74		217,513		182,902		215,325			(34,814)		10,097		0001
Purchased Call/S&P 500 INDEX/SPX821TSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2023	05/30/2025	1	1,743,358	5302		47,747		40,086		42,839			(7,705)		11,250		0001
Purchased Call/S&P 500 INDEX/SPX821TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,547,477	5345		47,788		40,639		34,651			(7,195)		10,044		0001
Purchased Call/S&P 500 INDEX/SPX821TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,812,500	5469		43,238		36,770		30,515			(6,510)		11,764		0001
Purchased Call/S&P 500 INDEX/SPX821USW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/13/2025	1	1,800,333	5550		37,780		32,540		25,446			(5,278)		11,751		0001
Purchased Call/S&P 500 INDEX/SPX821USX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,980,080	4390		270,144		233,037		228,683			(37,376)		12,997		0001
Purchased Call/S&P 500 INDEX/SPX821USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,648,382	5600		31,581		27,243		21,154			(4,369)		10,819		0001
Purchased Call/S&P 500 INDEX/SPX821VSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	1	2,089,000	4298.32		302,905		263,016		271,466			(40,911)		13,766		0001
Purchased Call/S&P 500 INDEX/SPX821WS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2023	06/27/2025	1	1,540,767	5549		30,771		26,840		23,171			(3,962)		10,169		0001
Purchased Call/S&P 500 INDEX/SPX821XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2025	1	2,408,000	4361.56		347,234		308,176		292,434			(40,266)		16,042		0001
Purchased Call/S&P 500 INDEX/SPX821YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2025	1	1,733,708	5361		69,890		62,786		41,266			(7,181)		11,612		0001
Purchased Call/S&P 500 INDEX/SPX821YSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2025	1	1,578,262	5685		32,889		29,541		18,203			(3,384)		10,563		0001
Purchased Call/S&P 500 INDEX/SPX821ZSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2023	07/11/2025	1	1,821,889	5449		69,394		62,464		35,141			(7,007)		12,156		0001
Purchased Call/S&P 500 INDEX/SPX821ZSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/18/2025	1	1,871,710	4554		251,639		227,690		176,217			(24,853)		12,556		0001
Purchased Call/S&P 500 INDEX/SPX905MSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1	1,325,000	4779.96	75,658			312					(28,294)		694		0001
Purchased Call/S&P 500 INDEX/SPX905MSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1	2,141,000	4966.6	89,708			370		19			(33,548)		1,121		0001
Purchased Call/S&P 500 INDEX/SPX905NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	2,223,000	4376.88	245,642			1,696		3,175			(91,989)		1,425		0001
Purchased Call/S&P 500 INDEX/SPX905NS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	1,790,000	5006.93	79,834			551					(29,897)		1,147		0001
Purchased Call/S&P 500 INDEX/SPX905NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/04/2023	1	1,522,833	5318	41,460			172		6			(15,569)		797		0001
Purchased Call/S&P 500 INDEX/SPX905NS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	1	1,883,000	4274.97	233,492			1,615		20,145			(87,560)		1,207		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	1	2,598,000	4358.4	293,054			2,027		6,011			(109,895)		1,665		0001
Purchased Call/S&P 500 INDEX/SPX905NSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	1	1,505,000	4918.74	78,411			971					(29,243)		1,246		0001
Purchased Call/S&P 500 INDEX/SPX905NSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	1	1,984,000	5097.47	76,582			948					(28,561)		1,642		0001
Purchased Call/S&P 500 INDEX/SPX9050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	1,481,000	4975.48	81,603			1,906		1			(30,517)		1,644		0001
Purchased Call/S&P 500 INDEX/SPX9050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	2,471,000	5187.69	96,369			2,250					(36,039)		2,744		0001
Purchased Call/S&P 500 INDEX/SPX9050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	1,477,000	5337.54	44,605			1,042					(16,681)		1,640		0001
Purchased Call/S&P 500 INDEX/SPX9050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/17/2023	1	1,510,638	.4993	80,333			1,768		1			(30,083)		1,630		0001
Purchased Call/S&P 500 INDEX/SPX9050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/17/2023	1	1,417,781	.5141	59,199			1,303					(22,169)		1,530		0001
Purchased Call/S&P 500 INDEX/SPX9050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	1	1,354,000	4462.18	159,230			4,179		1,869			(59,711)		1,585		0001
Purchased Call/S&P 500 INDEX/SPX9050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023	1	2,091,000	4501.72	235,865			7,138		1,706			(88,086)		2,624		0001
Purchased Call/S&P 500 INDEX/SPX9050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	1	1,939,000	4494.45	220,658			6,971		2,112			(82,295)		2,486		0001
Purchased Call/S&P 500 INDEX/SPX9050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	1	1,542,000	.5198	65,227			2,061					(24,326)		1,977		0001
Purchased Call/S&P 500 INDEX/SPX905PS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	1	1,306,000	4496.6	148,753			5,313		2,015			(55,630)		1,776		0001
Purchased Call/S&P 500 INDEX/SPX905PS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/20/2023	1	1,493,895	.4951	98,769			2,603		2			(37,295)		1,748		0001
Purchased Call/S&P 500 INDEX/SPX905PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/20/2023	1	1,529,456	.5089	81,803			2,156					(30,888)		1,790		0001
Purchased Call/S&P 500 INDEX/SPX905PSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	1	2,246,000	4590.64	248,408			9,909		693			(92,771)		3,220		0001
Purchased Call/S&P 500 INDEX/SPX905PS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	1	2,074,000	4632.23	241,206			12,259		825			(89,958)		3,346		0001
Purchased Call/S&P 500 INDEX/SPX9050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	1	1,446,000	5509.31	47,573			2,941		1			(17,791)		2,567		0001
Purchased Call/S&P 500 INDEX/SPX9050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	1	1,701,844	.4615	204,583			12,945		1,641			(76,613)		3,053		0001
Purchased Call/S&P 500 INDEX/SPX9050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	1	2,608,581	.4683	291,495			18,444		1,030			(109,161)		4,680		0001
Purchased Call/S&P 500 INDEX/SPX9050S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	1	1,712,539	.5337	79,934			5,058		5			(29,934)		3,073		0001
Purchased Call/S&P 500 INDEX/SPX9050SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,395,000	4627.86	168,098			10,897		1,282			(62,950)		2,529		0001
Purchased Call/S&P 500 INDEX/SPX9050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,419,000	4673.96	162,759			10,551		726			(60,951)		2,573		0001
Purchased Call/S&P 500 INDEX/SPX9050SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,499,000	5538.18	52,315			3,391		1			(19,591)		2,718		0001
Purchased Call/S&P 500 INDEX/SPX9050SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023	1	2,929,000	4644.87	347,379			24,336		2,486			(129,555)		5,528		0001
Purchased Call/S&P 500 INDEX/SPX905US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	1	3,421,000	4612.95	431,388			57,201		17,969			(161,771)		8,818		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	1	1,645,000	5608.23	54,121			7,434		27			(20,184)		4,327		0001
Purchased Call/S&P 500 INDEX/SPX905USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	1	3,149,000	5512.74	94,155			14,227		129			(35,211)		8,683		0001
Purchased Call/S&P 500 INDEX/SPX905VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1	3,377,000	4376.9	446,777			72,200		100,966			(167,541)		9,601		0001
Purchased Call/S&P 500 INDEX/SPX905VSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	1	2,054,000	4421.02	265,171			45,353		53,206			(99,303)		6,010		0001
Purchased Call/S&P 500 INDEX/SPX905VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024	1	1,986,838	4529	236,557			40,189		29,121			(88,709)		5,790		0001
Purchased Call/S&P 500 INDEX/SPX905VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024	1	2,207,627	5276	99,527			16,909		267			(37,323)		6,434		0001
Purchased Call/S&P 500 INDEX/SPX905VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	2,040,000	4338.22	278,256			50,347		78,130			(104,346)		6,134		0001
Purchased Call/S&P 500 INDEX/SPX905VSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	2,381,000	4382.85	310,721			56,222		77,033			(116,520)		7,159		0001
Purchased Call/S&P 500 INDEX/SPX905VSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	2,211,000	4361.2	295,832			54,859		78,306			(110,331)		6,748		0001
Purchased Call/S&P 500 INDEX/SPX905VSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	1	2,502,000	4407.15	319,255			58,845		74,192			(119,229)		7,608		0001
Purchased Call/S&P 500 INDEX/SPX905VSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	1	1,811,840	4496	196,950			35,685		34,843			(74,162)		5,448		0001
Purchased Call/S&P 500 INDEX/SPX905VSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	1	1,750,832	5224	69,471			12,587		407			(26,159)		5,264		0001
Purchased Call/S&P 500 INDEX/SPX905VSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	1	2,038,000	5426.54	68,477			12,886		223			(25,608)		6,266		0001
Purchased Call/S&P 500 INDEX/SPX905VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	2,070,762	4442	244,027			46,513		54,405			(91,385)		6,389		0001
Purchased Call/S&P 500 INDEX/SPX905VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,553,468	5077	79,389			15,132		876			(29,730)		4,793		0001
Purchased Call/S&P 500 INDEX/SPX905VSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,636,048	5476	42,456			8,093		150			(15,899)		5,048		0001
Purchased Call/S&P 500 INDEX/SPX905XS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	1,775,000	4264.07	244,418			46,652		91,010			(91,657)		5,477		0001
Purchased Call/S&P 500 INDEX/SPX905XS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	3,409,000	4315.82	445,215			84,979		148,293			(166,956)		10,519		0001
Purchased Call/S&P 500 INDEX/SPX905XS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	1	1,969,000	5226.84	72,065			14,255		599			(26,950)		6,205		0001
Purchased Call/S&P 500 INDEX/SPX905XSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	2,046,000	4287.75	282,757			57,563		99,541			(105,599)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX905XSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	1	2,155,000	4338.17	282,736			56,625		89,289			(106,026)		6,815		0001
Purchased Call/S&P 500 INDEX/SPX905XS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	1	3,339,000	5322.65	120,204			24,767		744			(44,953)		10,738		0001
Purchased Call/S&P 500 INDEX/SPX905XSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	4,404,000	4275.69	580,447			121,026		233,738			(216,774)		14,257		0001
Purchased Call/S&P 500 INDEX/SPX905XSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2024	1	1,800,406	5097	82,166			16,953		1,188			(30,770)		5,790		0001
Purchased Call/S&P 500 INDEX/SPX905Y84	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	1	2,526,000	4310.69	341,768			71,653		119,112			(127,987)		8,177		0001
Purchased Call/S&P 500 INDEX/SPX905YSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	1,754,000	4259.06	237,316			51,831		100,820			(88,750)		5,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905YSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024	1	1,786,617	.4887	115,718			25,149		5,067			(43,335)		5,896		0001
Purchased Call/S&P 500 INDEX/SPX905YSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024	1	2,600,978	.5075	127,783			27,771		2,372			(47,853)		8,583		0001
Purchased Call/S&P 500 INDEX/SPX905YSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	2,009,000	4126.95	290,100			64,644		163,280			(108,341)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX905YSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	2,801,000	4171.1	387,378			86,321		205,899			(144,671)		9,359		0001
Purchased Call/S&P 500 INDEX/SPX905YSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	1,756,000	4153.86	247,596			55,701		134,632			(92,215)		5,903		0001
Purchased Call/S&P 500 INDEX/SPX905YSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	3,098,000	4204.31	415,132			93,390		210,575			(154,613)		10,415		0001
Purchased Call/S&P 500 INDEX/SPX905YSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/08/2024	1	1,552,536	.4207	235,001			51,824		104,028			(88,735)		5,140		0001
Purchased Call/S&P 500 INDEX/SPX905YSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	1	2,404,000	4360.49	331,752			75,960		102,124			(124,236)		8,130		0001
Purchased Call/S&P 500 INDEX/SPX905ZS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	2,294,000	4392.16	321,619			74,764		87,761			(120,112)		7,828		0001
Purchased Call/S&P 500 INDEX/SPX905ZS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	2,917,000	4427.42	395,254			91,881		98,806			(147,612)		9,954		0001
Purchased Call/S&P 500 INDEX/SPX905ZSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	2,365,000	4415.81	324,242			75,716		84,067			(120,926)		8,094		0001
Purchased Call/S&P 500 INDEX/SPX905ZSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	2,073,000	4422.06	282,757			66,326		72,650			(105,311)		7,115		0001
Purchased Call/S&P 500 INDEX/SPX905ZSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	1,519,000	5199.98	81,570			19,134		829			(30,380)		5,214		0001
Purchased Call/S&P 500 INDEX/SPX905ZSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	1,976,000	5423.14	76,274			17,891		406			(28,407)		6,782		0001
Purchased Call/S&P 500 INDEX/SPX905ZSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	2,222,000	4482.28	298,859			70,923		63,154			(111,612)		7,671		0001
Purchased Call/S&P 500 INDEX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	1,581,000	5739.82	33,833			30,940		16,796			(3,017)		10,662		0001
Purchased Call/S&P 500 INDEX/SPX9210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	2,500,919	.4564	345,569			316,017		234,192			(30,812)		16,866		0001
Purchased Call/S&P 500 INDEX/SPX9211S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/23/2025	1	1,572,821	.5444	62,858			57,468		31,690			(5,620)		10,591		0001
Purchased Call/S&P 500 INDEX/SPX9211SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2025	1	1,805,000	5698.03	49,457			45,454		21,556			(4,059)		12,237		0001
Purchased Call/S&P 500 INDEX/SPX9211SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/25/2025	1	1,531,904	.4514	229,905			211,117		153,102			(19,053)		10,331		0001
Purchased Call/S&P 500 INDEX/SPX9211SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/29/2025	1	1,514,680	.5269	88,086			80,928		44,291			(7,260)		10,245		0001
Purchased Call/S&P 500 INDEX/SPX9211SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/01/2025	1	1,839,000	5706.15	43,584			40,278		21,927			(3,468)		12,467		0001
Purchased Call/S&P 500 INDEX/SPX9212SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	07/25/2025	1	1,593,243	.5469	54,360			50,477		30,583			(3,948)		10,745		0001
Purchased Call/S&P 500 INDEX/SPX9212SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/01/2025	1	1,603,235	.5450	58,505			54,367		33,373			(4,208)		10,869		0001
Purchased Call/S&P 500 INDEX/SPX9212SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,544,441	.5507	51,810			48,181		29,238			(3,691)		10,525		0001
Purchased Call/S&P 500 INDEX/SPX9212SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,506,387	.5617	41,091			38,212		22,533			(2,927)		10,265		0001
Purchased Call/S&P 500 INDEX/SPX9212SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,607,690	.5709	36,842			34,261		19,679			(2,624)		10,956		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9213$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	1	1,985,000	5675.41		45,060		42,076		26,292			(3,152)		13,527		0001
Purchased Call/S&P 500 INDEX/SPX9213$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2025	1	1,529,000	5638.1		38,837		36,329		22,179			(2,653)		10,450		0001
Purchased Call/S&P 500 INDEX/SPX9213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2023	08/08/2025	1	1,722,951	5346		72,549		68,027		45,734			(4,609)		11,741		0001
Purchased Call/S&P 500 INDEX/SPX9213$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,543,000	5517.58		42,433		40,033		30,090			(2,561)		10,569		0001
Purchased Call/S&P 500 INDEX/SPX9214$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2025	1	1,542,000	5505.83		44,872		42,407		31,096			(2,636)		10,593		0001
Purchased Call/S&P 500 INDEX/SPX9215$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/29/2025	1	1,445,084	4457		217,663		209,847		163,931			(8,957)		9,999		0001
Purchased Call/S&P 500 INDEX/SPX9215$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	11/10/2023	1	9,000,000	3750		16,520		10,489		14,538			(6,100)		15,082		0001
Purchased Call/S&P 500 INDEX/SPX9216$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	01/23/2024	1	6,750,000	3800		42,570		35,423		52,197			(7,350)		18,944		0001
Purchased Call/S&P 500 INDEX/SPX9216$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2025	1	1,988,000	5497.16		63,417		61,668		42,606			(2,001)		13,824		0001
Purchased Call/S&P 500 INDEX/SPXA050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/23/2022	03/14/2024	1	1,414,691	4927	112,599			25,804		3,487			(42,576)		4,770		0001
Purchased Call/S&P 500 INDEX/SPXA050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1	2,364,000	4516.5	330,960			81,265		60,806			(123,601)		8,301		0001
Purchased Call/S&P 500 INDEX/SPXA050$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	1,629,210	4538	233,088			57,311		38,782			(87,168)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXA050$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	1,996,000	5223.91	114,171			30,070		1,410			(42,522)		7,257		0001
Purchased Call/S&P 500 INDEX/SPXA050$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	2,301,000	5437.1	96,412			25,392		639			(35,908)		8,366		0001
Purchased Call/S&P 500 INDEX/SPXA051$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	1,766,000	4365.35	249,183			66,312		84,735			(93,060)		6,454		0001
Purchased Call/S&P 500 INDEX/SPXA051$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1	1,606,000	4313.96	237,367			63,516		88,802			(88,890)		5,869		0001
Purchased Call/S&P 500 INDEX/SPXA051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1	2,730,000	4357.89	386,841			103,513		133,940			(144,866)		9,977		0001
Purchased Call/S&P 500 INDEX/SPXA051$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	1	2,600,000	4353.94	370,760			100,329		129,845			(138,275)		9,575		0001
Purchased Call/S&P 500 INDEX/SPXA051$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	2,877,000	4363.6	406,808			110,491		140,599			(151,512)		10,622		0001
Purchased Call/S&P 500 INDEX/SPXA051$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	1	2,367,000	4352.62	338,481			92,271		119,907			(125,893)		8,761		0001
Purchased Call/S&P 500 INDEX/SPXA051$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	1	2,386,000	5340.95	98,780			26,928		1,128			(36,740)		8,831		0001
Purchased Call/S&P 500 INDEX/SPXA051$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/18/2022	04/15/2024	1	2,158,187	4414	294,794			79,992		88,950			(110,548)		7,948		0001
Purchased Call/S&P 500 INDEX/SPXA051$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/18/2022	04/17/2024	1	2,030,488	5145	115,782			31,649		2,365			(43,299)		7,515		0001
Purchased Call/S&P 500 INDEX/SPXA051$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	1	1,473,000	4215.39	223,307			63,102		110,115			(83,169)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXA052$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024	1	1,621,000	5009.14	78,456			22,847		5,652			(29,260)		6,192		0001
Purchased Call/S&P 500 INDEX/SPXA052$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	1	1,566,000	4038.81	245,079			73,490		174,553			(91,527)		6,065		0001
Purchased Call/S&P 500 INDEX/SPXA052$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	1	1,953,000	4086.23	292,559			87,728		200,639			(109,260)		7,564		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	1,641,000	4076.75	247,627			74,730		171,798			(92,227)		6,385		0001
Purchased Call/S&P 500 INDEX/SPXA052$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	2,152,000	3953.87	330,117			102,168		283,885			(123,286)		8,467		0001
Purchased Call/S&P 500 INDEX/SPXA052$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	3,177,000	3988.08	471,785			146,013		397,800			(176,193)		12,500		0001
Purchased Call/S&P 500 INDEX/SPXA052$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2024	1	2,891,000	3984.05	431,048			134,222		364,480			(160,540)		11,425		0001
Purchased Call/S&P 500 INDEX/SPXA052$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/16/2024	1	1,742,889	3980	272,585			85,370		223,241			(101,939)		6,903		0001
Purchased Call/S&P 500 INDEX/SPXA053$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	2,392,000	3840.89	368,368			118,242		384,551			(137,196)		9,597		0001
Purchased Call/S&P 500 INDEX/SPXA053$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	1	1,418,000	4106.68	207,595			68,914		145,399			(77,212)		5,785		0001
Purchased Call/S&P 500 INDEX/SPXA053$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	1	2,995,000	4042.39	448,951			152,322		348,068			(167,436)		12,344		0001
Purchased Call/S&P 500 INDEX/SPXA053$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	1	2,672,000	3841.96	418,970			146,179		438,779			(156,255)		11,167		0001
Purchased Call/S&P 500 INDEX/SPXA053$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024	1	2,598,000	3630.01	407,107			146,871		582,496			(151,417)		11,048		0001
Purchased Call/S&P 500 INDEX/SPXA054$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	1	1,429,000	3715.09	221,209			80,109		286,352			(82,613)		6,088		0001
Purchased Call/S&P 500 INDEX/SPXA054$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/14/2024	1	1,531,845	3630	263,594			93,828		342,818			(99,394)		6,439		0001
Purchased Call/S&P 500 INDEX/SPXA054$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024	1	2,750,000	3851.9	422,675			155,967		452,383			(157,422)		11,826		0001
Purchased Call/S&P 500 INDEX/SPXA054$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024	1	1,691,000	3811.01	263,120			104,670		302,790			(97,997)		7,549		0001
Purchased Call/S&P 500 INDEX/SPXA057$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	1	2,972,000	3872.85	479,681			223,368		511,009			(178,653)		14,342		0001
Purchased Call/S&P 500 INDEX/SPXA057$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	1,596,000	4549.79	122,094			56,944		91,859			(45,411)		7,713		0001
Purchased Call/S&P 500 INDEX/SPXA057$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	1,461,000	4709.11	92,189			42,996		55,576			(34,288)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXA057$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	2,416,000	4860.98	121,766			56,791		57,687			(45,289)		11,676		0001
Purchased Call/S&P 500 INDEX/SPXA058$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1	1,917,264	3631	340,153			169,142		464,367			(127,208)		9,560		0001
Purchased Call/S&P 500 INDEX/SPXA05B$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	1	1,569,000	4647.72	123,637			66,991		86,762			(46,048)		8,171		0001
Purchased Call/S&P 500 INDEX/SPXA05B$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	1	1,510,000	4896.22	87,882			47,618		44,242			(32,731)		7,864		0001
Purchased Call/S&P 500 INDEX/SPXA05B$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2022	11/06/2024	1	2,130,242	4643	144,815			79,966		124,668			(54,157)		11,192		0001
Purchased Call/S&P 500 INDEX/SPXA05D$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/06/2024	1	2,350,798	3957	372,404			222,208		400,059			(139,652)		12,802		0001
Purchased Call/S&P 500 INDEX/SPXA05E$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024	1	1,953,218	4687	139,022			83,067		109,730			(52,349)		10,637		0001
Purchased Call/S&P 500 INDEX/SPXA05E$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024	1	1,613,944	5070	66,742			39,879		34,521			(25,132)		8,789		0001
Purchased Call/S&P 500 INDEX/SPXA05E$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	1,488,788	4482	144,981			87,427		125,275			(54,219)		8,173		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05ESX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	1,498,262	4704	89,058			54,560		86,984			(33,305)		8,290		0001
Purchased Call/S&P 500 INDEX/SPXA05FSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	1	1,807,000	4524.26	130,285			80,959		151,731			(48,656)		10,076		0001
Purchased Call/S&P 500 INDEX/SPXA05FSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	1	1,586,000	4729.12	85,010			52,825		90,107			(31,748)		8,844		0001
Purchased Call/S&P 500 INDEX/SPXA05FSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	1,844,000	4602.04	123,732			78,924		135,119			(45,070)		10,418		0001
Purchased Call/S&P 500 INDEX/SPXA05G3C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	1,994,000	3910.64	307,874			202,293		368,682			(106,265)		11,433		0001
Purchased Call/S&P 500 INDEX/SPXA05G3V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/29/2025	1	1,501,339	4789	70,976			47,382		77,796			(23,626)		8,671		0001
Purchased Call/S&P 500 INDEX/SPXA05JSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	02/28/2025	1	1,732,100	4999	67,565			48,221		63,252			(19,384)		10,307		0001
Purchased Call/S&P 500 INDEX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2025	1	2,128,007	5171	60,335			43,156		51,870			(17,215)		12,712		0001
Purchased Call/S&P 500 INDEX/SPXA05KSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	02/28/2025	1	1,482,147	4698	78,288			56,263		100,256			(22,229)		8,820		0001
Purchased Call/S&P 500 INDEX/SPXA05LSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2025	1	1,567,774	4925	52,101			38,270		72,435			(13,865)		9,490		0001
Purchased Call/S&P 500 INDEX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	1	1,640,774	4989	48,982			36,381		66,634			(12,634)		9,960		0001
Purchased Call/S&P 500 INDEX/SPXA05NS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	1	1,746,703	5132	38,711			28,752		51,155			(9,985)		10,603		0001
Purchased Call/S&P 500 INDEX/SPXA05NSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	1,524,000	5019.52	56,693			42,695		57,885			(14,154)		9,354		0001
Purchased Call/S&P 500 INDEX/SPXA05OSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	1,659,000	5028.24	57,236			43,593		63,389			(13,802)		10,247		0001
Purchased Call/S&P 500 INDEX/SPXA05PSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2025	1	1,683,823	4097	239,846			183,508		267,587			(56,512)		10,410		0001
Purchased Call/S&P 500 INDEX/SPXA05PSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	1,705,262	4975	70,325			54,126		73,730			(16,399)		10,552		0001
Purchased Call/S&P 500 INDEX/SPXA05PSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	2,157,000	4081.37	316,216			244,112		346,285			(73,006)		13,395		0001
Purchased Call/S&P 500 INDEX/SPXA05OSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	1,908,421	4112	274,280			212,491		296,126			(61,995)		11,872		0001
Purchased Call/S&P 500 INDEX/SPXA05OSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/16/2025	1	2,145,625	5253	52,106			40,351		49,211			(11,793)		13,336		0001
Purchased Call/S&P 500 INDEX/SPXA05OSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,819,436	4786	103,057			80,282		114,250			(23,075)		11,318		0001
Purchased Call/S&P 500 INDEX/SPXA05OSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,880,833	5034	66,401			51,727		72,445			(14,867)		11,700		0001
Purchased Call/S&P 500 INDEX/SPXA05OSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,616,168	5272	34,819			27,125		36,279			(7,796)		10,054		0001
Purchased Call/S&P 500 INDEX/SPXA05RSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/24/2025	1	2,821,166	4143	349,952			274,859		429,445			(75,367)		17,658		0001
Purchased Call/S&P 500 INDEX/SPXA05RSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	1,554,899	4768	78,487			61,668		103,033			(16,880)		9,741		0001
Purchased Call/S&P 500 INDEX/SPXA05RSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/17/2025	1	1,834,994	5012	56,091			43,938		74,370			(12,197)		11,415		0001
Purchased Call/S&P 500 INDEX/SPXA05RST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	1,663,000	5165.95	42,240			33,549		50,962			(8,725)		10,482		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05S$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	1,565,000	5082.62		49,298		39,479		57,823			(9,967)		9,898		0001
Purchased Call/S&P 500 INDEX/SPXA05S$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/08/2025	1	1,973,144	4079		284,088		228,285		327,439			(56,039)		12,501		0001
Purchased Call/S&P 500 INDEX/SPXA05S$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,542,069	5026		53,196		42,660		64,042			(10,581)		9,719		0001
Purchased Call/S&P 500 INDEX/SPXA05S$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,830,624	5192		45,082		36,153		53,353			(8,967)		11,538		0001
Purchased Call/S&P 500 INDEX/SPXA05S$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/06/2025	1	1,468,398	5289		29,486		23,678		34,233			(5,832)		9,287		0001
Purchased Call/S&P 500 INDEX/SPXA05T$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,911,540	4131		253,437		204,847		299,792			(49,366)		12,121		0001
Purchased Call/S&P 500 INDEX/SPXA05U$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/22/2025	1	2,105,026	4176		282,932		232,797		313,665			(50,385)		13,494		0001
Purchased Call/S&P 500 INDEX/SPXA05V$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,513,099	4775		88,706		72,857		102,279			(15,928)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXA05V$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,672,988	4910		76,372		62,727		88,832			(13,713)		10,671		0001
Purchased Call/S&P 500 INDEX/SPXA05V$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,649,139	5058		51,650		42,480		65,757			(9,216)		10,519		0001
Purchased Call/S&P 500 INDEX/SPXA05V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,605,661	5270		31,966		26,291		40,493			(5,704)		10,242		0001
Purchased Call/S&P 500 INDEX/SPXA05X$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/11/2025	1	1,512,841	5233		52,075		44,278		43,762			(7,847)		9,859		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,540,239	4329		211,260		183,501		191,419			(27,974)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,692,754	5573		29,675		25,776		22,951			(3,929)		11,111		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2023	06/27/2025	1	1,804,134	5567		40,771		36,058		25,558			(4,856)		11,908		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	1	1,827,000	5566.87		39,281		34,850		26,778			(4,568)		12,153		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	1	1,502,000	5727.75		27,637		24,740		15,183			(2,995)		10,022		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	1	1,457,000	5695.8		33,365		30,190		16,303			(3,295)		9,774		0001
Purchased Call/S&P 500 INDEX/SPXB050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/18/2025	1	1,523,716	4535		215,920		197,275		147,934			(19,439)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,555,637	4419		218,620		206,257		183,900			(13,195)		10,656		0001
Purchased Call/S&P 500 INDEX/SPXB051$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,621,774	5450		52,052		49,108		35,627			(3,142)		11,109		0001
Purchased Call/S&P 500 INDEX/SPXB052$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,620,067	5579		40,776		38,470		27,142			(2,461)		11,097		0001
Purchased Call/S&P 500 INDEX/SPXB052$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/15/2025	1	1,464,031	4350		221,559		209,608		188,748			(12,224)		10,028		0001
Purchased Call/S&P 500 INDEX/SPXB052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/08/2025	1	1,501,035	5150		84,472		80,095		59,385			(4,483)		10,229		0001
Purchased Call/S&P 500 INDEX/SPXB052$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,641,417	5243		80,669		76,529		55,662			(4,240)		11,243		0001
Purchased Call/S&P 500 INDEX/SPXB052$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,613,402	5342		66,331		62,927		44,712			(3,486)		11,051		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB052$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	1,776,610	.5627		43,143		40,950		27,580			(2,246)		12,231		0001
Purchased Call/S&P 500 INDEX/SPXB052$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	1	1,822,000	5551.35		45,003		42,893		33,641			(2,284)		12,544		0001
Purchased Call/S&P 500 INDEX/SPXB052$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	3,250,000	4366.06		488,800		466,673		411,929			(24,007)		22,456		0001
Purchased Call/S&P 500 INDEX/SPXB052$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,807,000	5300.07		78,243		74,696		56,342			(3,848)		12,476		0001
Purchased Call/S&P 500 INDEX/SPXB052$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	1,512,000	4406.71		221,508		211,785		183,148			(10,000)		10,454		0001
Purchased Call/S&P 500 INDEX/SPXB052$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/22/2025	1	1,577,757	.4406		226,077		216,071		190,567			(10,290)		10,862		0001
Purchased Call/S&P 500 INDEX/SPXB052$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	1,870,000	5680.51		45,441		43,509		26,126			(1,989)		12,939		0001
Purchased Call/S&P 500 INDEX/SPXB052$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,813,000	4450.29		267,599		258,346		205,554			(10,660)		12,545		0001
Purchased Call/S&P 500 INDEX/SPXB052$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	2,173,000	4459.32		318,562		307,622		244,651			(12,603)		15,089		0001
Purchased Call/S&P 500 INDEX/SPXB052$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	2,985,000	4425.45		452,526		437,007		349,685			(17,879)		20,743		0001
Purchased Call/S&P 500 INDEX/SPXB052$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,552,000	5576.98		45,939		44,351		26,992			(1,830)		10,739		0001
Purchased Call/S&P 500 INDEX/SPXB053$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,617,000	5539.43		48,672		47,134		31,477			(1,600)		11,244		0001
Purchased Call/S&P 500 INDEX/SPXB053$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,591,618	.5444		54,781		53,034		37,005			(1,818)		11,013		0001
Purchased Call/S&P 500 INDEX/SPXB053$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/22/2025	1	1,527,677	.5607		37,634		36,422		24,577			(1,261)		10,517		0001
Purchased Call/S&P 500 INDEX/SPXB053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,614,362	.4485		220,017		213,066		177,829			(7,233)		11,226		0001
Purchased Call/S&P 500 INDEX/SPXB053$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,593,066	.4487		214,804		207,952		173,315			(7,130)		11,023		0001
Purchased Call/S&P 500 INDEX/SPXB053$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,453,000	5293.27		111,857		108,933		79,281			(3,366)		17,094		0001
Purchased Call/S&P 500 INDEX/SPXB053$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,020,000	5520.6		60,802		59,213		41,246			(1,830)		14,077		0001
Purchased Call/S&P 500 INDEX/SPXB053$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/05/2025	1	1,636,351	.5354		68,330		66,721		46,299			(1,699)		11,379		0001
Purchased Call/S&P 500 INDEX/SPXB054$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	1,856,000	4467.44		260,768		255,037		211,449			(6,073)		12,970		0001
Purchased Call/S&P 500 INDEX/SPXB054$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	1,498,000	5343.05		67,859		66,643		44,093			(1,489)		10,468		0001
Purchased Call/S&P 500 INDEX/SPXB054$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	2,749,000	5572.81		81,370		79,911		50,647			(1,786)		19,211		0001
Purchased Call/S&P 500 INDEX/SPXB054$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	1,890,000	5412.73		68,418		67,479		50,231			(1,030)		13,272		0001
Purchased Call/S&P 500 INDEX/SPXB054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/12/2025	1	1,505,037	.5138		85,331		84,149		65,374			(1,296)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXB054$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	1,609,197	.4379		223,875		222,022		205,491			(2,764)		11,301		0001
Purchased Call/S&P 500 INDEX/SPXB055$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	1,695,000	4270.21		261,539		260,103		247,750			(1,789)		11,953		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB055$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	1,729,000	4233.9		267,131		266,397		265,858			(1,098)		12,201		0001
Purchased Call/S&P 500 INDEX/SPXB055$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	1,728,000	4228.02		267,322		267,322		265,300			(365)		12,236		0001
Purchased Call/S&P 500 INDEX/SPXB17P$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/02/2023	1	1,725,000	4258.14	204,068			281		12,463			(76,211)		638		0001
Purchased Call/S&P 500 INDEX/SPXB17P$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,903,000	4314.34	211,423			581		630			(78,850)		863		0001
Purchased Call/S&P 500 INDEX/SPXB17P$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,585,000	4367.5	165,316			454		303			(61,655)		718		0001
Purchased Call/S&P 500 INDEX/SPXB17P$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,512,000	4858.1	79,078			217		11			(29,492)		685		0001
Purchased Call/S&P 500 INDEX/SPXB17P$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023	1	1,745,000	5041.53	66,834			184		10			(24,926)		791		0001
Purchased Call/S&P 500 INDEX/SPXB17P$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023	1	1,448,000	4781.16	85,577			470		17			(32,003)		847		0001
Purchased Call/S&P 500 INDEX/SPXB17P$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023	1	2,027,000	4925.87	94,661			520		24			(35,401)		1,186		0001
Purchased Call/S&P 500 INDEX/SPXB17P$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023	1	2,790,000	5032.34	108,252			595		31			(40,483)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/13/2023	1	1,522,000	4322.34	172,595			2,845		13,264			(64,546)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/11/2023	1	1,642,868	4381	172,553			2,377		4,483			(64,707)		1,426		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023	1	1,943,000	4496.55	219,753			5,759		1,504			(82,294)		2,274		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/18/2023	1	1,471,111	4439	175,670			4,131		2,723			(65,967)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/08/2023	1	1,560,785	4684	162,205			8,525		422			(60,827)		2,551		0001
Purchased Call/S&P 500 INDEX/SPXB17R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2023	1	1,390,000	5424.6	55,739			5,053		25			(20,845)		2,978		0001
Purchased Call/S&P 500 INDEX/SPXB17W$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	2,919,000	4094.2	441,937			131,057		293,611			(165,499)		11,228		0001
Purchased Call/S&P 500 INDEX/SPXB17W$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024	1	1,598,914	4865	80,074			24,892		14,979			(29,986)		6,305		0001
Purchased Call/S&P 500 INDEX/SPXB17X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024	1	2,337,000	3885.57	366,909			148,883		376,325			(137,026)		10,523		0001
Purchased Call/S&P 500 INDEX/SPXB17X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/23/2024	1	1,559,000	3920.43	237,124			96,413		240,597			(88,436)		7,031		0001
Purchased Call/S&P 500 INDEX/SPXB17X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/09/2024	1	1,584,028	4172	263,308			114,307		165,318			(99,423)		7,346		0001
Purchased Call/S&P 500 INDEX/SPXB17X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024	1	1,578,000	4994.68	97,520			43,476		19,578			(36,321)		7,457		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024	1	1,510,000	5239.93	65,232			29,081		6,957			(24,295)		7,135		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024	1	1,350,000	4098.18	208,440			93,498		163,935			(77,844)		6,399		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/16/2024	1	2,070,649	4266	264,501			117,230		183,875			(99,736)		9,709		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024	1	1,765,124	3951	314,828			148,487		274,054			(118,549)		8,543		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024	1	1,447,948	4918	91,411			43,113		28,938			(34,421)		7,008		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/11/2024	1	1,524,656	5036	80,249			38,141		20,040			(30,011)		7,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024	1	1,677,669	3998	241,269			115,809		246,847			(90,352)		8,202		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024	1	1,505,721	4709	98,439			47,251		59,969			(36,864)		7,362		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024	1	2,458,000	3823.36	409,011			198,053		459,848			(152,333)		12,103		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024	1	1,787,000	4598.42	130,451			63,168		97,559			(48,585)		8,799		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/16/2024	1	1,971,306	4486	143,388			75,042		159,208			(53,623)		10,083		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/11/2024	1	1,515,012	4071	181,936			94,879		233,713			(68,698)		7,699		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024	1	2,351,000	3715.22	413,306			219,711		522,152			(154,143)		12,120		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/18/2024	1	2,099,943	3675	403,962			213,993		492,003			(152,112)		10,770		0001
Purchased Call/S&P 500 INDEX/SPXC00BS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2021	10/19/2023	1	1,549,332	5312	51,668			1,279		192			(19,349)		1,767		0001
Purchased Call/S&P 500 INDEX/SPXC00BS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2021	10/17/2023	1	1,479,525	5507	34,908			770		87			(13,109)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXC00A$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/26/2021	10/26/2023	1	1,631,000	5386.82	51,703			1,776		101			(19,335)		2,177		0001
Purchased Call/S&P 500 INDEX/SPXC00BS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2021	10/27/2023	1	2,366,000	4531.69	277,295			9,958		2,075			(103,986)		3,217		0001
Purchased Call/S&P 500 INDEX/SPXC00BS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2021	10/31/2023	1	1,668,000	5292.96	67,721			2,791		274			(25,257)		2,431		0001
Purchased Call/S&P 500 INDEX/SPXC00C$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2021	10/20/2023	1	1,486,293	5269	67,369			1,793		118			(25,687)		1,740		0001
Purchased Call/S&P 500 INDEX/SPXC00C$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2021	10/27/2023	1	1,473,988	5096	88,789			3,202		102			(33,526)		2,004		0001
Purchased Call/S&P 500 INDEX/SPXC00C$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2021	10/27/2023	1	1,481,404	5245	70,194			2,531		158			(26,505)		2,015		0001
Purchased Call/S&P 500 INDEX/SPXC00C$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2021	10/31/2023	1	1,683,476	5482	53,718			2,223		450			(20,172)		2,453		0001
Purchased Call/S&P 500 INDEX/SPXC00D$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/05/2021	11/03/2023	1	1,468,000	4628.48	170,141			7,755		506			(63,803)		2,240		0001
Purchased Call/S&P 500 INDEX/SPXC00ESN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/09/2021	11/09/2023	1	1,759,000	5491.11	59,806			3,208		3			(22,366)		2,912		0001
Purchased Call/S&P 500 INDEX/SPXC00FS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/10/2023	1	2,151,000	4609.07	245,644			13,553		1,795			(91,864)		3,605		0001
Purchased Call/S&P 500 INDEX/SPXC00FS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/07/2023	1	1,518,790	5258	71,808			3,680		2			(26,965)		2,450		0001
Purchased Call/S&P 500 INDEX/SPXC00FS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/08/2023	1	1,947,194	5398	73,260			3,850		3			(27,472)		3,182		0001
Purchased Call/S&P 500 INDEX/SPXC00FS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/07/2023	1	1,742,966	5546	50,938			2,610		1			(19,128)		2,812		0001
Purchased Call/S&P 500 INDEX/SPXC00FST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/12/2021	11/10/2023	1	2,635,000	4628.53	304,606			16,829		1,643			(114,227)		4,416		0001
Purchased Call/S&P 500 INDEX/SPXC00IS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/19/2021	11/17/2023	1	1,559,000	4594.6	194,096			12,600		2,292			(72,786)		2,827		0001
Purchased Call/S&P 500 INDEX/SPXC00IS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/19/2021	11/17/2023	1	2,035,000	4658.03	237,078			15,390		1,304			(88,904)		3,690		0001
Purchased Call/S&P 500 INDEX/SPXC00JS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/22/2021	11/22/2023	1	1,697,000	5530.55	59,056			4,218		13			(22,085)		3,233		0001
Purchased Call/S&P 500 INDEX/SPXC00JSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/23/2021	11/22/2023	1	1,679,000	5459.04	68,167			4,883		15			(25,528)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXC00JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/23/2021	11/22/2023	1	1,706,000	5603.51	54,592			3,910		12			(20,444)		3,250		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC00KS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2021	11/17/2023	1	2,055,354	.5165	128,702			8,425		33			(48,597)		3,727		0001
Purchased Call/S&P 500 INDEX/SPXC00LS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/29/2021	11/21/2023	1	1,510,152	.5628	43,229			3,062		9			(16,345)		2,850		0001
Purchased Call/S&P 500 INDEX/SPXC00S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/12/2023	1	2,721,000	4666.78	324,343			32,078		4,714			(120,964)		6,084		0001
Purchased Call/S&P 500 INDEX/SPXC00QS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/01/2023	1	1,692,443	.4574	222,999			18,972		5,291			(84,437)		3,488		0001
Purchased Call/S&P 500 INDEX/SPXC00QSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023	1	1,735,232	.4607	217,105			20,391		4,771			(81,415)		3,772		0001
Purchased Call/S&P 500 INDEX/SPXC00PSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023	1	1,965,000	4626.02	236,979			23,763		5,685			(88,624)		4,424		0001
Purchased Call/S&P 500 INDEX/SPXC00QSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023	1	2,726,000	4606.11	336,661			34,827		10,026			(126,075)		6,220		0001
Purchased Call/S&P 500 INDEX/SPXC00QST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023	1	2,128,000	4572.59	263,659			27,313		10,543			(98,872)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXC00QSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023	1	2,521,000	4579.52	311,344			33,404		12,182			(116,275)		5,864		0001
Purchased Call/S&P 500 INDEX/SPXC00QSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/19/2023	1	2,184,000	4575.36	270,598			29,364		11,226			(100,920)		5,112		0001
Purchased Call/S&P 500 INDEX/SPXC00RSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2023	1	1,820,000	4528.28	226,590			24,900		14,125			(84,738)		4,287		0001
Purchased Call/S&P 500 INDEX/SPXC00QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/22/2023	1	1,506,000	4666.97	180,118			20,288		3,854			(67,359)		3,591		0001
Purchased Call/S&P 500 INDEX/SPXC00QSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	1	1,505,000	4584.02	199,262			22,537		7,773			(74,621)		3,588		0001
Purchased Call/S&P 500 INDEX/SPXC00USY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024	1	1,558,000	5509.08	59,048			7,787		60			(22,082)		4,016		0001
Purchased Call/S&P 500 INDEX/SPXC00USZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024	1	2,715,000	5720.14	72,219			9,523		64			(27,008)		6,998		0001
Purchased Call/S&P 500 INDEX/SPXC00VSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024	1	1,556,000	5424.07	68,308			9,477		76			(25,545)		4,113		0001
Purchased Call/S&P 500 INDEX/SPXC00WSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/09/2024	1	1,527,823	.5307	83,553			11,525		111			(31,376)		4,018		0001
Purchased Call/S&P 500 INDEX/SPXC00WST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/11/2024	1	1,494,780	.5513	59,468			8,344		56			(22,270)		3,970		0001
Purchased Call/S&P 500 INDEX/SPXC00WSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	1	1,901,000	4611.04	231,732			32,967		12,038			(86,780)		5,074		0001
Purchased Call/S&P 500 INDEX/SPXC00XS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/11/2024	1	1,529,858	.6071	23,056			3,253		21			(8,646)		4,063		0001
Purchased Call/S&P 500 INDEX/SPXC00XSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/18/2024	1	1,512,000	5323.18	67,435			10,097		110			(25,219)		4,150		0001
Purchased Call/S&P 500 INDEX/SPXC00XSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	1	1,912,596	.4699	197,855			28,226		6,135			(74,606)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXC00XSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	1	1,525,944	.5481	52,069			7,428		62			(19,634)		4,073		0001
Purchased Call/S&P 500 INDEX/SPXC00YSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/19/2024	1	1,452,000	5265.71	65,485			9,895		137			(24,490)		4,004		0001
Purchased Call/S&P 500 INDEX/SPXC00ZS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2024	1	2,529,000	5292.04	88,768			13,900		242			(33,106)		7,098		0001
Purchased Call/S&P 500 INDEX/SPXC170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	1,760,000	3839.42	308,000			166,498		334,057			(115,026)		9,143		0001
Purchased Call/S&P 500 INDEX/SPXC170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	2,066,000	3903.79	342,749			185,499		366,500			(127,829)		10,746		0001
Purchased Call/S&P 500 INDEX/SPXC171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	1	1,534,000	3759.98	268,297			148,318		326,435			(100,198)		8,069		0001
Purchased Call/S&P 500 INDEX/SPXC171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/06/2024	1	1,829,581	.4465	154,975			85,577		153,858			(57,957)		9,612		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	2,227,978	3792	413,658			230,826		461,609			(154,909)		11,734		0001
Purchased Call/S&P 500 INDEX/SPXC172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	2,571,000	3933.04	440,155			246,946		436,926			(163,932)		13,624		0001
Purchased Call/S&P 500 INDEX/SPXC172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	1,908,000	4893.34	119,250			66,904		59,509			(44,414)		10,111		0001
Purchased Call/S&P 500 INDEX/SPXC173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	1	1,745,675	3970	279,481			157,784		286,868			(104,518)		9,273		0001
Purchased Call/S&P 500 INDEX/SPXC173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/08/2024	1	1,562,914	4485	150,828			84,514		124,693			(56,952)		8,232		0001
Purchased Call/S&P 500 INDEX/SPXC173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	3,034,000	3907.84	521,848			297,790		536,439			(194,358)		16,215		0001
Purchased Call/S&P 500 INDEX/SPXC173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	2,273,563	3955	394,556			227,482		382,979			(147,553)		12,180		0001
Purchased Call/S&P 500 INDEX/SPXC174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	1	1,988,365	3949	340,687			198,890		339,962			(127,408)		10,741		0001
Purchased Call/S&P 500 INDEX/SPXC176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	1	1,726,525	3988	220,678			133,994		284,949			(83,097)		9,478		0001
Purchased Call/S&P 500 INDEX/SPXC176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/18/2024	1	1,788,255	4761	89,658			54,682		90,807			(33,530)		9,873		0001
Purchased Call/S&P 500 INDEX/SPXC176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	1	1,524,596	4898	61,234			37,181		54,607			(23,058)		8,370		0001
Purchased Call/S&P 500 INDEX/SPXC176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	1	1,476,758	5036	47,752			28,995		36,190			(17,981)		8,107		0001
Purchased Call/S&P 500 INDEX/SPXC177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	1	1,520,884	3831	254,620			155,990		309,419			(95,221)		8,415		0001
Purchased Call/S&P 500 INDEX/SPXC177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	2,192,070	3807	365,299			228,564		461,717			(136,799)		12,224		0001
Purchased Call/S&P 500 INDEX/SPXC177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	2,796,000	3796.88	463,018			291,530		590,174			(172,212)		15,694		0001
Purchased Call/S&P 500 INDEX/SPXC177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/03/2025	1	2,605,233	3800		447,373		284,635		550,253			(162,905)		14,639		0001
Purchased Call/S&P 500 INDEX/SPXC178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/03/2025	1	1,658,150	4963		62,101		39,565		55,300			(22,559)		9,317		0001
Purchased Call/S&P 500 INDEX/SPXC178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	2,518,000	3951.1		385,002		249,803		442,470			(136,377)		14,347		0001
Purchased Call/S&P 500 INDEX/SPXC178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025	1	1,738,199	3901		282,571		182,771		326,137			(99,914)		9,841		0001
Purchased Call/S&P 500 INDEX/SPXC178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	1	1,503,460	3994		206,294		134,318		254,558			(72,062)		8,576		0001
Purchased Call/S&P 500 INDEX/SPXC178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/24/2025	1	1,849,391	4021		259,133		172,397		302,893			(86,854)		10,626		0001
Purchased Call/S&P 500 INDEX/SPXC179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	1	2,110,381	4106		273,612		190,927		315,789			(82,833)		12,461		0001
Purchased Call/S&P 500 INDEX/SPXC17A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	1,542,154	3996		225,162		158,079		267,816			(67,641)		9,115		0001
Purchased Call/S&P 500 INDEX/SPXC17A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	1	1,764,222	3956		270,305		191,327		320,921			(79,132)		10,498		0001
Purchased Call/S&P 500 INDEX/SPXC17A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	02/28/2025	1	1,535,952	3957		221,220		158,983		280,189			(62,812)		9,140		0001
Purchased Call/S&P 500 INDEX/SPXC17A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	2,372,086	4011		322,296		232,498		408,236			(90,632)		14,211		0001
Purchased Call/S&P 500 INDEX/SPXC17B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	2,383,000	3859.85		362,931		266,348		489,933			(97,541)		14,439		0001
Purchased Call/S&P 500 INDEX/SPXC17B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	1	1,725,598	3935		257,750		191,715		328,625			(66,208)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXC17B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	1	1,629,315	3965		241,822		180,702		301,707			(61,284)		9,955		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025	1	1,624,419	4102		233,006		179,335		257,280			(54,336)		10,051		0001
Purchased Call/S&P 500 INDEX/SPXC17C9O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025	1	2,031,688	5192		54,907		42,260		53,426			(12,804)		12,571		0001
Purchased Call/S&P 500 INDEX/SPXC17C9S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/23/2025	1	1,853,000	4062.84		277,209		216,748		305,619			(61,266)		11,588		0001
Purchased Call/S&P 500 INDEX/SPXC17ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	10/17/2023	1	4,180,000	4600		26,790		2,896		230			(23,794)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXC17ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	11/10/2023	1	4,180,000	4650		29,010		6,747		2,310			(22,252)		7,005		0001
Purchased Call/S&P 500 INDEX/SPXC17ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025	1	1,740,653	4131		248,575		206,002		275,406			(43,646)		11,168		0001
Purchased Call/S&P 500 INDEX/SPXC17ESW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/02/2025	1	1,392,000	4194.58		206,016		172,861		200,307			(33,819)		9,005		0001
Purchased Call/S&P 500 INDEX/SPXC17ESX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	1	1,748,000	4258.82		242,273		203,336		235,029			(39,717)		11,317		0001
Purchased Call/S&P 500 INDEX/SPXC17FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/09/2025	1	1,705,000	4245.12		245,520		208,371		233,142			(37,953)		11,093		0001
Purchased Call/S&P 500 INDEX/SPXC17FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/10/2025	1	1,810,000	4258.02		257,563		218,646		244,363			(39,760)		11,785		0001
Purchased Call/S&P 500 INDEX/SPXC17FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/06/2025	1	2,222,217	4282		315,267		267,737		292,627			(47,834)		14,423		0001
Purchased Call/S&P 500 INDEX/SPXC17FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	06/13/2025	1	2,586,948	4355		381,063		326,851		310,057			(55,931)		16,885		0001
Purchased Call/S&P 500 INDEX/SPXC17FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2025	1	2,212,000	4387.54		310,565		267,052		253,055			(44,911)		14,496		0001
Purchased Call/S&P 500 INDEX/SPXC17FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	1	1,530,000	5622.23		29,988		25,781		16,685			(4,343)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXC17FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/13/2025	1	1,540,824	5368		49,424		42,510		31,491			(6,963)		10,057		0001
Purchased Call/S&P 500 INDEX/SPXC17GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2023	07/03/2025	1	2,082,530	4450		277,206		245,427		223,727			(32,747)		13,810		0001
Purchased Call/S&P 500 INDEX/SPXC17GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2023	07/31/2025	1	1,431,000	4563.72		205,205		188,316		134,083			(17,124)		9,694		0001
Purchased Call/S&P 500 INDEX/SPXC17GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	07/25/2025	1	1,559,135	5681		38,913		35,782		17,347			(3,175)		10,515		0001
Purchased Call/S&P 500 INDEX/SPXC17GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	07/25/2025	1	2,043,500	5758		43,734		40,216		18,939			(3,569)		13,781		0001
Purchased Call/S&P 500 INDEX/SPXC17GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2025	1	3,183,000	4453.4		462,808		428,526		351,043			(35,989)		21,659		0001
Purchased Call/S&P 500 INDEX/SPXC17GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/01/2025	1	1,770,906	4552		237,029		219,654		170,033			(17,655)		12,006		0001
Purchased Call/S&P 500 INDEX/SPXC17GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/11/2025	1	1,551,000	4428.34		228,617		213,837		177,603			(15,637)		10,593		0001
Purchased Call/S&P 500 INDEX/SPXC17HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	1	2,784,000	4423.87		413,424		386,770		320,889			(28,201)		19,042		0001
Purchased Call/S&P 500 INDEX/SPXC17HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/08/2025	1	1,715,837	4459		248,947		233,108		189,266			(16,139)		11,693		0001
Purchased Call/S&P 500 INDEX/SPXC17HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2023	08/14/2025	1	1,450,180	4471		201,442		188,990		157,937			(12,694)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXC17I1S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/22/2025	1	1,775,530	4373		272,765		258,902		221,936			(14,199)		12,224		0001
Purchased Call/S&P 500 INDEX/SPXC17I1SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2023	08/29/2025	1	2,018,000	5715.71		40,360		38,911		24,537			(1,661)		13,963		0001
Purchased Call/S&P 500 INDEX/SPXC17I1ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2025	1	1,992,000	4412.92		294,218		286,550		239,191			(8,831)		13,901		0001
Purchased Call/S&P 500 INDEX/SPXC17JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/05/2025	1	1,761,739	4438		256,485		250,446		204,844			(6,377)		12,251		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/11/2025	1	1,489,837	4463		211,617		206,675		168,540			(5,218)		10,404		0001
Purchased Call/S&P 500 INDEX/SPXC17JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/15/2025	1	1,583,384	4461		217,979		214,972		180,184			(3,298)		11,088		0001
Purchased Call/S&P 500 INDEX/SPXC17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/24/2025	1	2,158,000	4257.42		331,037		328,767		317,860			(3,613)		15,207		0001
Purchased Call/S&P 500 INDEX/SPXC17JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/30/2025	1	2,719,000	4232.31		418,454		418,454		415,284			(572)		19,239		0001
Purchased Call/S&P 500 INDEX/SPXD002$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/01/2024	1	1,583,467	5038		100,354		17,096		777			(37,841)		4,615		0001
Purchased Call/S&P 500 INDEX/SPXD003$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/07/2024	1	1,942,314	5432		75,560		13,426		170			(28,335)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXD005$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2024	1	1,524,000	5181.52		76,048		14,311		450			(28,440)		4,685		0001
Purchased Call/S&P 500 INDEX/SPXD007$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/22/2024	1	2,039,892	5012		96,463		19,107		1,949			(36,124)		6,429		0001
Purchased Call/S&P 500 INDEX/SPXD007$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/21/2024	1	1,404,374	5267		43,460		8,560		285			(16,298)		4,410		0001
Purchased Call/S&P 500 INDEX/SPXD008$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2024	1	2,134,000	4322.76		282,968		58,304		95,757			(105,822)		6,863		0001
Purchased Call/S&P 500 INDEX/SPXD009$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	1	2,031,598	4361		260,819		54,682		81,751			(97,673)		6,577		0001
Purchased Call/S&P 500 INDEX/SPXD00JSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024	1	2,215,000	4456.41		311,429		82,022		78,112			(115,989)		8,053		0001
Purchased Call/S&P 500 INDEX/SPXD00RS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/07/2024	1	1,693,581	5325		37,452		11,282		1,239			(14,025)		6,574		0001
Purchased Call/S&P 500 INDEX/SPXD00WSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	1	1,651,149	5385		35,366		11,805		1,359			(13,226)		6,750		0001
Purchased Call/S&P 500 INDEX/SPXE002$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/21/2024	1	1,984,911	3770		307,515		112,599		370,380			(116,116)		8,456		0001
Purchased Call/S&P 500 INDEX/SPXE002$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/27/2024	1	1,622,764	3846		229,072		85,075		272,522			(85,784)		6,991		0001
Purchased Call/S&P 500 INDEX/SPXE002$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	1	1,571,416	4607		86,578		32,229		60,399			(32,378)		6,783		0001
Purchased Call/S&P 500 INDEX/SPXE002$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	1	2,019,053	3753		308,391		115,434		386,291			(115,488)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXE002$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	1	1,536,927	4946		48,188		18,037		16,542			(18,046)		6,634		0001
Purchased Call/S&P 500 INDEX/SPXE003$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2022	06/28/2024	1	1,486,760	3736		235,502		88,517		291,236			(88,924)		6,417		0001
Purchased Call/S&P 500 INDEX/SPXE005$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/15/2024	1	1,507,000	3754.61		243,833		96,594		287,668			(91,062)		6,705		0001
Purchased Call/S&P 500 INDEX/SPXE008$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	1	2,419,291	3898		397,432		163,231		386,972			(148,629)		10,967		0001
Purchased Call/S&P 500 INDEX/SPXE009$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	07/31/2024	1	1,518,766	4731		119,235		49,928		44,532			(44,713)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXE009$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/01/2024	1	1,637,050	4887		103,393		43,377		27,718			(38,719)		7,495		0001
Purchased Call/S&P 500 INDEX/SPXE009$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2022	08/02/2024	1	1,422,000	4090.08		218,135		92,068		168,905			(81,688)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXE009$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/05/2024	1	2,199,000	4027.47		360,416		153,189		286,636			(134,601)		10,133		0001
Purchased Call/S&P 500 INDEX/SPXE00A$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024	1	1,600,030	4150		245,789		104,316		173,859			(92,808)		7,337		0001
Purchased Call/S&P 500 INDEX/SPXE00A$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024	1	2,057,533	5325		73,370		31,139		6,021			(27,704)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXE00A$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/14/2024	1	1,892,000	4251.47		279,827		122,064		171,944			(104,219)		8,844		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00BSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/15/2024	1	1,702,000	4236.12	260,746			114,099		158,791			(97,379)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXE00BSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/09/2024	1	1,519,042	5069	91,213			39,488		13,004			(34,346)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXE00BSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/14/2024	1	1,690,917	5200	82,876			36,201		8,247			(30,993)		7,904		0001
Purchased Call/S&P 500 INDEX/SPXE00BSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/14/2024	1	1,561,118	5306	67,106			29,313		5,383			(25,096)		7,297		0001
Purchased Call/S&P 500 INDEX/SPXE00BSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/13/2024	1	1,555,240	5463	52,528			22,904		2,919			(19,671)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXE00LSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024	1	2,284,000	3535.06	392,620			197,388		617,043			(146,428)		11,451		0001
Purchased Call/S&P 500 INDEX/SPXE000SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/15/2024	1	2,150,000	3538.28	380,120			198,414		584,448			(141,766)		10,983		0001
Purchased Call/S&P 500 INDEX/SPXE00PS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2024	1	1,423,000	4276.04	116,686			60,984		165,573			(43,459)		7,279		0001
Purchased Call/S&P 500 INDEX/SPXE000SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2024	1	1,436,000	4456.39	121,916			64,888		119,957			(45,407)		7,412		0001
Purchased Call/S&P 500 INDEX/SPXE00XSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2024	1	2,136,000	3906.45	348,168			208,710		388,975			(129,672)		11,699		0001
Purchased Call/S&P 500 INDEX/SPXF002SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,611,000	4750.92	91,505			59,327		87,774			(32,457)		9,170		0001
Purchased Call/S&P 500 INDEX/SPXF002SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,919,000	4950.87	79,063			51,261		66,797			(28,044)		10,923		0001
Purchased Call/S&P 500 INDEX/SPXF00K$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	1	1,563,000	5195.96	43,451			35,643		47,096			(7,943)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXF00RSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/20/2023	10/17/2023	1	8,810,000	3800	60,900			8,328		4,602			(52,200)		9,507		0001
Purchased Call/S&P 500 INDEX/SPXF00V$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	1	1,516,000	4488.87	210,876			189,470		156,282			(21,636)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXF00V$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/11/2025	1	1,567,586	4488	218,491			196,129		161,635			(22,603)		10,460		0001
Purchased Call/S&P 500 INDEX/SPXF00XSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	2,966,000	4531.83	433,926			397,567		288,546			(37,939)		20,062		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,155,000	4495.17	324,328			297,189		221,144			(28,318)		14,588		0001
Purchased Call/S&P 500 INDEX/SPXF134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	1	2,098,000	4361.48	236,025			2,922		5,582			(88,026)		1,736		0001
Purchased Call/S&P 500 INDEX/SPXF134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	1	1,969,000	4820.52	110,461			1,669		5			(41,309)		1,785		0001
Purchased Call/S&P 500 INDEX/SPXF134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	1	2,103,000	5010.21	86,223			1,303		3			(32,245)		1,907		0001
Purchased Call/S&P 500 INDEX/SPXF1358	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/12/2023	1	1,642,227	4300	191,482			2,897		15,924			(71,707)		1,489		0001
Purchased Call/S&P 500 INDEX/SPXF135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023	1	1,851,000	4390.33	205,831			3,407		5,508			(77,081)		1,747		0001
Purchased Call/S&P 500 INDEX/SPXF138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/26/2023	1	3,181,274	4543	356,460			12,258		1,677			(133,489)		4,245		0001
Purchased Call/S&P 500 INDEX/SPXF13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023	1	3,342,000	4634.15	385,667			23,310		2,271			(143,835)		5,867		0001
Purchased Call/S&P 500 INDEX/SPXF13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/10/2023	1	1,499,512	5550	49,179			2,728		7			(18,570)		2,513		0001
Purchased Call/S&P 500 INDEX/SPXF13F$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023	1	3,736,000	4551.43	454,671			35,648		12,467			(169,802)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXF13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	1	1,521,000	5270.77	68,445			5,641		32			(25,597)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXF13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	1	1,447,000	5466.24	47,172			3,888		19			(17,641)		2,958		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/01/2021	12/01/2023	1	2,651,000	4463.85	327,399			27,433		23,511			(122,438)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXF13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/01/2021	11/30/2023	1	1,438,104	4584	167,737			13,844		3,960			(62,815)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXF13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/01/2021	11/29/2023	1	1,429,391	4675	148,480			12,067		1,266			(55,680)		2,898		0001
Purchased Call/S&P 500 INDEX/SPXF13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/01/2021	11/29/2023	1	1,536,116	5278	71,035			5,773		30			(26,638)		3,114		0001
Purchased Call/S&P 500 INDEX/SPXF13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/03/2021	12/05/2023	1	2,599,000	4479.43	337,870			30,167		21,492			(126,009)		5,526		0001
Purchased Call/S&P 500 INDEX/SPXF13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/03/2021	12/05/2023	1	1,522,000	5333.56	67,120			5,993		33			(25,033)		3,236		0001
Purchased Call/S&P 500 INDEX/SPXF13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/07/2021	12/07/2023	1	1,778,000	5412.73	78,588			7,233		33			(29,390)		3,837		0001
Purchased Call/S&P 500 INDEX/SPXF13ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/07/2021	12/07/2023	1	2,115,000	5584.73	70,853			6,521		26			(26,497)		4,564		0001
Purchased Call/S&P 500 INDEX/SPXF13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/08/2021	12/08/2023	1	1,602,000	4667.83	184,070			17,193		2,595			(68,837)		3,483		0001
Purchased Call/S&P 500 INDEX/SPXF13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/10/2021	12/08/2023	1	3,017,000	4652.65	364,454			34,230		5,629			(136,670)		6,559		0001
Purchased Call/S&P 500 INDEX/SPXF13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/10/2021	12/06/2023	1	1,933,638	4537	265,255			24,248		9,982			(99,745)		4,142		0001
Purchased Call/S&P 500 INDEX/SPXF13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/13/2021	12/01/2023	1	1,437,642	5103	101,155			8,618		72			(38,461)		2,963		0001
Purchased Call/S&P 500 INDEX/SPXF13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/13/2021	12/12/2023	1	1,634,462	5321	82,215			8,142		57			(30,788)		3,655		0001
Purchased Call/S&P 500 INDEX/SPXF13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/13/2021	12/12/2023	1	1,749,898	5604	56,420			5,588		34			(21,128)		3,913		0001
Purchased Call/S&P 500 INDEX/SPXF13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/21/2021	12/21/2023	1	2,796,000	5536.77	97,021			10,795		60			(36,283)		6,626		0001
Purchased Call/S&P 500 INDEX/SPXF13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/23/2021	12/26/2023	1	1,735,000	4711.14	203,863			24,050		3,195			(75,927)		4,235		0001
Purchased Call/S&P 500 INDEX/SPXF13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/06/2022	01/04/2024	1	2,254,124	4780	239,607			31,440		2,991			(89,853)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXF13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/07/2022	01/09/2024	1	2,567,000	4634.47	314,971			43,265		12,324			(117,469)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXF13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/12/2022	01/11/2024	1	1,904,431	4624	244,079			34,245		10,484			(91,404)		5,058		0001
Purchased Call/S&P 500 INDEX/SPXF13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/20/2022	01/19/2024	1	1,911,800	4533	238,829			36,236		23,055			(89,438)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXF13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/21/2022	01/23/2024	1	4,640,000	4332.41	603,664			94,530		161,091			(225,137)		13,022		0001
Purchased Call/S&P 500 INDEX/SPXF13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/27/2022	01/26/2024	1	1,688,870	4318	214,215			34,570		64,925			(80,220)		4,801		0001
Purchased Call/S&P 500 INDEX/SPXF13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/28/2022	01/30/2024	1	3,772,000	4399.5	485,834			80,750		104,620			(181,192)		10,904		0001
Purchased Call/S&P 500 INDEX/SPXF13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/03/2022	01/31/2024	1	2,708,971	4446	354,649			59,844		60,022			(133,176)		7,863		0001
Purchased Call/S&P 500 INDEX/SPXF13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/04/2022	02/05/2024	1	2,012,000	4475.78	253,311			44,251		40,907			(94,602)		5,957		0001
Purchased Call/S&P 500 INDEX/SPXF13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/04/2022	02/06/2024	1	2,247,000	4500.53	275,482			48,436		40,872			(102,741)		6,679		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/15/2022	02/14/2024	1	1,766,111	5363	65,703			12,291		279			(24,605)		5,410		0001
Purchased Call/S&P 500 INDEX/SPXG0075C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/02/2025	1	1,633,834	5561		45,606		44,527		29,430			(1,139)		11,337		0001
Purchased Call/S&P 500 INDEX/SPXG0075N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/12/2025	1	1,426,000	5528.46		42,780		41,840		28,711			(996)		9,965		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG009$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/19/2025	1	1,514,000	5436.72		47,237		46,653		38,070			(647)		10,632		0001
Purchased Call/S&P 500 INDEX/SPXG009$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/19/2025	1	1,576,000	5083.42		83,528		82,837		78,305			(1,031)		11,067		0001
Purchased Call/S&P 500 INDEX/SPXG009$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/19/2025	1	1,500,000	5351.88		48,450		48,049		45,354			(598)		10,534		0001
Purchased Call/S&P 500 INDEX/SPXG00A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/19/2025	1	1,563,365	5241		65,739		65,195		57,155			(812)		10,979		0001
Purchased Call/S&P 500 INDEX/SPXG00B$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2023	09/26/2025	1	2,166,000	5184.98		96,604		96,338		92,723			(397)		15,284		0001
Purchased Call/S&P 500 INDEX/SPXG00B$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2023	09/26/2025	1	1,513,088	5291		51,793		51,651		52,928			(213)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXG00B$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/26/2025	1	1,862,000	5116.64		93,286		93,286		89,942			(256)		13,139		0001
Purchased Call/S&P 500 INDEX/SPXG00B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/26/2025	1	2,991,000	5323.03		102,890		102,890		99,878			(282)		21,106		0001
Purchased Call/S&P 500 INDEX/SPXG130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/17/2022	02/16/2024	1	1,593,684	4378	199,924			38,107		54,286			(74,868)		4,917		0001
Purchased Call/S&P 500 INDEX/SPXG130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/18/2022	02/21/2024	1	1,578,000	4328.87	202,457			39,768		66,598			(75,404)		4,956		0001
Purchased Call/S&P 500 INDEX/SPXG131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/22/2022	02/16/2024	1	1,686,500	4473	165,149			31,566		38,877			(62,273)		5,204		0001
Purchased Call/S&P 500 INDEX/SPXG131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/23/2022	02/22/2024	1	1,566,849	4324	182,890			36,226		68,160			(68,490)		4,938		0001
Purchased Call/S&P 500 INDEX/SPXG132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2022	02/28/2024	1	2,059,993	4319	250,187			51,620		92,860			(93,691)		6,625		0001
Purchased Call/S&P 500 INDEX/SPXG133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/09/2022	03/08/2024	1	2,649,233	4167	401,487			87,687		197,220			(150,145)		8,770		0001
Purchased Call/S&P 500 INDEX/SPXG133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/09/2022	03/04/2024	1	1,876,714	4346	227,102			48,620		79,753			(85,398)		6,135		0001
Purchased Call/S&P 500 INDEX/SPXG136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/23/2022	03/21/2024	1	2,105,392	4442	283,770			67,137		69,244			(106,268)		7,247		0001
Purchased Call/S&P 500 INDEX/SPXG136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/23/2022	03/21/2024	1	1,740,035	5148	101,061			23,910		1,455			(37,846)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXG137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2022	03/25/2024	1	1,579,016	4524	213,958			51,869		38,617			(80,234)		5,498		0001
Purchased Call/S&P 500 INDEX/SPXG137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2022	03/26/2024	1	1,516,232	5123	102,843			25,039		1,615			(38,513)		5,294		0001
Purchased Call/S&P 500 INDEX/SPXG139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/01/2022	04/01/2024	1	1,579,000	4463.13	227,376			57,235		50,535			(84,916)		5,606		0001
Purchased Call/S&P 500 INDEX/SPXG139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/01/2022	04/01/2024	1	2,374,000	4509.04	327,375			82,407		64,153			(122,262)		8,428		0001
Purchased Call/S&P 500 INDEX/SPXG139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/01/2022	04/02/2024	1	2,258,000	4510.86	311,152			78,643		61,150			(116,045)		8,038		0001
Purchased Call/S&P 500 INDEX/SPXG139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/01/2022	04/03/2024	1	1,846,000	4496.76	258,255			65,538		53,181			(96,185)		6,589		0001
Purchased Call/S&P 500 INDEX/SPXG13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/04/2022	04/04/2024	1	3,299,000	4534.06	458,891			117,083		82,880			(171,378)		11,807		0001
Purchased Call/S&P 500 INDEX/SPXG13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/04/2022	04/04/2024	1	1,680,000	5566.99	64,008			16,331		283			(23,904)		6,012		0001
Purchased Call/S&P 500 INDEX/SPXG13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2022	04/05/2024	1	1,639,000	4461.43	229,952			59,067		55,187			(85,996)		5,881		0001
Purchased Call/S&P 500 INDEX/SPXG13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/07/2022	04/05/2024	1	2,426,000	4456.56	345,462			89,105		82,714			(129,371)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXG13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/07/2022	04/05/2024	1	2,389,710	4492	324,243			83,632		72,047			(121,424)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXG13B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/08/2022	04/08/2024	1	2,624,000	4411.53	384,154			100,398		104,806			(143,466)		9,491		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/08/2022	04/08/2024	1	2,493,000	4450.58	351,762			91,932		87,708			(131,370)		9,017		0001
Purchased Call/S&P 500 INDEX/SPXG13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/08/2022	04/09/2024	1	2,483,000	4450.58	350,848			92,049		88,002			(130,849)		9,004		0001
Purchased Call/S&P 500 INDEX/SPXG13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/11/2022	04/11/2024	1	1,463,000	4321.19	220,474			58,370		78,858			(82,338)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXG13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/11/2022	04/11/2024	1	1,845,000	4378.55	263,651			69,800		84,754			(98,463)		6,725		0001
Purchased Call/S&P 500 INDEX/SPXG13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/11/2022	04/04/2024	1	1,529,253	.5896	28,264			7,281		98			(10,658)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXG13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/13/2022	04/12/2024	1	1,544,844	.5060	100,812			26,865		2,910			(37,701)		5,646		0001
Purchased Call/S&P 500 INDEX/SPXG13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/13/2022	04/11/2024	1	1,568,806	.5216	82,169			21,814		1,290			(30,771)		5,719		0001
Purchased Call/S&P 500 INDEX/SPXG13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/18/2022	04/18/2024	1	1,335,000	5085.14	80,901			22,195		2,468			(30,213)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXG13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/21/2022	04/19/2024	1	2,674,000	4347.97	386,660			107,198		139,139			(144,799)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXG13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/21/2022	04/19/2024	1	1,543,546	.5189	84,192			23,342		1,670			(31,529)		5,741		0001
Purchased Call/S&P 500 INDEX/SPXG13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/25/2022	04/25/2024	1	2,002,000	4250.15	298,498			84,759		138,775			(111,477)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXG13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/25/2022	04/19/2024	1	1,800,802	.4446	196,696			54,683		69,570			(74,066)		6,698		0001
Purchased Call/S&P 500 INDEX/SPXG13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/09/2022	05/09/2024	1	1,402,000	3929.77	217,731			66,006		193,094			(81,314)		5,467		0001
Purchased Call/S&P 500 INDEX/SPXG13IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2022	05/10/2024	1	2,094,000	3867.2	324,779			99,450		320,108			(121,625)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXG13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2022	05/10/2024	1	1,905,289	.3947	252,058			77,182		257,374			(94,392)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXG13IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2022	05/09/2024	1	2,252,688	.4059	258,464			78,896		248,956			(96,924)		8,784		0001
Purchased Call/S&P 500 INDEX/SPXG13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/17/2022	05/16/2024	1	1,710,494	.5116	61,900			19,386		4,616			(23,149)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXG13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/18/2022	05/17/2024	1	1,754,519	.4046	219,506			69,048		199,197			(82,089)		6,964		0001
Purchased Call/S&P 500 INDEX/SPXG13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/19/2022	05/17/2024	1	2,296,000	3845.01	350,599			110,741		366,581			(131,294)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXG13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/19/2022	05/17/2024	1	1,829,125	.4113	202,657			64,012		183,823			(75,892)		7,260		0001
Purchased Call/S&P 500 INDEX/SPXG13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/20/2022	05/20/2024	1	2,122,000	3851.81	322,968			103,066		336,290			(120,616)		8,477		0001
Purchased Call/S&P 500 INDEX/SPXG13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/24/2022	05/23/2024	1	2,099,363	.5073	60,289			19,461		7,787			(22,546)		8,440		0001
Purchased Call/S&P 500 INDEX/SPXG13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/25/2022	05/24/2024	1	2,278,025	.3914	332,138			107,671		331,608			(124,210)		9,178		0001
Purchased Call/S&P 500 INDEX/SPXG13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/27/2022	05/24/2024	1	1,863,000	4096.28	273,302			89,211		193,538			(102,488)		7,506		0001
Purchased Call/S&P 500 INDEX/SPXG13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/27/2022	05/28/2024	1	2,751,000	4097.95	403,297			133,138		285,853			(150,410)		11,177		0001
Purchased Call/S&P 500 INDEX/SPXG13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2022	05/31/2024	1	2,102,000	4083.39	307,312			102,437		226,850			(114,769)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXG13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2022	05/24/2024	1	1,499,234	.4871	91,887			30,035		15,327			(34,648)		6,040		0001
Purchased Call/S&P 500 INDEX/SPXG13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2022	05/17/2024	1	1,994,235	.5288	61,800			19,793		2,323			(23,530)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXG13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2022	05/31/2024	1	1,505,000	4078.67	216,269			72,189		164,934			(80,878)		6,153		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	1	1,675,013	.3972	273,823			89,629		221,239			(103,394)		6,749		0001
Purchased Call/S&P 500 INDEX/SPXG13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	1	1,809,000	4052.19	272,074			92,930		208,305			(101,609)		7,486		0001
Purchased Call/S&P 500 INDEX/SPXG13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/31/2024	1	2,693,352	.4128	378,179			127,106		268,148			(142,404)		11,011		0001
Purchased Call/S&P 500 INDEX/SPXG13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	1	1,672,000	4125.73	243,945			83,657		169,142			(91,104)		6,933		0001
Purchased Call/S&P 500 INDEX/SPXG130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	2,385,035	.4130	323,986			111,719		241,146			(121,328)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXG130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	1,459,072	.4997	65,125			22,457		9,074			(24,388)		6,050		0001
Purchased Call/S&P 500 INDEX/SPXG130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	1	1,687,893	.5274	48,511			16,728		2,810			(18,167)		6,999		0001
Purchased Call/S&P 500 INDEX/SPXG13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	1	1,601,000	3694.51	257,281			90,348		327,836			(96,084)		6,717		0001
Purchased Call/S&P 500 INDEX/SPXG13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	1	1,319,000	3695.88	210,117			74,074		270,511			(78,470)		5,545		0001
Purchased Call/S&P 500 INDEX/SPXG13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/07/2024	1	1,661,600	.3863	186,652			65,081		265,511			(70,576)		6,889		0001
Purchased Call/S&P 500 INDEX/SPXG13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/13/2024	1	1,559,611	.4778	48,116			17,037		29,261			(18,044)		6,543		0001
Purchased Call/S&P 500 INDEX/SPXG130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	1	1,627,000	3603.18	261,459			93,635		374,919			(97,645)		6,879		0001
Purchased Call/S&P 500 INDEX/SPXG13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	1	1,498,213	.3750	221,812			80,770		289,434			(83,065)		6,383		0001
Purchased Call/S&P 500 INDEX/SPXG13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/14/2024	1	1,484,304	.4390	122,952			44,071		98,946			(46,555)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXG13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024	1	1,716,226	.3823	248,595			94,931		302,641			(92,968)		7,502		0001
Purchased Call/S&P 500 INDEX/SPXG13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	06/07/2024	1	1,420,707	.3983	164,501			58,750		189,591			(63,973)		5,891		0001
Purchased Call/S&P 500 INDEX/SPXG13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024	1	1,812,061	.3818	286,381			109,812		320,766			(107,246)		7,921		0001
Purchased Call/S&P 500 INDEX/SPXG13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024	1	1,743,746	.4921	65,611			25,158		21,797			(24,570)		7,623		0001
Purchased Call/S&P 500 INDEX/SPXG13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024	1	2,996,000	3829.19	466,178			180,972		516,041			(173,624)		13,214		0001
Purchased Call/S&P 500 INDEX/SPXG13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024	1	1,545,000	5004.07	51,294			19,912		13,725			(19,104)		6,814		0001
Purchased Call/S&P 500 INDEX/SPXG13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024	1	1,481,129	.3744	228,593			89,490		288,285			(85,488)		6,555		0001
Purchased Call/S&P 500 INDEX/SPXG13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/05/2024	1	1,860,960	.3866	249,182			96,079		307,656			(94,090)		8,135		0001
Purchased Call/S&P 500 INDEX/SPXG13WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024	1	2,437,343	.3833	403,377			159,228		427,627			(152,102)		10,788		0001
Purchased Call/S&P 500 INDEX/SPXG13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024	1	1,509,633	.4669	91,999			36,316		51,299			(34,690)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXG13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/19/2024	1	1,852,222	.3856	311,258			125,362		313,236			(116,562)		8,298		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	07/26/2024	1	2,333,607	.3999	386,535			159,853		323,125			(145,550)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXH134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/16/2024	1	1,619,687	.5309	67,379			29,739		5,409			(25,232)		7,595		0001
Purchased Call/S&P 500 INDEX/SPXH135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2022	08/22/2024	1	1,664,482	.5008	87,587			39,276		20,148			(32,800)		7,877		0001
Purchased Call/S&P 500 INDEX/SPXH136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/23/2024	1	1,565,044	.4125	215,207			97,334		181,395			(81,037)		7,418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/27/2024	1	1,519,367	4638	119,261			54,299		64,686			(44,662)		7,245		0001
Purchased Call/S&P 500 INDEX/SPXH136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2022	08/29/2024	1	1,764,147	3987	264,412			121,113		257,638			(99,018)		8,438		0001
Purchased Call/S&P 500 INDEX/SPXH138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/30/2024	1	1,546,947	3923	247,046			114,443		249,367			(93,283)		7,410		0001
Purchased Call/S&P 500 INDEX/SPXH139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	08/30/2024	1	1,479,686	4656	129,590			60,451		63,385			(49,273)		7,088		0001
Purchased Call/S&P 500 INDEX/SPXH139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024	1	1,445,805	3907	231,276			110,555		241,196			(86,491)		7,069		0001
Purchased Call/S&P 500 INDEX/SPXH139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/18/2024	1	1,787,204	4849	89,095			43,201		48,371			(33,319)		8,800		0001
Purchased Call/S&P 500 INDEX/SPXH13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/20/2024	1	1,947,830	4469	123,498			60,639		142,237			(46,503)		9,618		0001
Purchased Call/S&P 500 INDEX/SPXH13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024	1	1,593,332	3732	230,397			115,039		344,210			(86,280)		7,945		0001
Purchased Call/S&P 500 INDEX/SPXH13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024	1	1,552,633	4284	120,416			60,125		166,076			(45,094)		7,742		0001
Purchased Call/S&P 500 INDEX/SPXH13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/08/2024	1	1,493,020	4292	122,571			62,887		163,937			(45,901)		7,557		0001
Purchased Call/S&P 500 INDEX/SPXH13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2024	1	1,584,617	4656	114,716			61,140		88,229			(42,901)		8,179		0001
Purchased Call/S&P 500 INDEX/SPXH131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/30/2024	1	1,480,548	4265	171,549			93,208		170,458			(64,243)		7,711		0001
Purchased Call/S&P 500 INDEX/SPXH13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/08/2024	1	2,227,580	3930	390,736			218,337		382,032			(147,132)		11,732		0001
Purchased Call/S&P 500 INDEX/SPXH13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024	1	1,965,343	4700	142,405			80,729		102,875			(53,329)		10,440		0001
Purchased Call/S&P 500 INDEX/SPXH130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/02/2024	1	2,286,000	4022.84	377,647			222,329		350,542			(141,037)		12,392		0001
Purchased Call/S&P 500 INDEX/SPXH13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	11/29/2024	1	1,818,134	4077	242,669			142,845		261,160			(91,503)		9,821		0001
Purchased Call/S&P 500 INDEX/SPXH13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024	1	1,590,000	4600.33	106,053			65,756		115,940			(39,445)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXH13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025	1	2,026,749	3829	320,976			202,815		415,207			(118,278)		11,389		0001
Purchased Call/S&P 500 INDEX/SPXH13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	1	1,802,000	3844.44	286,158			182,386		359,801			(104,377)		10,170		0001
Purchased Call/S&P 500 INDEX/SPXH13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2025	1	1,560,852	4349	150,530			96,149		173,897			(54,438)		8,818		0001
Purchased Call/S&P 500 INDEX/SPXH13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025	1	1,537,584	4549	117,492			75,995		123,580			(41,544)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXH13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025	1	1,452,155	4905	63,782			41,255		56,325			(22,553)		8,222		0001
Purchased Call/S&P 500 INDEX/SPXH13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025	1	1,482,000	4761.46	80,176			52,791		80,624			(27,420)		8,506		0001
Purchased Call/S&P 500 INDEX/SPXH13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	1	1,861,588	4668	118,934			78,254		123,645			(40,731)		10,674		0001
Purchased Call/S&P 500 INDEX/SPXH13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025	1	1,770,433	4877	81,110			53,176		74,982			(27,969)		10,098		0001
Purchased Call/S&P 500 INDEX/SPXH13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/17/2025	1	1,418,963	3922	225,578			148,094		262,346			(77,581)		8,094		0001
Purchased Call/S&P 500 INDEX/SPXH13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025	1	1,583,246	4011	225,955			148,981		262,482			(77,072)		9,087		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025	1	2,231,000	4019.68	323,272			215,515		363,174			(108,492)		12,885		0001
Purchased Call/S&P 500 INDEX/SPXI132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025	1	2,488,000	4041.37	380,166			260,745		399,276			(120,326)		14,574		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025	1	2,509,000	3805.6		395,669		286,575		546,930			(110,118)		15,103		0001
Purchased Call/S&P 500 INDEX/SPXI13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025	1	1,647,076	4618		93,782		69,463		136,153			(24,571)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXI13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	1	1,541,753	4057		212,801		167,201		258,954			(45,767)		9,659		0001
Purchased Call/S&P 500 INDEX/SPXI13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	1	2,091,000	4120.72		306,959		251,799		329,150			(56,115)		13,393		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2023	06/27/2025	1	1,853,507	4361		253,712		221,301		225,435			(32,670)		12,233		0001
Purchased Call/S&P 500 INDEX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	1	2,812,000	4417		399,304		350,970		314,784			(50,186)		18,618		0001
Purchased Call/S&P 500 INDEX/SPXJ130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	1	1,636,000	5583		37,301		32,792		23,992			(4,682)		10,840		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	1	4,154,000	4487.35		597,761		542,002		429,839			(57,900)		27,972		0001
Purchased Call/S&P 500 INDEX/SPXJ13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/08/2025	1	1,537,955	4480		216,238		202,480		165,605			(14,018)		10,481		0001
Purchased Call/S&P 500 INDEX/SPXJ13B3K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	1	2,557,000	4317.27		393,778		372,172		342,089			(23,100)		17,578		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	1,756,000	5551.19		48,817		46,604		34,076			(2,401)		12,124		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	2,071,000	4291.98		306,922		304,814		296,709			(3,354)		14,584		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2025	1	1,824,000	5140.87		88,829		88,220		85,491			(969)		12,853		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	1,582,000	5313.67		56,477		56,090		54,622			(617)		11,140		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	1	1,488,000	5304.32		53,717		53,717		53,470			(73)		10,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	10/03/2023	1	2,345,673	263.53	88,461			243					(33,003)		1,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	10/02/2023	1	6,438,847	263.53	243,388			335					(90,896)		2,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	10/04/2023	1	3,123,254	262.78	117,876			486					(44,125)		1,635		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/05/2023	1	1,854,426	262.74	71,541			396					(26,945)		1,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	1	3,038,707	262.78	114,856			790					(42,962)		1,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	1	4,566,481	263.1	171,786			1,186					(64,346)		2,927		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	1	2,242,442	262.64	84,543			585					(31,773)		1,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/09/2023	1	4,952,087	262.64	186,694			2,057					(69,723)		3,888		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/10/2023	1	6,191,032	262.64	233,468			2,890					(87,090)		5,124		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1618SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2021	10/11/2023	1	2,504,472	262.27	96,007			1,324					(36,052)		2,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2023	1	3,012,430	262.85	116,290			1,761					(43,588)		2,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2023	1	2,203,601	263.42	83,257			1,373					(31,140)		2,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023	1	2,338,371	264.56	87,646			1,452					(32,862)		2,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2021	10/13/2023	1	2,389,014	264.56	89,667			1,488					(33,690)		2,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2021	10/16/2023	1	4,802,408	264.56	180,571			3,726					(67,436)		5,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2021	10/17/2023	1	2,953,625	264.56	111,524			2,452					(41,610)		3,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2021	10/18/2023	1	3,896,148	264.29	151,202			3,536					(56,622)		4,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2023	1	2,013,666	264.81	76,236			1,887					(28,527)		2,297		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2023	1	2,452,777	265.59	91,966			2,404					(34,417)		2,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2021	10/20/2023	1	2,925,517	265.17	110,237			2,890					(41,320)		3,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023	1	770,870	265.54	28,969			761					(10,875)		902		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/24/2023	1	2,643,008	265.54	99,669			3,150					(37,208)		3,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/23/2023	1	5,099,895	265.54	191,756			5,803					(71,613)		6,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2023	1	3,500,067	265.75	131,569			4,338					(49,213)		4,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2023	1	1,954,399	265.9	73,259			2,516					(27,402)		2,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2021	10/27/2023	1	1,626,088	265.22	61,654			2,206					(23,073)		2,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2021	10/27/2023	1	2,894,314	265.97	107,313			3,851					(40,212)		3,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/29/2021	10/30/2023	1	6,119,080	265.4	217,050			8,659					(81,072)		8,771		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1619SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/29/2021	10/27/2023	1	964,695	265.4	36,326			1,305					(13,640)		1,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/29/2021	10/31/2023	1	3,430,399	265.4	128,983			5,315					(48,104)		4,999		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2021	11/01/2023	1	1,501,838	265.72	56,826			2,421					(21,264)		2,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2021	11/02/2023	1	1,275,054	266.23	47,884			2,105					(17,911)		1,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2023	1	2,938,108	266.45	110,202			4,998					(41,219)		4,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2021	11/03/2023	1	2,149,795	266.46	80,888			3,684					(30,313)		3,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2021	11/03/2023	1	1,762,849	266.84	65,385			2,983					(24,570)		2,690		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2021	11/06/2023	1	4,543,124	266.84	170,821			8,459					(63,795)		7,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2021	11/07/2023	1	3,817,059	266.84	143,467			7,293					(53,518)		6,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2021	11/08/2023	1	2,076,726	266.44	77,336			4,042					(28,943)		3,394		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2021	11/09/2023	1	2,657,167	266.72	98,057			5,267					(36,692)		4,398		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2021	11/10/2023	1	2,760,916	265.62	103,353			5,703					(38,694)		4,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/11/2021	11/10/2023	1	4,268,943	265.5	159,906			8,823					(59,893)		7,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2021	11/14/2023	1	1,515,215	265.94	56,821			3,434					(21,191)		2,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2021	11/13/2023	1	6,278,276	265.94	235,435			13,925					(87,926)		10,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2021	11/10/2023	1	2,015,950	265.94	75,504			4,173					(28,347)		3,378		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2021	11/15/2023	1	3,104,636	266.13	115,710			7,156					(43,297)		5,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/16/2021	11/16/2023	1	1,904,817	265.81	71,604			4,528					(26,790)		3,418		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2021	11/17/2023	1	3,875,623	266.08	144,535			9,340					(54,089)		7,027		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1619SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2021	11/17/2023	1	2,187,320	266.04	80,270			5,207					(30,095)		3,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2021	11/20/2023	1	4,078,752	265.58	140,604			9,780					(53,105)		7,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2021	11/21/2023	1	2,894,198	265.58	108,532			7,603					(40,477)		5,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2021	11/17/2023	1	1,120,694	265.58	40,982			2,666					(15,405)		2,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2021	11/22/2023	1	2,354,144	264.61	87,340			6,254					(32,720)		4,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2021	11/24/2023	1	2,402,531	264.85	85,904			6,404					(32,182)		4,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2021	11/22/2023	1	1,042,048	264.9	38,125			2,743					(14,305)		1,985		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2021	11/28/2023	1	1,345,260	263.42	50,424			4,018					(18,810)		2,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2021	11/24/2023	1	901,540	263.42	33,525			2,501					(12,577)		1,750		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2021	11/27/2023	1	6,064,224	263.42	227,408			17,830					(84,928)		12,087		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2021	11/29/2023	1	2,425,328	264.16	81,960			6,667					(30,764)		4,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2021	11/30/2023	1	2,089,010	262.23	77,272			6,371					(28,909)		4,270		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2021	12/01/2023	1	2,004,375	261.41	65,247			5,613					(25,037)		4,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/02/2021	12/01/2023	1	3,465,452	262.67	130,421			10,977					(48,863)		7,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2021	12/04/2023	1	6,332,078	263.06	237,453			20,904					(88,679)		13,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2021	12/01/2023	1	1,293,293	263.06	50,268			4,242					(18,910)		2,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2021	12/05/2023	1	2,308,920	263.06	87,245			7,792					(32,555)		4,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2021	12/06/2023	1	5,124,765	263.88	192,660			17,472					(72,070)		10,978		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2021	12/07/2023	1	3,154,345	264.71	118,531			10,924					(44,367)		6,807		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161ASF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2023	1	4,599,277	265	169,836			15,885					(63,543)		9,999		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	1	2,942,970	264.33	111,010			10,415					(41,585)		6,398		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023	1	8,907,866	265.08	333,154			32,536					(124,420)		19,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	1	1,464,030	265.08	54,835			5,153					(20,578)		3,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/12/2023	1	4,147,400	265.08	155,528			15,382					(58,004)		9,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2021	12/13/2023	1	4,716,226	265.76	177,300			17,826					(66,467)		10,618		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2023	1	2,240,795	264.91	86,619			8,820					(32,424)		5,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	1	3,802,912	265.92	142,804			14,732					(53,453)		8,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2023	1	2,335,966	266.81	86,680			8,969					(32,471)		5,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2021	12/18/2023	1	7,574,820	265.89	283,298			30,395					(105,801)		17,620		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	1	1,979,886	265.89	74,003			7,677					(27,825)		4,517		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2021	12/19/2023	1	3,724,879	265.89	139,683			15,158					(52,095)		8,719		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2021	12/20/2023	1	3,278,205	265.57	123,353			13,566					(46,163)		7,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023	1	3,194,129	265.77	121,520			13,529					(45,474)		7,570		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2023	1	3,161,017	266.53	118,224			13,323					(44,220)		7,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	1	1,435,284	266.56	53,187			6,028					(19,970)		3,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2021	12/26/2023	1	1,515,050	266.56	56,663			6,685					(21,104)		3,698		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2021	12/27/2023	1	11,959,868	267.51	449,318			53,715					(168,093)		29,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2023	1	2,055,331	267.84	72,782			8,850					(27,358)		5,075		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161A$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2023	1	1,492,564	268.24	55,885			6,845					(20,920)		3,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	1	1,920,233	268.35	71,771			8,813					(26,883)		4,768		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	01/02/2024	1	5,175,085	268.61	174,353			22,293					(65,083)		13,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1	629,656	268.61	23,486			2,887					(8,807)		1,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2022	01/03/2024	1	5,723,153	267.67	209,781	9		27,101					(78,493)		14,599		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2024	1	2,321,062	267.9	83,546			10,908					(31,261)		5,952		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	1	827,623	266.33	29,807			3,941					(11,167)		2,133		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	1	2,578,140	265.73	95,879			12,699					(35,915)		6,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	1	417,538	265.72	15,351			2,036					(5,763)		1,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024	1	3,423,215	265.72	127,686			17,388					(47,686)		8,959		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2024	1	3,246,602	265.72	121,098			16,634					(45,164)		8,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2022	01/10/2024	1	3,651,326	265.06	136,235			18,916					(50,979)		9,651		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	1	2,033,451	265.39	75,671			10,606					(28,304)		5,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2024	1	3,934,293	265.65	144,949			20,528					(54,233)		10,500		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	1	1,902,912	265.34	69,083			9,834					(25,895)		5,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	1	2,097,985	264.46	77,229			11,005					(28,980)		5,599		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2022	01/17/2024	1	2,905,732	264.46	107,466			15,947					(40,053)		7,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2022	01/16/2024	1	7,544,536	264.46	280,657			41,307					(104,671)		20,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024	1	2,151,165	263.16	76,605			11,555					(28,855)		5,905		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2024	1	2,037,400	263.12	74,318			11,251					(27,825)		5,618		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	2,052,039	262.2	76,081			11,562					(28,548)		5,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024	1	5,003,090	262.2	186,115			28,928					(69,507)		13,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2024	1	2,928,933	262.2	108,956			17,062					(40,635)		8,220		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	1	214,249	262.28	7,761			1,181					(2,919)		591		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2022	01/24/2024	1	1,787,096	262.35	65,165			10,302					(24,387)		5,037		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2024	1	2,206,390	261.65	80,608			12,848					(30,153)		6,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	1	3,563,806	260.09	132,062			21,252					(49,418)		10,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024	1	1,584,303	258.89	59,794			9,653					(22,406)		4,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2022	01/29/2024	1	3,296,997	260.37	122,319			20,190					(45,681)		9,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	1	2,014,149	260.37	75,655			12,237					(28,424)		5,726		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2022	01/30/2024	1	3,057,748	260.37	113,442			18,855					(42,308)		8,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	1	2,934,612	261.38	108,511			18,186					(40,584)		8,518		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2024	1	995,125	261.2	36,856			6,236					(13,794)		2,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	1	2,944,785	262.18	106,343			18,145					(39,795)		8,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2024	1	1,895,614	261.32	69,581			11,906					(26,077)		5,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2024	1	1,834,270	260.12	67,883			11,938					(25,326)		5,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2022	02/05/2024	1	6,665,815	260.12	245,969			42,968					(91,860)		19,737		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	1	949,697	260.12	34,768			5,961					(13,057)		2,779		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2024	1	2,848,558	260.31	105,570			18,719					(39,507)		8,500		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/08/2022	02/08/2024	1	2,204,570	260.28	80,160			14,331					(29,997)		6,604		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2022	02/09/2024	1	3,136,451	261.24	110,113			19,851					(41,228)		9,431		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2022	02/09/2024	1	2,187,501	258.51	78,886			14,276					(29,634)		6,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/11/2022	02/13/2024	1	2,585,204	258.69	94,678			17,564					(35,339)		7,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/11/2022	02/09/2024	1	668,548	258.69	24,191			4,382					(9,093)		2,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/11/2022	02/12/2024	1	3,445,574	258.69	126,797			23,371					(47,354)		10,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2022	02/14/2024	1	2,631,088	258.05	97,019			18,151					(36,313)		8,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/15/2022	02/15/2024	1	2,123,620	258.16	78,203			14,728					(29,256)		6,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2022	02/16/2024	1	1,499,925	258.74	54,027			10,313					(20,304)		4,628		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2022	02/16/2024	1	1,610,194	258.64	59,517			11,345					(22,290)		4,968		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/16/2024	1	5,394,567	258.74	196,114			37,554					(73,795)		16,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/21/2024	1	1,417,092	258.74	51,716			10,162					(19,280)		4,450		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/20/2024	1	2,259,660	258.74	83,381			16,286					(31,097)		7,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2022	02/22/2024	1	2,052,264	258.19	74,969			14,841					(28,050)		6,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2022	02/23/2024	1	1,496,691	257.49	55,039			10,967					(20,586)		4,733		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2022	02/23/2024	1	1,694,091	257.88	63,030			12,609					(23,609)		5,357		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2022	02/27/2024	1	4,486,339	259.16	167,348			34,267					(62,469)		14,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2022	02/23/2024	1	633,976	259.16	24,105			4,834					(9,068)		2,005		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161CSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2024	1	6,313,738	259.16	232,346			47,300					(86,772)		20,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2024	1	2,604,113	259.89	96,464			19,880					(36,082)		8,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1	1,747,306	260.69	64,261			13,402					(24,004)		5,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2024	1	3,494,234	260.11	124,411			26,018					(46,578)		11,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	1	1,019,218	260.68	37,507			7,864					(14,046)		3,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024	1	3,274,328	261.88	120,823			25,891					(45,061)		10,737		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2022	03/06/2024	1	2,355,331	261.88	86,912			18,718					(32,370)		7,748		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2022	03/04/2024	1	1,387,936	261.88	50,657			10,805					(18,945)		4,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	1	2,471,176	261.36	88,774			19,261					(33,188)		8,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	1	1,884,339	260.78	69,234			15,101					(25,858)		6,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024	1	5,845,373	260.07	214,103			46,769					(80,078)		19,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1	1,252,428	259.85	44,799			9,833					(16,790)		4,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2022	03/13/2024	1	3,351,156	259.14	121,567			27,363					(45,323)		11,266		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024	1	1,007,681	259.14	36,026			8,033					(13,478)		3,367		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2022	03/12/2024	1	6,814,937	259.14	250,108			56,000					(93,278)		22,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2022	03/14/2024	1	2,898,268	258.15	105,910			23,989					(39,582)		9,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	1	2,813,263	258.13	102,867			23,430					(38,424)		9,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024	1	5,112,340	257.79	187,386			42,755					(70,095)		17,290		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	1	1,563,760	258.55	56,558			12,956					(21,191)		5,289		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161DS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2024	1	3,573,259	258.16	130,424			30,456					(48,642)		12,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2022	03/18/2024	1	1,242,122	258.16	44,498			10,350					(16,647)		4,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2022	03/20/2024	1	2,629,965	258.16	95,531			22,416					(35,603)		9,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024	1	1,913,222	257.46	68,979			16,291					(25,787)		6,586		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	1	2,110,343	257.2	77,586			18,424					(28,994)		7,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	1	3,560,325	257.61	129,992			30,908					(48,623)		12,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	1	2,305,111	258.08	83,369			19,897					(31,226)		7,958		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2024	1	1,076,747	257.61	38,111			9,234					(14,267)		3,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024	1	4,888,406	257.61	177,449			43,144					(66,180)		17,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2022	03/27/2024	1	1,618,395	257.61	58,747			14,346					(21,886)		5,667		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2024	1	4,394,261	256.93	162,581			39,960					(60,772)		15,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	1	2,117,381	257.68	76,788			18,882					(28,719)		7,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	1	3,373,464	258.2	122,089			30,066					(45,723)		11,845		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	1	1,633,569	258.11	57,972			14,348					(21,773)		5,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2022	04/02/2024	1	4,829,000	257.67	174,810			44,183					(65,195)		17,190		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2022	04/03/2024	1	1,763,160	257.67	63,826			16,197					(23,772)		6,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	1	1,057,372	257.67	37,500			9,452					(14,046)		3,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024	1	3,285,930	257.54	117,441			30,001					(43,902)		11,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	1	2,387,529	256.92	87,287			22,399					(32,611)		8,567		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	1	3,966,408	257.8	143,562			36,891					(53,695)		14,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	1	851,264	258.32	30,716			7,936					(11,525)		3,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024	1	847,695	258.32	30,859			8,072					(11,548)		3,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/10/2024	1	3,503,592	258.32	126,820			33,425					(47,282)		12,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/09/2024	1	6,080,864	258.32	219,507			57,591					(81,869)		22,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2024	1	2,723,530	258.24	100,096			26,513					(37,401)		9,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1	2,010,193	259.23	73,008			19,432					(27,270)		7,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	1	4,856,156	259.84	175,175			46,696					(65,526)		17,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2024	1	801,002	259	28,796			7,798					(10,755)		2,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2024	1	1,731,932	259	62,696			17,091					(23,319)		6,410		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	1	1,221,046	259	43,673			11,702					(16,398)		4,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024	1	4,670,932	259	169,088			45,925					(62,975)		17,245		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2022	04/18/2024	1	2,796,112	258.75	99,826			27,405					(37,304)		10,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	1	2,187,897	258.13	78,950			21,778					(29,493)		8,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	1	3,988,755	259.09	143,595			39,646					(53,701)		14,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	1	2,128,690	258.05	74,474			20,686					(27,945)		7,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024	1	5,081,751	256.26	182,435			51,372					(68,039)		19,088		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024	1	1,550,740	256.26	54,072			15,190					(20,233)		5,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2024	1	1,325,549	256.26	47,720			13,485					(17,773)		4,991		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2022	04/25/2024	1	1,891,183	255.73	67,607			19,218					(25,271)		7,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2022	04/26/2024	1	2,358,133	255.48	84,919			24,233					(31,716)		8,922		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/27/2022	04/26/2024	1	5,378,917	255.16	193,143			55,208					(72,243)		20,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2022	04/26/2024	1	2,238,323	255.75	75,942			21,804					(28,468)		8,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2022	05/01/2024	1	3,249,697	253.48	116,989			34,182					(43,572)		12,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2022	04/29/2024	1	2,024,976	253.48	71,893			20,868					(26,860)		7,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2022	04/30/2024	1	5,110,199	253.48	183,456			53,424					(68,420)		19,519		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2022	05/02/2024	1	2,713,069	251.69	97,918			28,774					(36,603)		10,411		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2022	05/03/2024	1	3,187,226	251.84	115,615			34,119					(43,196)		12,259		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/04/2022	05/03/2024	1	5,519,586	253.92	196,588			58,071					(73,524)		21,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2022	05/03/2024	1	1,781,281	252.31	62,878			18,682					(23,604)		6,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2022	05/07/2024	1	5,153,144	252.5	184,998			55,652		1			(68,995)		20,004		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2022	05/06/2024	1	901,067	252.5	31,532			9,467		1			(11,802)		3,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2022	05/08/2024	1	2,335,437	252.5	84,076			25,373		0			(31,313)		9,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2022	05/09/2024	1	2,680,922	251.85	95,159			28,867		1			(35,562)		10,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2022	05/10/2024	1	3,482,163	251.14	125,628			38,306		3			(46,951)		13,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/11/2022	05/10/2024	1	5,939,824	251.41	213,389			65,186		4			(79,928)		23,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2022	05/10/2024	1	854,743	251.22	30,880			9,461		1			(11,576)		3,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2022	05/15/2024	1	4,314,704	251.2	155,254			48,379		5			(57,877)		17,051		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161E$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2024	1	877,952	251.2	31,724			9,830		1			(11,881)		3,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2024	1	7,131,335	251.2	256,728			79,699		7			(95,747)		28,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	1	3,389,469	251.74	121,353			37,963		3			(45,331)		13,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	1	3,515,769	251.34	124,231			39,091		4			(46,472)		13,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	1	4,300,631	249.83	154,640			48,654		7			(57,837)		17,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	1	889,922	250.32	33,808			10,702		1			(12,706)		3,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2024	1	2,353,475	250.6	86,258			27,701		3			(32,155)		9,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/20/2024	1	1,305,621	250.6	49,732			15,902		2			(18,639)		5,216		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024	1	4,311,181	250.6	155,203			49,673		6			(57,883)		17,259		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	1	1,424,949	251.18	52,389			16,899		2			(19,578)		5,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2024	1	1,650,615	252.59	59,602			19,321		1			(22,271)		6,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	1	2,472,270	252.48	88,369			28,700		2			(33,095)		9,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	1	1,472,762	252.66	52,893			17,245		1			(19,819)		5,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	1	760,033	253.14	26,230			8,572					(9,865)		3,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/30/2024	1	1,839,815	253.14	66,102			21,952		1			(24,599)		7,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2024	1	4,692,157	253.14	169,387			56,075		4			(63,087)		19,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024	1	151,295	253.14	5,462			1,803					(2,037)		615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2024	1	2,305,509	252.25	82,939			27,679		2			(30,993)		9,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1	3,498,424	251.65	125,597			41,927		5			(46,972)		14,302		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2022	05/31/2024	1	910,956	252.43	31,044			10,426		1			(11,671)		3,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/04/2024	1	9,279,278	251.75	333,126			113,025		14			(124,240)		38,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/05/2024	1	3,270,106	251.75	117,086			39,840		5			(43,624)		13,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/03/2024	1	1,379,252	251.75	49,510			16,759		2			(18,502)		5,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2022	06/06/2024	1	1,181,213	251.29	40,614			13,902		2			(15,200)		4,888		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2024	1	1,695,538	251.82	58,064			19,935		3			(21,704)		7,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/08/2022	06/07/2024	1	3,501,181	250.98	121,725			41,828		8			(45,545)		14,517		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/09/2022	06/07/2024	1	757,951	249.81	23,912			8,259		2			(8,978)		3,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/11/2024	1	6,166,866	248.68	220,157			76,813		27			(82,108)		25,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/10/2024	1	495,028	248.68	15,910			5,543		2			(5,955)		2,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/12/2024	1	3,259,236	248.68	116,355			40,700		15			(43,335)		13,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2022	06/13/2024	1	2,169,347	245.65	76,878			27,038		37			(28,744)		9,102		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2024	1	3,808,654	244.47	135,551			47,818		104			(50,641)		16,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	1	3,949,245	245.4	140,113			49,492		77			(52,423)		16,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2022	06/14/2024	1	1,046,675	245.56	37,688			13,398		19			(14,156)		4,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2022	06/20/2024	1	1,718,451	245.38	61,276			22,114		39			(22,801)		7,307		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2022	06/17/2024	1	1,330,667	245.38	48,643			17,543		27			(18,310)		5,626		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2022	06/18/2024	1	7,993,454	245.38	284,840			102,319		171			(106,303)		33,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	1	1,699,027	245.67	61,215			22,222		35			(22,913)		7,238		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	1	2,960,869	246.44	105,397			38,236		46			(39,432)		12,614		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1	725,438	246.66	25,674			9,442		10			(9,714)		3,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024	1	6,845,834	246.87	244,396			89,970		98			(91,148)		29,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	1	194,278	246.87	6,972			2,573		3			(2,615)		832		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2024	1	2,079,907	246.87	74,216			27,390		31			(27,648)		8,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	1	2,845,743	246.68	101,035			37,511		47			(37,824)		12,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	1	2,667,192	246.43	94,658			35,230		51			(35,392)		11,512		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	1	5,761,103	246.72	204,237			76,088		98			(76,430)		24,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024	1	1,144,009	247.18	40,299			15,146		17			(15,167)		4,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2024	1	1,404,133	247.81	50,047			18,984		19			(18,653)		6,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/02/2024	1	5,951,306	247.81	213,057			80,592		79			(79,460)		25,876		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024	1	494,877	247.81	16,428			6,231		6			(6,175)		2,148		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	1	3,450,765	247.14	122,696			46,829		65			(45,858)		15,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2022	07/05/2024	1	3,515,489	246.16	125,332			47,892		91			(46,898)		15,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024	1	1,675,921	245.79	58,949			22,657		50			(22,133)		7,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024	1	5,106,739	245.36	182,311			70,620		188			(67,993)		22,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2024	1	308,607	245.36	10,810			4,203		11			(4,064)		1,356		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2024	1	2,256,970	245.36	80,351			31,216		87			(29,949)		9,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	1	1,735,141	245.52	61,294			23,957		66			(22,965)		7,666		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024	1	2,648,958	245.61	94,261			36,867		99			(35,216)		11,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	1	4,934,796	245.26	174,174			68,306		206			(65,251)		21,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	1	1,264,121	244.95	45,285			17,938		58			(17,099)		5,595		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	1	1,372,453	244.98	49,375			19,665		65			(18,547)		6,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2024	1	2,151,446	244.98	76,807			30,554		108			(28,606)		9,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/16/2024	1	4,302,689	244.98	153,606			60,978		214			(57,287)		19,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2024	1	3,142,729	244.89	112,100			44,826		166			(41,931)		14,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	1	2,202,918	244.46	78,925			31,641		137			(29,501)		9,869		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	1	2,822,334	244.29	102,428			41,134		184			(38,332)		12,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024	1	895,462	245.35	32,526			13,141		42			(12,228)		4,011		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/24/2024	1	2,505,485	246.04	89,700			36,549		104			(33,414)		11,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/23/2024	1	5,305,649	246.04	189,942			77,229		212			(70,839)		23,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	1	1,742,754	246.04	62,160			25,307		69			(23,320)		7,847		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2024	1	1,690,176	245.78	60,876			24,925		77			(22,767)		7,649		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	1	3,218,533	245.76	114,973			47,206		152			(42,976)		14,590		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	1	2,955,414	246.13	105,993			43,568		125			(39,652)		13,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/26/2024	1	703,558	246.68	24,110			9,995		25			(9,079)		3,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	1	780,575	246.52	26,969			11,229		30			(10,095)		3,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/31/2024	1	1,536,468	246.52	55,159			23,002		64			(20,544)		7,023		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2022	07/30/2024	1	4,123,212	246.52	148,023			61,609		165			(55,205)		18,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2022	08/01/2024	1	515,829	246.42	18,467			7,726		23			(6,897)		2,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2022	08/02/2024	1	1,785,930	245.41	61,554			25,915		110			(23,051)		8,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2022	08/02/2024	1	4,149,308	245.29	147,434			62,001		264			(55,160)		19,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2022	08/02/2024	1	1,506,884	245.73	52,130			22,149		85			(19,663)		6,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2022	08/06/2024	1	5,128,384	244.41	182,570			77,743		435			(68,090)		23,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2022	08/07/2024	1	2,128,390	244.41	75,771			32,325		187			(28,220)		9,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2022	08/05/2024	1	369,147	244.41	13,461			5,746		31			(5,054)		1,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2022	08/08/2024	1	2,611,230	244.69	93,532			40,120		220			(35,004)		12,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2024	1	1,836,662	244.55	65,369			28,069		165			(24,415)		8,518		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2022	08/09/2024	1	3,146,762	245.24	112,088			48,210		236			(41,930)		14,593		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2022	08/09/2024	1	891,585	245.12	31,449			13,593		69			(11,794)		4,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2022	08/13/2024	1	7,585,966	245.37	270,184			117,651		576			(100,772)		35,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2022	08/12/2024	1	551,923	245.37	18,961			8,268		41			(7,104)		2,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2022	08/14/2024	1	2,662,158	245.37	94,968			41,431		204			(35,380)		12,444		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2022	08/15/2024	1	2,273,640	245.93	79,216			34,725		154			(29,630)		10,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2024	1	3,812,869	245.85	130,366			57,378		271			(48,815)		17,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2022	08/16/2024	1	7,233,970	245.52	253,941			111,687		559			(95,019)		33,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2022	08/16/2024	1	1,291,877	245.8	43,272			19,167		93			(16,267)		6,058		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/20/2024	1	5,107,392	245.52	181,312			80,694		416			(67,621)		24,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/21/2024	1	2,601,788	245.52	85,793	1,047		38,870		217			(32,394)		12,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/19/2024	1	1,190,339	245.52	41,630			18,504		95			(15,561)		5,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2022	08/22/2024	1	2,681,274	244.28	91,978			41,296		316			(34,473)		12,689		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2022	08/23/2024	1	2,476,045	244.12	84,046			37,850		311			(31,510)		11,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2022	08/23/2024	1	4,079,066	243.92	141,237			63,587		540			(52,934)		19,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2022	08/23/2024	1	1,383,226	244.36	47,827			21,581		164			(17,923)		6,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2022	08/27/2024	1	3,552,690	242.6	125,765			57,182		704			(46,904)		16,941		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2022	08/28/2024	1	2,576,523	242.6	91,209			41,538		520			(33,970)		12,305		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2022	08/26/2024	1	774,777	242.6	27,134			12,351		150			(10,164)		3,689		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2022	08/29/2024	1	2,270,533	242.25	77,643			35,588		509			(29,091)		10,860		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2022	08/30/2024	1	3,455,575	241.24	121,370			55,640		997			(45,354)		16,553		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2022	08/30/2024	1	3,592,897	240.87	125,211			57,530		1,131			(46,886)		17,210		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2022	08/30/2024	1	740,016	241.11	25,257			11,691		220			(9,497)		3,545		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	08/30/2024	1	812,885	241.03	26,987			12,531		246			(10,176)		3,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/05/2024	1	1,230,199	241.03	43,549			20,311		393			(16,197)		5,945		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/04/2024	1	6,837,975	241.03	239,440			111,575		2,140			(89,251)		32,998		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/03/2024	1	368,048	241.03	13,029			6,057		114			(4,859)		1,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2022	09/06/2024	1	1,717,268	240.22	57,704			27,105		665			(21,640)		8,311		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	1	3,379,442	241.77	116,835			54,789		924			(43,736)		16,356		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	1	1,584,886	241.55	44,507			21,139		456			(16,830)		7,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	1	1,220,489	241.45	41,267			19,566		367			(15,457)		5,933		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/10/2024	1	5,280,948	241.45	186,417			88,343		1,624			(69,525)		25,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	1	2,057,904	241.45	72,644			34,479		643			(27,056)		10,033		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2024	1	2,012,001	241.89	64,905			30,975		575			(24,297)		9,823		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	1	3,900,504	239.17	134,715			64,381		2,049			(50,358)		19,070		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	1	3,748,180	239.01	130,484			62,398		2,036			(48,814)		18,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	1	1,722,557	238.02	56,581			27,236		1,142			(21,261)		8,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2024	1	7,041,638	238.11	246,457			119,166		4,736			(91,916)		34,625		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024	1	1,739,680	238.11	61,063			29,568		1,180			(22,742)		8,566		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	1	1,202,011	238.11	40,899			19,771		799			(15,297)		5,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	1	2,947,624	237.85	97,387	363		47,700		2,128			(36,502)		14,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	1	7,826,067	237.27	272,919			132,957		6,445			(101,964)		38,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	1	3,776,815	236.72	130,339			63,622		3,448			(48,783)		18,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	1	1,935,335	235.76	67,116			32,894		2,119			(25,162)		9,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024	1	5,219,168	235.05	181,690			89,618		6,721			(67,780)		25,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/25/2024	1	1,923,431	235.05	66,688			32,936		2,505			(24,845)		9,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	1	915,766	235.05	31,869			15,693		1,166			(11,902)		4,541		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161I$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024	1	3,470,973	234.25	120,104			59,573		5,275			(44,910)		17,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2024	1	6,416,168	234.01	221,856			110,398		10,259			(83,018)		31,993		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	1	4,192,205	235.4	146,308			72,752		5,211			(54,715)		20,904		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024	1	2,037,330	234.75	70,367			35,179		2,854			(26,391)		10,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/30/2022	10/01/2024	1	4,191,422	234.4	146,932			73,885		6,386			(54,820)		21,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	1	2,071,917	234.4	72,198			36,259		3,126			(26,973)		10,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2024	1	3,634,655	234.4	126,849			63,860		5,595			(47,244)		18,248		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2024	1	3,691,407	235.2	123,959	1,660		63,696		4,963			(47,066)		18,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	1	8,628,170	235.47	299,037			151,444		11,294			(111,715)		43,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	1	4,038,140	235.04	140,359			71,172		5,711			(52,496)		20,329		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	1	1,193,259	234.23	40,740			20,800		1,949			(15,287)		6,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024	1	7,244,471	233.68	252,108			129,348		13,310			(94,024)		36,666		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	1	3,438,241	233.68	119,455			61,221		6,255			(44,629)		17,379		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024	1	3,689,765	233.68	128,404			65,966		6,846			(47,823)		18,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2024	1	4,170,579	233.56	145,069			74,640		7,967			(54,190)		21,165		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	1	6,063,867	233.64	209,578			108,172		11,539			(78,319)		30,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	1	5,803,176	233.83	200,132			103,420		10,693			(74,882)		29,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	1	1,404,184	232.78	48,354			25,090		3,082			(18,117)		7,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/14/2024	1	2,789,689	232.49	96,587			50,458		6,492			(36,157)		14,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2024	1	2,701,108	232.49	93,458			48,844		6,390			(34,808)		13,816		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	1	4,654,301	232.49	161,039			84,059		10,915			(60,060)		23,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	1	5,047,193	232.85	174,347			91,432		11,357			(65,164)		25,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	1	8,969,821	232.91	310,108			162,968		20,154			(115,845)		46,002		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	1	4,582,765	232.13	159,324			83,887		11,662			(59,623)		23,503		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	1	1,663,843	231.68	58,628			31,013		4,545			(21,988)		8,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	1	3,516,408	232.57	121,725			64,651		8,436			(45,481)		18,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2024	1	4,457,625	232.57	154,234			81,990		10,794			(57,522)		22,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	1	1,312,054	232.57	45,397			24,162		3,202			(16,908)		6,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	1	4,335,587	232.54	150,151			80,195		10,726			(56,123)		22,408		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	1	9,620,512	232.79	333,068			178,215		23,059			(124,402)		49,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	1	6,244,690	233.13	216,134			115,820		14,184			(80,852)		32,316		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	1	1,689,605	233.67	57,557			30,981		3,521			(21,575)		8,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/29/2024	1	4,448,421	232.94	154,360			83,541		10,595			(57,569)		23,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024	1	1,615,572	232.94	56,060			30,376		3,887			(20,879)		8,414		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	1	4,599,339	232.94	159,080			86,009		10,868			(59,427)		23,893		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2024	1	5,159,903	232.4	177,352			96,384		13,596			(66,260)		26,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	1	6,746,203	232.07	232,910			126,858		18,828			(86,989)		35,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	1	5,489,978	231.85	185,925	2,792		103,109		15,840			(70,656)		28,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	1	3,192,430	230.94	109,909			60,201		10,565			(41,177)		16,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/06/2024	1	2,074,231	231.25	71,561			39,462		6,717			(26,652)		10,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/04/2024	1	4,178,542	231.25	144,041			79,260		13,330			(53,805)		21,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024	1	4,458,819	231.25	153,829			84,733		14,348			(57,371)		23,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	1	4,869,043	230.7	168,518			93,175		17,200			(62,946)		25,613		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2024	1	10,865,242	231.13	376,556			208,764		36,274			(140,648)		57,226		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	1	6,620,014	231.4	229,958			128,153		21,238			(86,005)		34,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	1	3,256,350	233.3	112,834			62,962		7,848			(42,260)		17,151		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	1	4,108,748	233.1	142,574			79,818		10,300			(53,246)		21,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2024	1	3,025,413	233.1	105,206			59,044		7,709			(39,208)		16,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/12/2024	1	6,351,952	233.1	221,048			123,884		16,089			(82,440)		33,620		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2022	11/14/2024	1	2,332,598	232.81	81,087			45,612		6,257			(30,288)		12,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	1	9,470,568	233.06	328,277			185,119		24,694			(122,615)		50,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	11/15/2024	1	4,471,829	233.08	153,857			86,930		11,625			(57,558)		23,755		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	1	3,298,931	232.52	114,143			64,707		9,328			(42,745)		17,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	1	5,394,469	232.14	186,201			106,075		16,289			(69,587)		28,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2024	1	3,352,103	232.14	116,318			66,376		10,273			(43,322)		17,915		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/19/2024	1	4,101,566	232.14	142,324			81,133		12,482			(53,080)		21,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2024	1	5,639,979	231.92	195,125			111,727		17,940			(72,925)		30,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	1	7,877,543	231.88	272,750			156,637		25,371			(101,868)		42,201		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	1	5,715,096	232.1	197,742			114,013		17,827			(73,956)		30,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/26/2024	1	5,320,567	232.13	184,624			107,021		16,866			(68,856)		28,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2024	1	1,346,087	232.13	46,600			27,050		4,297			(17,370)		7,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	1	1,017,214	232.13	35,297			20,440		3,202			(13,182)		5,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	1	3,833,408	231.97	133,107			77,433		12,520			(49,833)		20,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	1	7,350,022	231.91	255,046			148,689		24,352			(95,250)		39,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1	4,558,567	232.86	157,909			92,195		13,180			(59,056)		24,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	1	3,647,813	233.7	126,005			73,934		9,317			(47,236)		19,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	1	3,810,284	233.55	131,846			77,635		10,069			(49,259)		20,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	1	2,185,192	233.55	76,045			44,855		5,868			(28,322)		11,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	1	4,453,569	233.55	153,219	1,492		91,245		11,858			(57,680)		24,169		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	1	6,991,270	232.46	243,626			144,075		22,123			(91,009)		38,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024	1	11,819,548	232.61	388,597			230,399		36,871			(145,168)		64,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	1	5,696,337	233.27	188,364			111,846		16,165			(70,470)		31,022		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	1	3,100,224	233.04	105,949			63,144		9,094			(39,691)		16,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	1	4,147,601	232.62	140,865			84,324		13,038			(52,649)		22,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024	1	4,660,625	232.62	157,529			94,344		14,757			(58,751)		25,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	1	2,498,432	232.62	84,447			50,622		7,969			(31,452)		13,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161K$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2022	12/12/2024	1	4,579,482	232.82	160,506			96,460		14,315			(59,958)		25,111		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2022	12/13/2024	1	11,373,910	233.9	401,181			241,599		30,731			(149,832)		62,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/14/2022	12/13/2024	1	6,732,876	233.67	251,342			151,573		18,802			(93,997)		36,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2022	12/13/2024	1	2,547,064	232.72	93,218			56,453		8,133			(34,914)		13,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/17/2024	1	2,519,074	232.41	88,420			53,805		8,537			(32,976)		13,892		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/18/2024	1	3,101,259	232.41	108,854			66,298		10,605			(40,542)		17,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/16/2024	1	4,680,970	232.41	163,627			99,501		15,755			(61,132)		25,785		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2022	12/19/2024	1	4,912,385	231.75	170,916			104,405		18,496			(63,868)		27,151		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2022	12/20/2024	1	9,164,606	231.69	316,100	3,835		195,858		34,858			(119,444)		50,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2022	12/20/2024	1	4,441,595	232.95	153,970			94,376		14,211			(57,597)		24,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2022	12/20/2024	1	3,543,910	232.32	123,470			76,088		12,366			(46,259)		19,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/26/2024	1	4,971,740	232.58	172,972			107,260		17,080			(64,353)		27,694		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/23/2024	1	979,893	232.58	34,100			21,090		3,326			(12,735)		5,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2022	12/27/2024	1	5,301,131	232.35	182,707			113,555		18,873			(68,247)		29,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2022	12/27/2024	1	13,755,634	231.56	472,665	5,118		297,400		54,484			(178,680)		76,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2022	12/27/2024	1	3,109,087	232.1	104,282	2,369		66,753		11,449			(39,946)		17,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	01/02/2025	1	2,676,037	231.3	89,917	3,325		58,714		11,225			(34,670)		15,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/31/2024	1	7,621,224	231.3	264,456			166,240		31,736			(98,629)		42,686		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/30/2024	1	5,244,827	231.3	151,819	30,040		114,252		21,705			(67,855)		29,344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161KSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	1	3,497,901	231.26		122,140		77,087		14,854			(45,097)		19,655		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	1	10,797,369	231.93		374,431		236,652		41,922			(137,925)		60,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	1	2,834,126	230.41		100,489		63,771		13,464			(36,930)		15,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	1	4,502,449	233.27		156,653		99,768		14,708			(57,213)		25,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	1	1,703,548	233.27		59,454		37,923		5,631			(21,656)		9,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	1	4,395,569	233.27		152,966		97,495		14,439			(55,795)		24,806		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	1	4,649,469	233.02		161,734		103,607		16,001			(58,252)		26,296		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	1	9,150,043	232.88		319,372		204,617		32,261			(114,878)		51,805		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	1	4,198,240	233.41		139,081		89,698		13,782			(49,457)		23,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	1	4,714,630	233.53		163,936		105,809		15,228			(58,619)		26,693		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	1	5,137,513	233.36		178,969		115,881		17,121			(63,580)		29,180		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2025	1	1,500,149	233.36		51,447		33,400		5,084			(18,177)		8,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025	1	2,811,469	233.36		98,120		63,569		9,426			(34,851)		15,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	1	2,877,854	233.36		100,437		65,119		9,725			(35,626)		16,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	1	5,565,158	233.15		193,917		126,089		19,512			(67,907)		31,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	1	12,619,000	231.9		440,268		286,713		52,138			(153,774)		71,977		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	1	3,134,021	231.8		109,377		71,510		13,118			(38,110)		17,876		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	1	6,488,162	232.15		227,086		149,210		26,341			(78,380)		37,202		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	1	3,679,660	232.15		128,039		83,841		14,718			(44,483)		20,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025	1	331,638	232.15		11,574		7,600		1,339			(4,000)		1,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	1	5,316,932	232.09		186,259		122,666		21,909			(63,674)		30,518		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	1	8,334,456	232.53		291,117		192,106		32,625			(99,145)		47,888		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	1	6,194,480	232.87		212,801		140,725		23,193			(72,177)		35,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	1	2,033,024	232.6		69,935		46,416		7,886			(23,665)		11,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	1	1,527,435	232.17		53,307		35,538		6,376			(17,890)		8,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	1	3,903,247	232.17		136,113		90,625		16,127			(45,791)		22,497		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	1	3,289,975	232.17		114,820		76,494		13,658			(38,587)		18,982		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025	1	7,670,559	230.9		269,106		179,809		37,777			(89,421)		44,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	1	11,055,589	231.83		386,060		258,435		48,690			(127,804)		63,982		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	1	9,846,130	233.29		341,903		229,229		35,877			(112,857)		56,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	1	3,469,453	231.9		119,630		80,530		15,144			(39,379)		20,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	1	6,660,495	228.95		232,451		157,096		42,286			(75,896)		38,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	1	2,300,441	228.95		80,285		54,295		14,662			(26,178)		13,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	1	4,218,302	228.95		145,477		98,298		26,658			(47,469)		24,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025	1	5,867,820	228.19		203,599		138,010		41,108			(65,688)		34,167		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	1	8,799,416	228.29		304,535		206,846		61,292			(97,862)		51,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	1	3,874,661	228.02		133,964		91,154		27,851			(42,887)		22,584		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	1	5,272,100	227.44		182,696		124,844		40,519			(58,208)		30,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/12/2025	1	1,305,919	227.59		45,315		31,081		9,986			(14,343)		7,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/11/2025	1	4,155,442	227.59		144,234		98,866		31,636			(45,708)		24,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/10/2025	1	3,994,460	227.59		133,451		91,908		30,322			(41,832)		23,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2023	02/13/2025	1	5,518,017	227.98		188,356		129,504		40,547			(58,949)		32,356		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	1	8,037,895	227.28		276,837		190,664		64,245			(86,330)		47,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	1	6,582,331	226.68		226,890		156,514		56,278			(70,534)		38,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2023	02/14/2025	1	3,153,267	226.41		108,788		75,430		27,784			(33,726)		18,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/19/2025	1	2,721,383	226.51		94,160		65,576		23,972			(28,903)		16,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	1	4,039,388	226.51		137,992		95,824		35,198			(42,601)		23,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/18/2025	1	2,339,845	226.51		80,959		56,348		20,538			(24,885)		13,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/20/2025	1	2,319,730	226.51		72,523		50,658		20,450			(21,987)		13,697		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2023	02/21/2025	1	9,713,067	225.05		333,710		233,121		100,726			(100,781)		57,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	1	5,623,749	224.49		193,748		135,528		61,909			(58,354)		33,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2023	02/21/2025	1	4,138,724	224.62		139,575		98,015		44,943			(41,906)		24,461		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2025	1	2,331,320	223.03		80,023		56,440		30,153			(23,764)		13,846		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/25/2025	1	5,167,359	223.03		177,757		125,260		66,637			(52,939)		30,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/24/2025	1	2,065,127	223.03		70,810		49,891		26,552			(21,073)		12,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2025	1	6,297,782	223.22		216,644		153,047		80,127			(63,719)		37,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2025	1	12,452,563	222.77		429,205		303,867		166,030			(125,603)		74,102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1	6,536,126	223.06		224,331		159,011		84,649			(65,452)		38,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	1	2,404,126	223.42		82,687		58,854		30,024			(24,042)		14,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	1	2,912,131	224.35		100,177		71,594		33,483			(28,837)		17,413		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	1	3,824,168	224.35		128,267		93,307		43,610			(35,259)		22,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	1	2,424,755	224.35		83,412		59,580		27,754			(24,043)		14,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2025	1	6,044,568	223.97		204,104		146,452		72,424			(57,790)		36,178		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	1	7,350,335	222.21		251,966		180,795		105,340			(71,329)		44,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	1	6,024,651	222.11		209,367		150,528		87,192			(58,994)		36,093		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	1	3,501,648	222.1		120,721		87,093		50,727			(33,940)		20,978		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	1	1,938,861	223.29		67,085		48,588		25,271			(18,670)		11,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	1	4,088,532	223.29		146,408		106,230		52,927			(40,491)		24,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	1	4,863,019	223.29		168,260		121,804		63,117			(46,892)		29,245		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	1	4,684,731	225.59		163,655		118,785		48,424			(44,972)		28,226		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	1	9,930,243	225.1		348,303		253,320		108,340			(95,220)		59,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	1	3,297,604	225.66		115,008		84,113		33,931			(30,981)		19,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	1	3,494,838	225.58		125,098		91,575		36,265			(33,854)		21,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	1	2,404,732	226.79		84,406		61,913		22,127			(22,716)		14,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	1	3,825,647	226.79		134,183		98,391		35,069			(36,127)		23,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	1	1,419,802	226.79		49,835		36,573		13,123			(13,394)		8,603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	1	3,811,697	226.72		132,522		97,551		35,647			(35,092)		23,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	1	8,109,644	225.66		284,209		209,463		84,944			(74,931)		49,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	1	5,231,105	226.63		184,113		135,898		49,513			(48,395)		31,755		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	1	4,288,665	227.45		150,179		111,245		37,209			(39,330)		26,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	1	1,922,291	227.23		67,100		49,905		17,275			(17,357)		11,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	1	2,760,829	227.23		97,181		72,218		24,782			(25,225)		16,821		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	1	2,799,887	227.23		97,290		72,292		25,021			(25,221)		17,044		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	1	5,457,372	226.35		191,487		142,647		54,049			(48,969)		33,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	1	10,885,361	226.34		380,545		284,195		108,131			(96,616)		66,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	1	6,559,573	226.19		229,131		171,277		66,181			(58,048)		40,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	1	2,843,013	226.37		99,202		74,451		28,154			(25,023)		17,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	1	2,734,182	226.38		95,696		72,035		27,329			(23,924)		16,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	1	3,822,983	226.38		134,568		101,320		38,038			(33,546)		23,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025	1	1,335,570	226.38		46,745		35,203		13,380			(11,670)		8,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2025	1	6,246,071	226.82		220,352		166,315		60,073			(54,210)		38,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	1	6,142,078	227.75		215,331		163,029		53,656			(52,503)		37,767		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	1	3,770,086	227.97		131,719		99,806		32,179			(32,033)		23,182		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/07/2025	1	2,250,565	227.76		77,509		59,054		19,766			(18,616)		13,876		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	1	2,405,259	227.76		84,665		64,457		21,208			(20,444)		14,843		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	1	3,639,045	227.76		127,452		96,873		31,756			(30,928)		22,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	1	2,042,152	227.76		71,884		54,750		18,048			(17,334)		12,614		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	1	3,514,187	226.89		123,105		94,083		34,182			(29,111)		21,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	1	7,390,655	227		259,302		198,524		71,446			(60,966)		45,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	1	6,003,994	227.25		210,357		161,324		56,558			(49,233)		37,151		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	1	2,967,919	227.67		103,201		79,438		26,767			(24,057)		18,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	1	2,211,929	226.55		77,418		59,789		22,669			(17,849)		13,748		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	1	4,825,849	226.55		168,905		130,391		49,198			(38,996)		29,968		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	1	622,691	226.55		21,645		16,709		6,340			(4,986)		3,863		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	1	6,876,750	226.25		239,427		185,307		72,707			(54,319)		42,779		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	1	7,260,852	226.3		250,101		194,059		76,380			(56,244)		45,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	1	4,456,469	225.74		155,394		120,588		49,598			(34,947)		27,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	1	3,199,961	226.21		110,827		86,350		33,970			(24,799)		19,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025	1	5,671,284	225.64		197,928		154,699		64,314			(43,804)		35,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	1	1,062,605	225.64		37,191		29,080		12,115			(8,220)		6,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	1	4,643,947	225.64		162,293		126,808		52,581			(35,939)		28,991		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	1	4,248,372	226.08		149,683		117,310		46,464			(32,490)		26,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	1	8,327,362	226.39		292,027		229,163		88,445			(63,105)		52,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	1	4,886,489	225.68		171,051		134,414		55,716			(36,771)		30,612		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	1	3,449,397	225.85		121,533		95,920		38,671			(25,968)		21,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	1	3,756,075	226.57		130,511		103,247		39,455			(27,606)		23,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	1	2,546,037	226.57		89,111		70,531		26,942			(18,843)		16,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	1	3,943,146	226.57		138,010		109,195		41,574			(29,223)		24,789		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2025	1	3,461,054	225.93		121,942		96,906		39,070			(25,163)		21,796		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	1	9,893,180	226.42		344,296		274,005		106,965			(70,571)		62,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	1	3,874,243	226.55		136,501		108,594		41,355			(28,038)		24,419		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	1	3,375,144	227.44		118,092		94,359		32,962			(24,084)		21,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	1	3,138,760	227.28		109,793		87,905		31,298			(22,200)		19,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2025	1	2,255,061	227.28		79,378		63,590		22,670			(16,027)		14,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	1	4,025,436	227.28		141,293		113,151		40,251			(28,567)		25,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	1	5,078,149	226.66		177,454		142,466		54,308			(35,135)		32,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	1	7,688,648	226.47		269,159		216,639		84,040			(52,745)		48,752		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	1	5,148,941	227.2		180,165		145,085		52,379			(35,265)		32,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	1	4,937,374	226.81		169,816		137,402		52,199			(32,925)		31,307		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	1	2,143,581	225.82		74,540		60,407		25,115			(14,344)		13,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	1	1,772,609	225.82		62,396		50,584		20,847			(12,002)		11,287		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025	1	3,885,074	225.82		136,366		110,516		45,586			(26,267)		24,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	1	4,699,729	226.03		161,198		130,944		54,237			(30,392)		29,952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025	1	7,207,154	224.55		250,772		204,090		96,122			(46,948)		45,971		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	1	5,126,852	223.22		178,015		145,747		77,194			(32,811)		32,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	1	4,622,447	224.39		149,219		122,072		62,568			(27,612)		29,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	1	4,340,064	223.12		151,902		124,568		66,154			(27,807)		27,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	1	2,492,673	223.12		86,895		71,252		37,945			(15,883)		15,940		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025	1	2,607,356	223.12		91,257		74,859		39,915			(16,683)		16,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	1	3,892,577	223.04		134,751		110,768		60,088			(24,101)		24,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	1	9,401,719	222.21		327,542		269,591		156,879			(58,240)		60,321		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	1	7,124,231	221.22		247,721		204,174		129,537			(43,773)		45,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	1	2,760,844	219.73		97,103		80,826		56,930			(16,674)		17,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	1	3,638,130	220.33		126,607		105,216		71,744			(21,936)		23,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	1	1,346,717	220.33		46,731		38,825		26,470			(8,108)		8,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2025	1	1,207,120	220.33		42,038		34,951		23,829			(7,259)		7,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	1	4,718,202	220.33		163,295		135,538		92,522			(28,392)		30,272		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2025	1	4,489,502	220.38		157,081		130,842		88,228			(26,401)		28,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	1	12,899,261	220.53		454,697		379,396		250,328			(75,900)		83,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	1	3,244,806	221.74		113,643		95,183		56,806			(18,827)		20,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	1	3,774,845	222.16		131,455		110,330		64,112			(21,517)		24,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	1	2,449,466	222.16		84,981		71,364		41,772			(13,877)		15,872		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2025	1	3,026,261	222.16		105,331		88,406		51,594			(17,258)		19,593		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025	1	4,249,398	222.28		147,643		124,192		71,894			(23,595)		27,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	1	8,935,583	222.32		310,744		261,729		150,926			(49,306)		57,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	1	4,656,063	221.62		162,169		136,805		83,506			(25,537)		30,219		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	1	2,305,884	222.77		79,495		67,355		37,459			(12,401)		14,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2025	1	2,505,399	222.5		86,937		73,801		41,935			(13,421)		16,313		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	1	2,159,036	222.5		74,919		63,614		36,226			(11,550)		14,070		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	1	4,156,869	222.5		144,707		122,906		69,484			(22,235)		27,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2025	1	4,147,411	222.49		142,992		121,660		69,871			(21,470)		27,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	1	12,581,956	222.13		437,416		372,662		219,125			(65,204)		82,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	1	4,618,592	222.52		160,901		137,316		77,809			(23,789)		30,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	1	2,397,206	223.9		82,236		70,560		35,815			(12,047)		15,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2025	1	8,202,300	223.39		282,950		243,337		129,195			(40,841)		53,752		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	1	4,894,871	223.39		169,363		145,601		76,973			(24,525)		32,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	1	2,435,352	223.39		84,050		72,246		38,211			(12,171)		15,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	1	6,231,755	222.53		215,565		185,712		106,077			(30,067)		40,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	1	8,067,843	222.45		278,013		239,897		138,268			(38,441)		52,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	1	2,032,727	221.67		69,990		60,632		37,202			(9,595)		13,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	1	2,696,650	221.24		93,610		81,269		51,346			(12,619)		17,742		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	1	3,602,242	221.24		124,638		108,202		68,699			(16,857)		23,719		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2025	1	2,115,797	221.24		73,207		63,566		40,324			(9,887)		13,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2025	1	6,393,527	221.57		221,123		192,359		119,163			(28,987)		42,165		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	1	8,321,480	221.56		287,706		250,639		155,168			(37,371)		54,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	1	5,449,565	221.32		187,458		163,571		103,639			(24,118)		35,968		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	1	2,307,134	220.44		79,673		69,799		47,138			(10,156)		15,227		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	1	4,908,437	221.17		169,341		148,843		95,042			(21,283)		32,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	1	3,227,718	221.17		108,454		95,927		62,406			(12,975)		21,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025	1	737,966	221.17		25,460		22,382		14,312			(3,196)		4,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2025	1	5,714,706	221.38		195,591		172,259		109,672			(23,749)		37,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	1	5,898,737	220.7		201,208		177,460		119,158			(23,994)		39,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	1	3,665,057	219.14		125,940		111,513		83,805			(14,866)		24,304		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2025	1	1,968,628	219.52		67,918		60,268		43,985			(7,887)		13,105		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	1	3,496,320	219.52		120,665		107,084		77,883			(13,946)		23,257		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2025	1	2,593,929	219.52		89,491		79,424		57,952			(10,377)		17,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2025	1	6,818,042	219.79		236,316		210,088		149,500			(26,480)		45,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	1	4,650,016	220.55		164,305		146,390		96,203			(18,147)		31,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	1	4,880,826	222.17		168,766		150,492		88,526			(18,469)		32,567		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	1	3,217,893	223.26		110,838		99,235		53,306			(11,996)		21,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	1	3,955,910	222.71		136,641		122,570		68,905			(14,504)		26,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2025	1	2,977,776	222.71		103,031		92,417		51,920			(10,979)		19,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	1	2,552,330	222.71		88,311		79,225		44,604			(9,397)		17,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2025	1	4,035,558	222.56		139,191		125,144		71,618			(14,207)		27,051		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	1	4,956,257	222.29		171,865		154,714		90,115			(17,360)		33,248		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	1	2,256,463	222.59		76,322		69,037		40,028			(7,396)		15,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	1	3,473,237	222.59		118,299		107,196		61,612			(11,521)		23,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	1	3,316,282	222.76		114,735		104,019		58,191			(11,098)		22,297		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2025	1	2,701,347	222.76		93,467		84,748		47,667			(9,053)		18,190		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2025	1	3,598,206	222.76		124,138		112,543		63,197			(12,041)		24,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	1	4,577,542	223.22		157,959		143,478		77,837			(14,667)		30,847		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	1	4,293,338	223.3		147,110		133,874		72,836			(13,437)		28,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	1	4,258,309	223.9		145,244		132,309		68,732			(13,121)		28,717		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	1	2,812,199	221.97		97,666		89,328		53,174			(8,694)		18,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	1	2,624,776	223.35		90,379		82,813		44,532			(7,890)		17,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2025	1	1,436,269	223.35		49,551		45,405		24,388			(4,326)		9,722		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	1	2,978,945	223.35		102,733		94,122		50,366			(8,969)		20,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	1	6,233,405	223.29		213,202		195,695		106,622			(17,756)		42,227		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2025	1	4,741,271	222.33		161,531		148,498		87,876			(13,219)		32,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Merrill Lynch RPM Index/MLR161QSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	1	3,234,343	221.37		111,475		102,606		64,742			(9,005)		21,927		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	1	2,842,231	220.89		97,774		90,369		59,087			(7,768)		19,268		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2025	1	661,167	220.86		22,876		21,182		13,867			(1,779)		4,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	1	2,391,117	220.86		82,774		76,647		50,074			(6,391)		16,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2025	1	3,287,708	220.86		113,755		105,317		68,798			(8,858)		22,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2025	1	5,281,186	221.12		181,663		168,497		108,705			(13,379)		35,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	1	3,647,708	220.42		126,211		117,208		79,556			(9,151)		24,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	1	6,329,364	220.47		217,551		202,356		137,511			(15,464)		43,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	1	2,579,262	220.18		88,369		82,536		57,302			(6,164)		17,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	1	3,246,683	219.57		111,138		103,981		75,692			(7,545)		22,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2025	1	4,016,900	219.57		138,583		129,636		93,970			(9,466)		27,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2025	1	1,232,008	219.57		42,504		39,764		28,769			(2,899)		8,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2025	1	5,738,957	218.96		195,295		183,035		141,149			(12,502)		39,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2025	1	4,588,586	217.82		156,501		146,937		122,492			(9,783)		31,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	1	4,847,454	217.21		166,520		156,492		135,219			(10,253)		33,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	1	2,791,271	216.84		96,012		90,590		79,948			(5,787)		19,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	1	2,463,791	216.82		85,014		80,378		71,002			(4,907)		16,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	1	1,309,214	216.82		45,168		42,690		37,761			(2,650)		9,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2025	1	3,993,249	216.82		137,767		130,197		115,011			(8,093)		27,432		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2025	1	5,735,650	216.66		198,315		187,845		167,513			(10,714)		39,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	1	1,369,547	216.4		47,485		45,016		40,815			(2,527)		9,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	1	2,349,153	217.59		80,679		76,592		64,345			(4,195)		16,173		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	1	1,102,177	217.06		37,915		36,137		31,353			(1,924)		7,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2025	1	1,607,254	217.2		55,290		52,787		45,379			(2,715)		11,105		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	1	2,696,152	217.2		92,923		88,713		76,110			(4,553)		18,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2025	1	1,356,512	217.2		46,664		44,549		38,269			(2,295)		9,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2025	1	5,164,757	217.71		179,083		171,258		141,076			(8,049)		35,711		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	1	2,276,108	218.76		78,474		75,147		57,804			(3,424)		15,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	1	5,685,119	218.68		195,291		187,332		145,225			(8,271)		39,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	1	2,236,258	217.97		77,127		74,435		60,137			(3,093)		15,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/02/2025	1	667,069	218.31		23,014		22,222		17,535			(912)		4,629		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2025	1	1,165,842	218.31		39,677		38,330		30,760			(1,532)		8,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	1	3,571,404	218.31		121,550		117,368		93,718			(4,761)		24,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	1	3,260,858	218.31		112,826		108,951		85,923			(4,464)		22,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	1	6,376,694	217.17		218,763		211,583		182,706			(7,459)		44,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	1	2,718,971	216.65		93,533		90,578		80,792			(3,075)		18,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	1	2,912,227	216.54		100,216		97,484		87,198			(3,130)		20,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2025	1	2,741,766	216.58		94,591		92,122		82,148			(2,843)		19,120		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	1	2,279,454	216.58		78,796		76,753		68,262			(2,322)		15,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2025	1	779,418	216.58		26,890		26,189		23,359			(807)		5,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	1	4,683,827	217.1		160,785		156,839		135,725			(4,155)		32,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	1	3,670,895	216.82		126,268		123,336		108,690			(3,096)		25,653		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	1	4,542,471	216.8		156,442		153,127		134,683			(3,559)		31,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	1	2,904,726	217.11		99,712		97,941		84,291			(2,172)		20,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	1	2,534,395	216.88		86,721		85,336		74,793			(1,663)		17,748		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	1	1,417,713	216.88		48,769		47,967		41,997			(998)		9,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2025	1	2,155,826	216.88		74,160		72,938		63,706			(1,520)		15,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	1	7,472,523	216.8		256,597		252,744		222,592			(4,194)		52,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2025	1	1,995,550	216.35		68,572		67,637		61,463			(1,026)		14,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	1	3,222,098	216.13		110,840		109,470		100,734			(1,518)		22,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	1	2,586,161	215.11		88,772		88,049		86,576			(1,072)		18,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2025	1	2,702,008	215.74		92,468		91,845		86,868			(975)		19,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2025	1	1,211,025	215.74		41,659		41,374		39,088			(455)		8,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	1	2,894,376	215.74		99,567		98,883		93,230			(1,088)		20,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2025	1	5,530,949	215.41		188,557		187,551		182,849			(1,261)		39,002		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	1	2,949,664	214.63		100,680		100,293		102,529			(524)		20,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	1	3,229,590	214.27		111,185		110,944		114,930			(425)		22,790		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	1	2,145,578	214.53		73,564		73,564		75,070			(191)		15,140		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2025	1	2,489,403	214.46		85,635		85,635		87,769			(117)		17,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	1	3,044,915	214.46		104,745		104,745		107,294			(143)		21,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2025	1	753,146	214.46		25,908		25,908		26,578			(35)		5,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2023	1	11,075,254	261.71	272,898			766		276,170			(207,189)		4,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/03/2022	10/03/2023	1	16,925,869	262.71	412,868			2,318		381,929			(313,890)		7,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	1	15,036,975	265.17	324,429			2,708		248,172			(244,652)		7,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023	1	143,890	261.71	4,069			11		3,531			(3,060)		53		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023	1	59,427	261.71	1,680			5		1,458			(1,264)		22		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	1	11,334,953	265.68	237,095			2,645		174,741			(179,155)		6,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	1	10,464,788	265.94	209,961			2,948		155,719			(159,197)		6,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/06/2022	10/04/2023	1	98,967	265.17	2,307			19		1,619			(1,735)		52		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/20/2022	10/09/2023	1	12,359,269	265.68	248,233			5,548		187,776			(187,425)		9,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	1	14,085,219	265.68	302,856			4,233		217,713			(228,195)		9,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	1	15,918,219	264.98	326,416			8,268		273,179			(249,123)		13,174		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2022	10/11/2023	1	15,074,701	264.24	317,070	3,289		9,069		285,542			(242,491)		13,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2022	10/12/2023	1	13,840,147	263.97	293,029			9,006		271,976			(221,816)		12,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2022	10/13/2023	1	14,720,806	264.25	305,162	3,698		10,532		279,773			(234,941)		13,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/16/2023	1	11,365,877	264.21	239,507			10,052		214,060			(181,582)		11,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	10/13/2023	1	18,967,572	264.21	407,660	2,429		13,773		362,327			(309,766)		17,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/17/2022	10/17/2023	1	17,326,299	263.7	382,604			17,100		355,181			(290,041)		18,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2022	10/18/2023	1	17,105,627	263.52	376,657			17,805		359,347			(284,061)		18,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2022	10/13/2023	1	62,479	264.25	1,286			43		1,180			(975)		59		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	10/19/2023	1	12,353,086	263.29	276,006			13,845		267,108			(208,363)		14,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	10/17/2023	1	125,306	263.7	2,652			118		2,556			(1,994)		135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2022	10/20/2023	1	14,069,162	263.04	316,770			16,829		313,842			(239,402)		16,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/23/2023	1	14,569,397	262.77	341,456			20,952		331,579			(257,828)		18,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/20/2023	1	14,360,653	262.77	317,687			16,810		332,765			(238,927)		16,808		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2022	10/24/2023	1	16,660,763	263.04	386,700	1,289		25,954		372,757			(292,272)		21,361		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2022	10/25/2023	1	17,349,540	263.72	389,479			25,977		359,963			(293,623)		22,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2022	10/26/2023	1	17,268,789	264.51	373,709	2,561		26,199		326,606			(284,161)		23,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2022	10/24/2023	1	97,254	263.04	2,381			152		2,173			(1,791)		125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2022	10/23/2023	1	57,480	262.77	1,437			88		1,324			(1,084)		72		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2022	10/27/2023	1	16,364,227	264.26	364,732			26,525		318,882			(276,278)		22,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2022	10/25/2023	1	94,237	263.72	2,151			144		1,944			(1,618)		123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/30/2023	1	12,394,667	263.63	288,882	3,625		25,465		257,388			(218,916)		17,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/27/2023	1	17,746,281	263.63	390,901	5,311		29,714		373,397			(298,176)		24,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2022	10/31/2023	1	17,098,696	264.37	382,688			31,815		332,978			(287,553)		24,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2022	11/01/2023	1	18,389,283	264.5	410,135			35,287		351,443			(308,277)		27,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2022	11/02/2023	1	17,544,943	265.03	389,895			34,673		314,342			(293,727)		26,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2022	11/03/2023	1	15,289,572	264.66	350,300			32,155		288,265			(263,899)		23,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/06/2023	1	10,557,547	264.99	241,207			24,086		187,637			(180,978)		16,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/03/2023	1	16,128,544	264.99	357,494			32,831		291,007			(268,956)		24,613		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/02/2023	1	116,879	265.03	2,540			226		2,076			(1,910)		176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2022	11/07/2023	1	15,022,840	265.62	330,012			33,894		252,118			(247,838)		24,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2023	1	22,506,919	265.91	497,939			52,488		364,552			(373,500)		36,785		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/06/2023	1	297,400	264.99	6,981			696		5,362			(5,250)		473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	11/09/2023	1	18,815,168	265.46	433,567	2,143		47,363		324,552			(327,372)		31,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	11/07/2023	1	149,950	265.62	3,229			334		2,495			(2,429)		242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2022	11/10/2023	1	11,231,666	266.11	258,969			28,811		178,004			(194,599)		18,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/13/2023	1	12,964,963	267.69	279,785			33,276		162,007			(209,748)		22,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/10/2023	1	19,760,491	267.69	427,389			47,618		252,090			(322,017)		33,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/14/2022	11/14/2023	1	15,351,665	267.25	338,618			41,222		210,723			(254,283)		26,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2022	11/15/2023	1	15,401,243	267.46	334,656			41,678		205,906			(251,019)		27,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2022	11/16/2023	1	22,699,107	267.43	492,993			63,090		305,342			(371,486)		40,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2022	11/17/2023	1	15,657,350	267.18	345,023			45,047		218,762			(259,164)		28,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/17/2023	1	15,920,105	267.36	348,850			45,579		218,460			(261,996)		28,866		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/20/2023	1	12,927,452	267.36	286,284			39,794		172,785			(215,231)		24,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/21/2022	11/21/2023	1	18,563,423	267.31	414,786			58,714		257,503			(311,588)		35,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2022	11/22/2023	1	16,321,492	267.68	361,520			52,265		215,666			(271,604)		31,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2022	11/22/2023	1	10,436,234	267.8	229,667			33,320		135,667			(172,764)		19,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2022	11/24/2023	1	4,547,873	267.8	98,228			14,744		57,752			(73,601)		8,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/27/2023	1	16,286,892	268.11	340,829			53,846		199,732			(256,075)		32,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/24/2023	1	9,974,085	268.11	213,839	2,106		33,115		124,947			(161,912)		19,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2022	11/28/2023	1	20,388,558	267.54	443,931			71,224		279,104			(333,245)		40,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2022	11/29/2023	1	16,217,104	267.33	359,921			58,829		228,936			(270,167)		32,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2022	11/30/2023	1	15,980,863	267.42	348,557	1,093		58,335		223,494			(262,655)		32,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2022	11/28/2023	1	99,967	267.54	2,163			348		1,356			(1,627)		201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2022	12/01/2023	1	12,293,483	268.2	255,410			43,314		155,211			(192,150)		25,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/04/2023	1	13,407,571	267.41	285,312			50,523		184,784			(213,802)		28,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/01/2023	1	16,744,503	267.41	362,536	950		61,665		235,257			(273,212)		34,506		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	12/05/2023	1	16,272,768	267.19	349,499			62,775		237,476			(262,167)		34,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/06/2023	1	15,739,924	267	338,386			61,830		236,189			(253,825)		33,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/04/2023	1	79,524	267.41	1,680			298		1,115			(1,264)		168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2022	12/07/2023	1	12,549,658	266.69	272,072			50,536		196,212			(204,371)		27,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2022	12/08/2023	1	10,476,933	266.61	229,823			43,432		165,840			(172,839)		22,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2022	12/11/2023	1	13,689,379	267.09	304,779			59,837		201,402			(228,364)		30,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2022	12/08/2023	1	16,685,916	267.09	359,860			68,048		248,660			(270,496)		36,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/12/2022	12/12/2023	1	18,204,122	266.54	419,547			83,524		293,363			(314,897)		40,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/13/2022	12/13/2023	1	18,145,457	267.5	374,751	997		75,891		259,448			(281,800)		40,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2022	12/14/2023	1	14,437,519	267.87	279,766			57,267		197,276			(209,693)		32,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2022	12/15/2023	1	12,317,041	265.54	241,936			50,458		225,210			(181,883)		28,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/15/2023	1	16,836,807	264.17	356,179	2,120		74,807		359,598			(269,355)		38,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/18/2023	1	14,994,348	264.17	290,870	1,731		63,204		315,942			(219,463)		34,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2022	12/19/2023	1	20,812,858	263.65	410,584			89,683		472,848			(308,108)		48,719		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2022	12/20/2023	1	13,738,646	262.26	285,251			63,226		360,926			(213,954)		32,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2022	12/21/2023	1	13,451,500	261.62	277,730	4,063		63,411		378,473			(211,554)		31,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2022	12/22/2023	1	12,042,994	260.86	242,934	20,006		60,216		362,979			(197,445)		28,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	12/22/2023	1	8,486,653	260.4	163,918	29,451		44,594		266,915			(145,638)		20,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/03/2023	12/26/2023	1	15,506,494	260.4	336,580	2,541		80,667		483,088			(253,089)		37,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2022	12/27/2023	1	21,313,383	260.82	432,361	25,960		110,831		646,953			(343,685)		52,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/23/2023	12/28/2023	1	18,707,074	260.15	348,215	72,171		102,992		606,614			(315,312)		46,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2022	12/29/2023	1	11,186,138	260.63	181,634	65,534		61,275		346,356			(185,084)		27,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	01/02/2024	1	12,505,305	259.95	153,991	149,557		78,182		407,697			(224,878)		31,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	12/29/2023	1	12,554,965	259.95	168,129	125,304		72,940		413,140			(219,967)		31,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/03/2023	01/03/2024	1	15,542,749	261.46		355,008		92,431		446,937			(262,286)		39,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2023	01/04/2024	1	11,480,682	262.47		254,525		66,984		299,882			(187,381)		29,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/05/2023	01/05/2024	1	12,180,270	261.89		290,413		77,572		336,874			(212,722)		31,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/08/2024	1	11,654,477	263.23		267,893		73,484		278,771			(194,194)		30,501		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/06/2023	01/05/2024	1	12,430,440	263.23		274,164		73,146		301,049			(201,019)		32,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/09/2023	01/09/2024	1	14,947,311	264.05		330,954		93,232		334,621			(237,404)		39,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/09/2023	01/05/2024	1	224,925	261.89		5,789		1,548		6,195			(4,233)		580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/10/2023	01/10/2024	1	14,149,860	263.89		322,590		90,865		322,350			(231,548)		37,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/11/2023	01/11/2024	1	10,882,818	264.24		249,469		70,791		239,325			(178,598)		28,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/12/2023	01/12/2024	1	14,015,720	265		314,493		91,653		284,920			(222,914)		37,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/13/2023	01/12/2024	1	26,172,938	265.64		569,716		163,819		497,254			(406,169)		69,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/13/2023	01/16/2024	1	11,540,183	265.64		254,106		78,257		215,691			(175,782)		31,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/17/2023	01/17/2024	1	16,867,518	265.5		368,068		110,875		327,173			(256,998)		46,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/17/2023	01/12/2024	1	199,933	265		4,527		1,302		4,036			(3,219)		534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/18/2023	01/18/2024	1	14,571,357	265.47		317,827		96,032		285,175			(221,647)		39,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/19/2023	01/19/2024	1	10,627,767	265.1		237,756		72,710		215,762			(165,067)		29,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/20/2023	01/22/2024	1	12,932,952	265.37		289,285		90,613		251,475			(198,636)		36,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/20/2023	01/19/2024	1	9,224,820	265.37		203,141		62,112		183,146			(141,097)		25,436		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/23/2023	01/23/2024	1	16,581,261	265.81		365,191		115,429		314,023			(249,455)		46,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2023	01/24/2024	1	15,520,778	265.92		343,356		111,632		290,696			(231,625)		43,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	01/25/2024	1	13,742,286	266.01		299,720		96,288		255,445			(203,343)		38,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2023	01/26/2024	1	11,930,953	266		258,645		84,313		222,370			(174,362)		33,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/29/2024	1	10,835,979	266		234,388		77,970		198,847			(156,346)		31,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/26/2024	1	15,558,505	266		339,061		110,316		290,006			(228,924)		44,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2023	01/30/2024	1	13,446,629	265.74		296,277		99,098		259,286			(196,939)		38,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/31/2024	1	16,237,932	265.87		355,901		120,027		309,310			(235,699)		47,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/26/2024	1	87,470	266		1,888		617		1,621			(1,269)		249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2023	02/01/2024	1	12,051,031	265.85		263,041		89,626		230,254			(173,428)		35,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	02/02/2024	1	13,812,404	266.3		284,384		98,223		251,901			(186,233)		40,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2023	02/02/2024	1	15,590,735	265.33		339,489		117,091		315,216			(222,609)		45,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/21/2023	02/05/2024	1	10,525,398	265.33		228,258		80,367		209,712			(147,936)		31,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2024	1	15,809,387	265.03		350,418		125,901		331,464			(224,547)		46,993		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2024	1	21,013,354	265.1		456,757		163,877		438,088			(292,883)		62,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/08/2024	1	11,478,455	265.28		246,313		88,813		235,153			(157,448)		34,383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2023	02/09/2024	1	12,601,289	265.37		272,385		99,193		256,359			(173,350)		37,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/12/2024	1	9,614,228	264.86		214,335		79,476		203,169			(134,866)		29,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/09/2024	1	14,371,015	264.86		317,202		116,477		307,970			(201,023)		43,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/13/2023	02/13/2024	1	16,747,809	264.94		373,502		139,972		357,609			(233,472)		51,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2023	02/14/2024	1	11,291,547	265.39		245,970		92,807		230,636			(153,319)		34,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/15/2024	1	12,218,822	265.1		268,134		101,759		257,499			(166,518)		37,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/16/2024	1	11,338,645	265.78		237,332		91,452		223,092			(146,255)		34,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/20/2024	1	15,116,906	265.09		314,171		123,517		315,096			(190,826)		47,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/16/2024	1	27,007,343	265.09		577,017		222,333		571,514			(355,476)		83,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/21/2023	02/21/2024	1	14,057,564	264.52		296,387		117,390		316,091			(179,035)		44,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2023	02/22/2024	1	14,054,052	263.85		304,762		122,016		337,527			(182,834)		44,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/23/2024	1	10,747,929	263.82		233,984		94,231		259,222			(140,019)		33,988		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/26/2024	1	12,675,235	263.05		293,923		120,711		324,551			(173,312)		40,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	18,900,207	263.05		424,776		173,113		489,822			(252,143)		59,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/27/2023	02/27/2024	1	14,008,050	264.09		306,231		126,299		330,644			(179,891)		44,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/28/2024	1	3,403,862	264.3		72,920		30,243		78,780			(42,667)		10,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/29/2024	1	9,199,783	264.3		201,637		83,997		209,659			(117,708)		29,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	03/01/2024	1	15,834,956	264.03		368,645		156,550		371,032			(212,183)		51,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2023	03/01/2024	1	13,951,729	264.32		329,163		140,314		323,129			(189,225)		45,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/05/2024	1	10,218,966	266.13		219,134		94,434		196,548			(124,810)		33,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/04/2024	1	6,986,252	266.13		152,640		65,280		133,180			(87,648)		22,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/01/2024	1	10,863,078	266.13		228,946		97,698		210,310			(131,474)		35,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/06/2023	03/06/2024	1	15,340,536	266.88		311,655		135,125		271,176			(176,516)		50,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/07/2024	1	14,410,252	265.74		315,957		138,127		287,153			(177,865)		47,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/05/2024	1	54,053	266.13		1,137		490		1,047			(647)		177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2023	03/08/2024	1	16,495,939	266.06		351,878		154,365		318,466			(197,683)		54,609		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2023	03/08/2024	1	14,965,848	266.61		293,326		129,490		278,468			(164,243)		49,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/12/2024	1	12,330,622	265.16		235,059		105,764		261,987			(129,506)		41,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2023	03/11/2024	1	6,798,841	265.16		147,255		65,729		144,283			(81,825)		22,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/08/2024	1	8,397,554	265.16		174,499		77,149		181,923			(97,577)		27,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/13/2023	03/13/2024	1	16,742,633	263.53		346,337		156,852		415,966			(189,449)		56,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2023	03/14/2024	1	13,717,287	263.4		287,643		131,209		345,146			(156,617)		46,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/15/2024	1	17,131,378	261.66		395,570		181,414		503,920			(214,457)		57,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2023	03/15/2024	1	15,074,284	262.27		346,782		159,904		426,147			(187,398)		50,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2023	03/14/2024	1	99,967	263.4		2,000		917		2,544			(1,088)		337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/18/2024	1	7,356,440	263.07		161,842		75,348		191,528			(86,874)		25,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/15/2024	1	8,465,388	263.07		191,715		88,839		223,066			(103,140)		28,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/19/2024	1	13,374,894	263.07		300,719		140,925		348,517			(160,110)		45,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/20/2024	1	16,378,868	263.73		363,606		171,459		403,689			(192,168)		56,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/21/2024	1	14,985,482	263.48		357,528		170,494		376,927			(187,373)		51,584		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2023	03/22/2024	1	16,934,557	264.4		378,706		181,067		391,154			(198,092)		58,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/22/2024	1	17,994,216	265.84		368,997		177,238		368,459			(192,439)		62,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	1	9,461,622	264.47		206,081		99,147		220,796			(107,231)		32,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/26/2024	1	14,856,574	264.47		331,943		162,129		342,456			(170,115)		51,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/25/2024	1	11,608,175	264.47		257,644		125,256		267,305			(132,801)		40,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	1	99,966	264.4		2,200		1,057		2,337			(1,149)		345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/27/2024	1	14,803,219	264.22		341,334		167,889		349,572			(173,453)		51,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/28/2024	1	21,025,741	264.66		493,268		244,172		476,903			(249,559)		73,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/25/2024	1	69,021	264.47		1,535		748		1,608			(786)		240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2024	1	15,875,911	265.48		360,392		178,412		338,932			(182,298)		55,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2023	03/28/2024	1	12,888,220	266.57		292,325		145,870		247,450			(146,997)		45,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2024	1	5,805,511	266.8		127,871		64,469		107,409			(63,752)		20,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/02/2024	1	12,250,774	266.8		280,607		142,266		226,962			(138,747)		43,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/28/2024	1	8,673,084	266.8		194,914		97,342		162,847			(97,952)		30,453		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	16,527,053	266.93		377,334		192,830		302,660			(184,608)		58,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2024	1	15,366,103	268.09		324,553		166,402		249,863			(158,296)		54,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	14,528,395	267.24		313,454		161,644		258,402			(151,977)		52,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/09/2024	1	12,229,302	266.77		275,569		144,809		229,303			(131,217)		44,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/08/2024	1	6,887,381	266.77		151,654		79,174		128,971			(72,919)		24,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/05/2024	1	17,835,757	266.77		386,547		200,953		339,370			(186,232)		64,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/10/2023	04/10/2024	1	15,203,915	266.33		359,562		190,789		298,111			(168,966)		55,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	14,492,490	267.42		326,680		174,047		255,304			(152,918)		52,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	04/12/2024	1	17,005,991	267.65		381,812		204,359		292,990			(177,883)		62,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/10/2024	1	143,156	266.33		3,467		1,839		2,845			(1,629)		520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/12/2024	1	12,029,346	268.86		256,931		138,379		187,224			(119,202)		43,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/15/2024	1	7,029,851	268.42		153,962		83,574		112,338			(70,879)		25,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/16/2024	1	13,275,683	268.42		291,388		160,332		212,479			(131,666)		49,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/12/2024	1	8,228,516	268.42		177,514		95,803		133,949			(82,054)		30,072		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2023	04/17/2024	1	14,313,822	267.93		320,519		176,485		241,517			(144,363)		52,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2023	04/18/2024	1	14,875,523	268.6		323,714		178,573		234,365			(145,523)		55,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/19/2024	1	17,272,020	268.33		377,726		209,500		280,562			(168,799)		64,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/19/2024	1	15,216,556	268.52		327,767		182,972		249,228			(145,553)		56,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/23/2024	1	12,180,250	267.95		273,255		155,910		206,760			(117,537)		45,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/19/2024	1	10,531,301	267.95		232,545		130,134		181,682			(102,951)		39,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2024	1	6,757,402	267.95		148,057		83,213		114,542			(65,334)		25,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/24/2024	1	16,950,706	268.17		374,298		214,868		281,731			(159,797)		63,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2024	1	16,196,116	268.27		353,123		201,838		267,814			(151,747)		61,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2023	04/26/2024	1	14,027,883	267.63		313,132		179,656		247,108			(133,925)		53,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/26/2024	1	13,506,819	267.88		307,692		177,887		237,132			(130,647)		51,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/26/2024	1	8,628,390	268.37		192,739		111,579		144,239			(81,672)		32,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2024	1	7,078,572	268.37		155,021		90,108		116,199			(65,472)		26,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/30/2024	1	11,363,091	268.37		259,159		151,512		186,806			(108,155)		43,402		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/01/2023	05/01/2024	1	17,886,873	269.14		400,223		235,752		271,987			(164,781)		68,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	05/02/2024	1	19,667,299	269.24		441,411		261,171		296,513			(180,819)		75,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2023	05/03/2024	1	14,672,176	269.65		322,954		191,270		212,223			(132,149)		56,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/03/2024	1	13,428,606	269.96		292,928		174,859		193,033			(118,948)		51,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/07/2024	1	9,550,901	269.69		213,159		128,726		138,474			(84,935)		37,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/06/2024	1	7,906,291	269.69		174,296		104,739		115,314			(70,224)		30,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/03/2024	1	7,920,397	269.69		173,215		104,389		117,017			(69,384)		30,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/08/2024	1	16,229,997	269.87		359,315		217,744		231,230			(141,810)		63,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2023	05/09/2024	1	99,567	270.23		2,181		1,324		1,358			(858)		388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2023	05/09/2024	1	15,167,871	270.23		327,156		201,678		208,493			(125,975)		59,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2023	05/10/2024	1	17,304,672	269.84		381,446		233,370		249,559			(148,690)		67,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/10/2024	1	14,529,213	269.57		323,282		199,696		219,783			(124,727)		56,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/14/2024	1	13,186,746	270.2		293,763		185,518		183,334			(108,905)		51,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/13/2024	1	8,032,444	270.2		175,686		109,713		109,337			(66,682)		31,603		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/10/2024	1	8,642,079	270.2		188,253		116,313		122,538			(72,556)		33,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/15/2023	05/15/2024	1	15,960,407	270.52		345,644		216,705		216,420			(129,521)		63,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2023	05/16/2024	1	17,478,254	269.9		397,076		253,273		251,731			(144,657)		69,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/17/2024	1	15,047,150	270.85		338,940		215,565		201,889			(124,494)		59,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/17/2024	1	16,703,527	270.22		387,236		245,908		239,144			(142,935)		66,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	1	10,678,563	271.79		227,187		145,860		126,686			(81,909)		42,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2024	1	8,659,326	271.79		189,639		121,202		102,530			(69,242)		34,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/17/2024	1	9,663,867	271.79		211,810		134,888		117,317			(77,610)		38,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/22/2023	05/22/2024	1	67,208	272.07		1,472		946		768			(527)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/22/2023	05/22/2024	1	17,615,005	272.07		362,856		233,823		203,151			(129,362)		70,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	16,073,149	271.34		332,966		215,728		201,166			(117,840)		64,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	13,680,014	269.73		301,078		196,317		203,068			(105,649)		55,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024	1	13,404,686	269.36		302,892		199,011		211,432			(105,466)		54,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	133,813	270.1		2,917		1,918		1,945			(1,018)		539		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/28/2024	1	7,922,526	270.1		173,102		114,506		113,897			(59,595)		32,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	19,476,667	270.1		429,182		282,297		285,447			(149,202)		78,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/29/2024	1	11,504,518	270.1		254,894		169,760		165,656			(86,076)		46,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/30/2024	1	92,068	271.16		2,007		1,334		1,177			(675)		376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/30/2024	1	19,787,679	271.16		423,541		283,351		255,645			(140,983)		80,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/31/2024	1	19,372,639	269.88		438,883		294,480		287,279			(145,270)		79,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/31/2024	1	10,309,927	271.14		235,990		159,143		137,476			(77,760)		42,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/03/2024	1	7,681,581	272.2		169,241		114,726		89,652			(55,272)		31,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	05/31/2024	1	8,719,393	272.2		194,541		131,522		104,104			(63,726)		35,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/04/2024	1	11,773,896	272.2		276,983		189,745		137,678			(87,941)		48,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/05/2023	06/05/2024	1	16,487,853	273.19		363,641		248,618		174,863			(115,411)		68,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2023	06/06/2024	1	16,095,956	273.9		339,466		232,719		159,032			(107,291)		66,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/07/2024	1	16,894,354	272.23		378,965		261,429		200,809			(118,487)		70,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/07/2024	1	89,610	272.35		1,954		1,353		1,060			(610)		372		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/07/2024	1	15,691,498	272.35		357,563		248,675		187,777			(110,350)		65,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/07/2024	1	9,130,633	273.46		203,388		141,404		96,440			(62,675)		37,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/10/2024	1	8,067,454	273.46		176,677		123,139		84,884			(54,399)		33,649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2024	1	13,070,300	273.46		310,680		218,441		138,388			(93,115)		54,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/12/2023	06/12/2024	1	17,779,595	274.19		413,045		290,382		175,139			(123,417)		74,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	06/13/2024	1	105,044	275.26		2,290		1,611		901			(682)		441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	06/13/2024	1	17,933,777	275.26		401,521		283,285		157,554			(119,104)		75,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/14/2024	1	14,731,466	276.44		322,933		228,828		114,913			(94,927)		61,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/14/2024	1	81,585	276.78		1,779		1,270		593			(521)		343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/14/2024	1	16,137,933	276.78		347,818		248,675		119,147			(101,235)		67,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/17/2024	1	10,020,414	277.02		216,206		155,663		72,550			(62,068)		42,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/14/2024	1	10,134,898	277.02		215,856		154,624		72,467			(62,474)		42,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/18/2024	1	23,332,088	277.02		493,156		355,463		171,485			(139,951)		98,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/14/2024	1	164,564	276.44		3,744		2,681		1,252			(1,090)		692		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/20/2023	06/20/2024	1	14,376,482	275.83		311,282		225,538		123,680			(86,326)		61,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/21/2024	1	15,282,860	276.08		322,614		234,566		128,612			(88,681)		65,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/18/2024	1	59,958	277.02		1,214		878		431			(338)		254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/21/2024	1	15,724,188	275.07		332,199		243,336		143,413			(90,326)		66,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/21/2024	1	11,505,342	274		250,708		183,947		118,002			(67,922)		49,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/24/2024	1	8,969,127	274		196,053		144,268		95,695			(52,832)		38,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/25/2024	1	11,705,091	274		257,556		190,133		125,132			(68,293)		50,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/21/2024	1	196,110	276.08		3,630		2,662		1,583			(987)		835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/26/2023	06/26/2024	1	15,484,958	273.99		345,556		256,222		168,357			(89,855)		66,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/27/2024	1	17,527,910	274.21		392,624		292,045		186,891			(101,439)		75,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/25/2024	1	242,392	274		5,361		3,969		2,498			(1,399)		1,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/28/2024	1	50,390	275.05		1,099		818		487			(282)		217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/28/2024	1	17,216,667	275.05		383,233		286,765		169,082			(97,693)		74,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/26/2024	1	199,935	273.99		4,707		3,497		2,061			(1,215)		860		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2023	06/28/2024	1	14,821,462	275.35		329,212		247,845		133,153			(83,110)		63,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	07/02/2024	1	11,372,740	276.06		244,531		185,951		101,674			(59,587)		49,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	06/28/2024	1	14,082,248	276.06		308,844		233,517		116,704			(77,279)		60,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	07/01/2024	1	9,181,942	276.06		199,675		151,162		81,906			(50,024)		39,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/03/2023	07/03/2024	1	22,713,032	276.87		465,325		354,860		187,531			(111,890)		98,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/05/2024	1	118,992	275.96		2,594		1,981		1,085			(617)		520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/05/2024	1	19,436,756	275.96		407,698		312,490		177,501			(96,102)		84,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/05/2024	1	103,512	273.93		2,257		1,738		1,100			(532)		452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/05/2024	1	15,251,739	273.93		323,873		253,033		164,224			(72,523)		66,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/09/2024	1	107,589	273.42		2,345		1,817		1,283			(542)		474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/05/2024	1	11,145,570	273.42		240,450		185,927		126,271			(55,652)		48,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/08/2024	1	5,687,340	273.42		124,055		96,052		67,570			(28,699)		24,995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/09/2024	1	14,524,097	273.42		317,097		246,501		172,857			(71,885)		63,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	07/10/2024	1	88,332	272.75		1,926		1,497		1,120			(431)		390		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	07/10/2024	1	15,967,289	272.75		359,141		280,277		203,311			(79,507)		70,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/11/2024	1	14,166,828	273.32		314,935		247,324		171,530			(68,342)		62,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2023	07/12/2024	1	18,155,124	273.76		400,023		315,983		210,967			(85,059)		80,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2023	07/12/2024	1	14,502,757	274.98		314,498		248,878		143,275			(67,272)		64,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/12/2024	1	12,420,179	274.76		270,739		214,788		125,881			(57,197)		54,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/16/2024	1	13,306,071	274.76		298,079		237,312		140,512			(62,021)		59,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2024	1	7,254,819	274.76		158,438		125,726		76,467			(33,628)		32,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/17/2024	1	20,525,524	274.66		463,998		370,400		219,352			(94,412)		91,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2024	1	15,009,220	275.54		329,002		263,575		146,940			(66,216)		67,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/19/2024	1	51,292	276.56		1,118		897		452			(223)		230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/19/2024	1	19,603,455	276.56		417,730		335,899		173,307			(82,915)		87,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/19/2024	1	16,811,541	275.54		364,831		295,710		161,311			(71,060)		75,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2024	1	56,182	274.92		1,225		996		588			(236)		253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2024	1	7,801,242	274.92		170,067		138,209		83,261			(32,901)		35,126		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2024	1	9,674,853	274.92		216,361		176,309		102,430			(41,135)		43,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/19/2024	1	13,824,802	274.92		309,682		251,460		142,089			(59,660)		61,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/24/2024	1	16,663,337	276.09		361,967		296,160		156,262			(66,519)		75,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/25/2024	1	18,208,893	276.2		393,180		323,447		169,039			(71,003)		82,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/26/2024	1	21,852,145	276.1		477,025		393,304		205,541			(85,327)		99,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2024	1	92,114	276.2		2,018		1,670		840			(360)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/26/2024	1	76,577	276.29		1,669		1,383		691			(297)		347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/26/2024	1	15,420,657	276.29		335,852		278,537		141,520			(59,271)		69,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2024	1	13,757,412	276.13		291,559		243,392		129,979			(49,509)		62,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2024	1	10,009,331	276.13		217,810		181,331		94,379			(37,858)		45,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/26/2024	1	12,194,430	276.13		268,030		223,029		113,553			(46,316)		55,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/31/2024	1	14,756,665	276.77		296,197		248,116		133,150			(48,653)		67,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2024	1	17,397,083	275.91		349,869		293,721		168,753			(56,971)		79,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	102,215	273.7		2,228		1,873		1,229			(359)		469		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	18,251,280	273.7		385,259		324,665		220,744			(61,742)		83,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2023	08/02/2024	1	15,466,903	272.19		338,076		288,234		223,574			(51,690)		70,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/02/2024	1	336,675	272.11		7,340		6,239		4,690			(1,149)		1,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/06/2024	1	7,528,758	272.11		164,478		140,412		105,994			(24,829)		34,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2024	1	6,603,000	272.11		143,945		122,532		93,646			(22,357)		30,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/02/2024	1	11,679,789	272.11		257,865		219,580		163,507			(39,588)		53,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2024	1	87,194	272.69		1,901		1,624		1,166			(280)		403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2024	1	18,502,206	272.69		395,279		338,518		247,315			(57,572)		85,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2024	1	302,752	272.13		6,600		5,657		4,248			(956)		1,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2024	1	15,440,064	272.13		337,051		289,376		217,711			(48,505)		71,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2023	08/09/2024	1	17,198,846	271.97		377,547		325,355		246,334			(53,309)		79,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/09/2024	1	13,388,056	272.62		286,210		248,529		180,737			(39,483)		62,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/09/2024	1	125,693	272.32		2,740		2,382		1,738			(376)		583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/13/2024	1	8,107,407	272.32		170,008		148,375		113,053			(22,591)		37,837		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2024	1	7,331,733	272.32		159,527		138,882		102,094			(21,716)		34,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/09/2024	1	13,430,079	272.32		286,958		249,779		186,223			(38,778)		62,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/14/2024	1	120,320	271.59		2,623		2,292		1,784			(337)		562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/14/2024	1	18,211,052	271.59		371,181		325,959		271,621			(46,049)		85,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/15/2024	1	19,360,319	271.08		392,462		344,958		302,636			(48,383)		90,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/15/2024	1	79,135	271.08		1,725		1,512		1,233			(217)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2023	08/16/2024	1	18,052,339	270.01		387,233		341,176		311,186			(47,251)		84,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/16/2024	1	17,940,180	269.03		388,817		345,083		336,371			(46,293)		84,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/16/2024	1	74,677	268.67		1,628		1,447		1,433			(192)		350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/19/2024	1	7,369,085	268.67		160,646		142,944		142,283			(18,822)		34,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/20/2024	1	9,443,429	268.67		211,298		188,478		185,663			(24,006)		44,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/16/2024	1	13,923,544	268.67		311,488		277,595		268,043			(35,534)		65,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/21/2023	08/21/2024	1	18,249,957	269.3		404,920		362,282		334,896			(43,533)		86,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/22/2024	1	88,014	269.59		1,919		1,718		1,570			(204)		417		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/22/2024	1	17,383,138	269.59		391,769		351,689		313,209			(41,126)		82,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/16/2024	1	63,979	268.67		1,488		1,330		1,228			(161)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2023	08/23/2024	1	18,228,104	270.7		394,769		355,923		293,028			(40,281)		86,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2023	08/23/2024	1	13,005,018	270.56		281,730		255,562		214,754			(28,128)		61,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/23/2024	1	173,818	269.68		3,772		3,426		3,083			(373)		824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/27/2024	1	6,242,155	269.68		141,045		128,536		111,710			(13,410)		29,766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/26/2024	1	8,277,817	269.68		180,456		164,051		150,760			(17,701)		39,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/23/2024	1	13,205,429	269.68		298,681		272,389		235,322			(27,930)		62,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/28/2024	1	17,980,622	270.98		413,003		377,518		288,900			(36,505)		85,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/29/2023	08/29/2024	1	20,726,579	272.17		455,749		417,835		299,485			(39,111)		99,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/30/2024	1	166,857	272.62		3,637		3,338		2,316			(308)		799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/30/2024	1	17,372,917	272.62		381,608		351,715		242,751			(31,678)		83,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/30/2024	1	184,757	272.93		4,028		3,737		2,490			(331)		885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/30/2024	1	16,044,249	272.93		351,438		326,554		216,782			(28,173)		76,854		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2023	09/04/2024	1	10,605,495	273.26		228,786		213,707		140,074			(16,604)		51,179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2023	09/03/2024	1	7,919,237	273.26		171,975		160,277		104,447			(13,195)		38,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2023	08/30/2024	1	18,470,399	273.26		401,080		373,459		242,225			(30,842)		88,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/05/2023	09/05/2024	1	19,372,607	273.16		414,763		388,823		265,779			(27,278)		93,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2023	09/06/2024	1	15,255,122	272.99		327,362		307,597		208,168			(21,065)		73,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2023	09/06/2024	1	118,270	272.99		2,578		2,415		1,594			(169)		572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/06/2024	1	14,882,838	272.51		322,073		304,414		209,972			(20,067)		72,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/06/2024	1	496,823	272.05		10,831		10,259		7,318			(655)		2,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2024	1	7,099,550	272.05		154,302		146,366		105,313			(8,992)		34,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/06/2024	1	12,900,396	272.05		278,432		264,028		188,581			(16,186)		62,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/09/2024	1	8,699,390	272.05		189,612		179,696		128,884			(11,351)		42,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2023	09/11/2024	1	17,348,542	271.74		378,849		360,699		264,672			(19,139)		84,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/12/2024	1	74,412	271.8		1,622		1,546		1,126			(80)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/12/2024	1	16,993,631	271.8		370,005		353,136		258,128			(17,858)		82,966		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/13/2024	1	19,474,357	271.66		436,490		418,545		301,024			(19,804)		95,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/13/2024	1	332,668	272.92		7,252		6,991		4,583			(318)		1,626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/13/2024	1	16,873,626	272.92		366,903		354,118		232,724			(15,581)		82,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/17/2024	1	6,919,884	272.91		149,542		144,759		96,002			(5,811)		34,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2024	1	7,734,403	272.91		168,610		163,036		107,161			(6,891)		37,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/13/2024	1	14,970,010	272.91		325,013		314,453		206,589			(12,614)		73,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/18/2024	1	138,019	272.98		3,009		2,918		1,902			(99)		680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/18/2024	1	21,332,157	272.98		450,870		437,967		295,487			(14,100)		105,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/19/2024	1	51,080	272.38		1,114		1,083		742			(33)		252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/19/2024	1	18,278,978	272.38		391,403		380,967		266,411			(11,480)		90,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/20/2024	1	159,463	271.66		3,476		3,390		2,476			(95)		787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/20/2024	1	22,797,824	271.66		475,068		464,438		353,996			(12,533)		112,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/20/2024	1	108,601	269.84		2,368		2,328		1,959			(58)		536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/20/2024	1	13,881,439	269.84		299,347		294,573		257,531			(7,162)		68,546		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/20/2024	1	70,335	269.32		1,526		1,505		1,321			(34)		347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/24/2024	1	8,307,732	269.32		180,450		178,025		151,782			(3,832)		41,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/23/2024	1	8,162,943	269.32		177,800		175,365		153,510			(3,857)		40,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/20/2024	1	15,036,673	269.32		328,258		323,929		281,922			(6,595)		74,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2023	09/25/2024	1	112,520	269.92		2,453		2,426		2,029			(34)		560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2023	09/25/2024	1	21,321,132	269.92		435,683		431,544		372,109			(5,309)		106,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/26/2024	1	135,530	268.45		2,955		2,930		2,749			(32)		675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/26/2024	1	19,796,672	268.45		428,501		425,365		403,120			(4,335)		98,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/27/2024	1	18,114,996	268.19		391,921		390,239		376,973			(2,927)		90,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/27/2024	1	16,705,490	267.83		362,198		362,198		357,531			(1,699)		83,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	100,844	267.63		2,188		2,188		2,193			(6)		503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2024	1	5,146,580	267.63		112,195		112,195		112,252			(305)		25,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2024	1	8,423,478	267.63		183,632		183,632		183,581			(500)		42,175		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	12,697,596	267.63		275,538		275,538		276,071			(757)		63,314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/30/2022	10/02/2023	1	771,367	175.53	39,263			108		34,988			(29,206)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/04/2022	10/04/2023	1	439,151	178.17	22,353			185		13,246			(16,719)		230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/05/2022	10/05/2023	1	244,669	178.27	12,478			138		7,274			(9,333)		143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/06/2022	10/06/2023	1	115,070	177.99	5,926			82		3,624			(4,432)		74		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/07/2022	10/09/2023	1	550,011	177.44	28,656			633		19,314			(21,316)		432		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/07/2022	10/06/2023	1	762,860	177.44	39,516			550		26,459			(29,637)		489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/10/2022	10/10/2023	1	279,879	177.21	14,526			360		10,244			(10,864)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/11/2022	10/11/2023	1	243,141	177.23	12,668			349		9,179			(9,475)		211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/12/2022	10/12/2023	1	461,581	177.11	24,048			729		17,297			(17,987)		418		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/13/2022	10/13/2023	1	162,599	178.19	8,667			288		5,100			(6,482)		153		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/14/2022	. 10/16/2023	1	 461,996	..... 177.54	25,040	.....	.....	 1,035	.....	 16,428	.....	.....	..... (18,627)	.....	 484	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/14/2022	. 10/13/2023	1	 878,628	..... 177.54	47,667	.....	.....	 1,592	.....	 30,853	.....	.....	.....(35,818)	.....	 829	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/17/2022	. 10/17/2023	1	 353,470	..... 178.15	19,017	.....	.....	838	.....	 11,382	.....	.....	.....(14,223)	.....	381	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/18/2022	. 10/18/2023	1	 351,677	..... 178.39	18,920	.....	.....	886	.....	 10,899	.....	.....	.....(14,151)	.....	390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/19/2022	. 10/19/2023	1	 331,662	..... 178.4	18,009	.....	.....	893	.....	 10,313	.....	.....	.....(13,470)	.....	378	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/20/2022	. 10/20/2023	1	 272,813	..... 178.21	14,868	.....	.....	783	.....	 8,819	.....	.....	..... (11,121)	.....	319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/21/2022	. 10/23/2023	1	 619,765	..... 178.89	33,688	.....	.....	 2,043	.....	 17,980	.....	.....	.....(25,085)	.....	778	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/21/2022	. 10/20/2023	1	 878,960	..... 178.89	47,200	.....	.....	 2,491	.....	 26,931	.....	.....	.....(35,400)	.....	 1,029	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/24/2022	. 10/24/2023	1	 419,563	..... 179.35	22,614	.....	.....	 1,433	.....	 11,193	.....	.....	.....(16,914)	.....	538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/25/2022	. 10/25/2023	1	 516,337	..... 179.61	27,882	.....	.....	 1,843	.....	 13,150	.....	.....	.....(20,854)	.....	676	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/26/2022	. 10/26/2023	1	 387,251	..... 181.53	20,757	.....	.....	 1,430	.....	 9,244	.....	.....	.....(15,525)	.....	517	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/27/2022	10/27/2023	1	80,255	180.01	4,286			309		1,906			(3,205)		109		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/28/2022	10/30/2023	1	611,112	180.63	33,122			2,646		12,963			(24,639)		876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/28/2022	10/27/2023	1	731,241	180.63	39,268			2,836		15,090			(29,451)		994		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/31/2022	10/31/2023	1	417,971	180.55	22,696			1,876		9,108			(16,975)		609		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/01/2022	11/01/2023	1	565,305	180.63	30,866			2,636		12,207			(23,086)		837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/02/2022	11/02/2023	1	223,776	179.95	12,218			1,077		5,628			(9,139)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/03/2022	11/03/2023	1	151,994	179.85	8,405			768		3,927			(6,287)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/04/2022	11/03/2023	1	1,013,272	180.35	55,730			5,109		23,643			(41,797)		1,546		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/04/2022	11/06/2023	1	622,809	180.35	34,504			3,422		14,877			(25,666)		991		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/07/2022	11/07/2023	1	273,844	180.71	15,171			1,546		6,117			(11,347)		442		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2022	11/08/2023	1	287,474	181.01	15,897			1,664		6,072			(11,890)		470		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/09/2022	. 11/09/2023	1	 302,941	..... 180.09	16,722	.....	.....	 1,812	.....	 7,789	.....	.....	.....(12,507)	.....	501	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/13/2023	1	1,021,502	..... 181.8	55,468	.....	.....	 6,571	.....	 18,964	.....	.....	.....(41,261)	.....	 1,773	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/10/2023	1	 975,083	..... 181.8	52,557	.....	.....	 5,840	.....	 17,550	.....	.....	.....(39,418)	.....	 1,634	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/14/2022	. 11/14/2023	1	 233,902	..... 181.71	12,677	.....	.....	 1,537	.....	 4,476	.....	.....	..... (9,482)	.....	411	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/15/2022	. 11/15/2023	1	 330,623	..... 181.94	17,887	.....	.....	 2,217	.....	 6,067	.....	.....	.....(13,378)	.....	587	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/16/2022	. 11/16/2023	1	 367,018	..... 181.58	19,892	.....	.....	 2,521	.....	 7,364	.....	.....	..... (14,878)	.....	659	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/17/2022	. 11/17/2023	1	 130,671	..... 181.69	7,161	.....	.....	932	.....	 2,584	.....	.....	..... (5,356)	.....	237	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/18/2022	. 11/17/2023	1	 1,071,703	..... 181.96	58,622	.....	.....	 7,653	.....	 19,972	.....	.....	.....(43,967)	.....	 1,943	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/18/2022	. 11/20/2023	1	 592,754	..... 181.96	26,829	3,906	.....	 6,846	.....	11,371	.....	.....	.....(20,845)	.....	 1,108	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/22/2022	. 11/22/2023	1	 197,699	..... 182.6	10,893	.....	.....	 1,565	.....	 3,356	.....	.....	..... (8,148)	.....	377	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/25/2022	. 11/27/2023	1	 505,053	..... 182.72	27,929	.....	.....	 4,386	.....	 8,790	.....	.....	..... (20,776)	.....	 1,007	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 11/25/2022	. 11/24/2023	 1	 1,079,543	..... 182.72	 59,267	.....	.....	 8,890	.....	 18,215	.....	.....	..... (44,450)	.....	 2,095	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 11/28/2022	. 11/28/2023	 1	 352,126	..... 182.07	 19,402	.....	.....	 3,100	.....	 7,099	.....	.....	..... (14,512)	.....	 708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 11/29/2022	. 11/29/2023	 1	 243,414	..... 182.27	 13,412	.....	.....	 2,180	.....	 4,752	.....	.....	..... (10,032)	.....	 493	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 11/30/2022	. 11/30/2023	 1	 778,004	..... 183.06	 43,101	.....	.....	 7,124	.....	 12,954	.....	.....	..... (32,238)	.....	 1,590	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/01/2022	. 12/01/2023	 1	 140,597	..... 183.04	 7,634	.....	.....	 1,290	.....	 2,376	.....	.....	..... (5,710)	.....	 290	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/02/2022	. 12/01/2023	 1	 400,658	..... 183.02	 21,796	.....	.....	 3,693	.....	 6,799	.....	.....	..... (16,347)	.....	 826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/02/2022	. 12/04/2023	 1	 612,880	..... 183.02	 33,525	.....	.....	 5,911	.....	 10,716	.....	.....	..... (24,938)	.....	 1,293	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/05/2022	. 12/05/2023	 1	 384,824	..... 182.3	 21,127	.....	.....	 3,783	.....	 7,868	.....	.....	..... (15,802)	.....	 818	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/06/2022	. 12/06/2023	 1	 461,732	..... 181.79	 25,303	.....	.....	 4,601	.....	 10,490	.....	.....	..... (18,925)	.....	 989	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/07/2022	. 12/07/2023	 1	 457,187	..... 181.87	 24,917	.....	.....	 4,599	.....	 10,311	.....	.....	..... (18,636)	.....	 987	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/08/2022	. 12/08/2023	 1	 94,632	..... 182.07	 5,167	.....	.....	 973	.....	 2,072	.....	.....	..... (3,865)	.....	 206	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	12/08/2023	1	765,250	181.66	41,669			7,905		18,070			(31,375)		1,664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	12/11/2023	1	578,792	181.66	31,834			6,226		13,963			(23,680)		1,285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	1	451,333	182.35	24,486			4,870		9,674			(18,365)		1,009		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	1	241,491	182.64	13,065			2,627		4,940			(9,772)		544		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	1	321,278	182.48	17,317			3,530		6,828			(12,952)		728		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	1	124,096	181.85	6,751			1,403		2,977			(5,049)		283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	1	745,519	181.38	40,407			8,683		19,763			(30,058)		1,734		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1	904,275	181.38	48,766			10,180		23,518			(36,660)		2,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	1	284,129	181.33	15,428			3,358		7,641			(11,539)		665		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	1	274,508	181.41	14,906			3,285		7,320			(11,149)		647		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	1	188,706	182.07	10,209			2,278		4,543			(7,636)		447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/22/2022	. 12/22/2023	 1	 173,813	..... 181.8	 9,421	.....	.....	 2,146	.....	 4,409	.....	.....	..... (7,046)	.....	 414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/23/2022	. 12/22/2023	 1	 311,775	..... 182.26	 16,961	.....	.....	 3,874	.....	 7,314	.....	.....	..... (12,720)	.....	 743	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/23/2022	. 12/26/2023	 1	 776,508	..... 182.26	 42,630	.....	.....	 10,100	.....	 20,025	.....	.....	..... (31,625)	.....	 1,896	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/27/2022	. 12/27/2023	 1	 479,275	..... 182.54	 26,360	.....	.....	 6,318	.....	 11,095	.....	.....	..... (19,716)	.....	 1,177	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/28/2022	. 12/28/2023	 1	 185,356	..... 181.96	 10,158	.....	.....	 2,462	.....	 4,759	.....	.....	..... (7,597)	.....	 458	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/29/2022	. 12/29/2023	 1	 290,162	..... 182.36	 15,872	.....	.....	 3,924	.....	 7,020	.....	.....	..... (11,871)	.....	 720	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/30/2022	. 01/02/2024	 1	 344,232	..... 182.35	 12,826	 6,608	.....	 5,047	.....	 8,566	.....	.....	..... (14,368)	.....	 873	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/30/2022	. 12/29/2023	 1	 781,419	..... 182.35	 42,822	.....	.....	 10,616	.....	 18,938	.....	.....	..... (32,116)	.....	 1,940	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 01/03/2023	. 01/03/2024	 1	 263,618	..... 182.15	.....	 14,473	.....	 3,748	.....	 6,818	.....	.....	..... (10,706)	.....	 672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 01/04/2023	. 01/04/2024	 1	 166,322	..... 182.52	 9,131	.....	.....	 2,390	.....	 4,079	.....	.....	..... (6,729)	.....	 426	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 01/05/2023	. 01/05/2024	 1	 101,313	..... 182.53	.....	 5,623	.....	 1,495	.....	 2,497	.....	.....	..... (4,129)	.....	 261	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/06/2023	.01/08/2024	1	 443,023	..... 183.57	.....	24,366	.....	6,645	.....	9,365	.....	.....	..... (17,727)	.....	1,159	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/06/2023	.01/05/2024	1	 498,685	..... 183.57	.....	27,228	.....	7,261	.....	10,308	.....	.....	.....(19,972)	.....	1,285	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/09/2023	.01/09/2024	1	 395,549	..... 183.09	.....	21,557	.....	5,939	.....	9,133	.....	.....	.....(15,592)	.....	1,040	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/10/2023	.01/10/2024	1	 122,533	..... 183.29	.....	6,703	.....	1,865	.....	2,756	.....	.....	.....(4,830)	.....	324	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/11/2023	.01/11/2024	1	 326,244	..... 183.4	.....	17,846	.....	5,014	.....	7,254	.....	.....	..... (12,810)	.....	867	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/12/2023	.01/12/2024	1	 140,185	..... 183.59	.....	7,612	.....	2,178	.....	3,040	.....	.....	..... (5,443)	.....	374	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/17/2023	.01/16/2024	1	 448,846	..... 183.66	.....	23,901	.....	7,065	.....	9,897	.....	.....	..... (16,810)	.....	1,221	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/13/2023	.01/12/2024	1	1,204,519	..... 183.66	.....	65,526	.....	18,800	.....	25,816	.....	.....	.....(46,804)	.....	3,215	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/17/2023	.01/17/2024	1	 220,304	..... 183.39	.....	12,007	.....	3,572	.....	5,112	.....	.....	.....(8,421)	.....	602	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/18/2023	.01/18/2024	1	 334,917	..... 182.29	.....	18,119	.....	5,441	.....	9,271	.....	.....	.....(12,658)	.....	919	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/19/2023	.01/19/2024	1	 104,844	..... 182.35	.....	5,704	.....	1,738	.....	2,893	.....	.....	.....(3,969)	.....	289	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/20/2023	.01/19/2024	1	217,943	..... 182.85	.....	11,834	.....	3,616	.....	5,577	.....	.....	.....(8,225)	.....	601	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/20/2023	.01/22/2024	1	730,427	..... 182.85	.....	39,954	.....	12,438	.....	19,031	.....	.....	.....(27,543)	.....	2,041	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/23/2023	.01/23/2024	1	200,641	..... 183.02	.....	10,935	.....	3,434	.....	5,125	.....	.....	.....(7,490)	.....	563	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/24/2023	.01/24/2024	1	507,844	..... 182.9	.....	27,728	.....	8,784	.....	13,289	.....	.....	.....(18,916)	.....	1,431	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/25/2023	.01/25/2024	1	219,964	..... 182.9	.....	11,944	.....	3,817	.....	5,790	.....	.....	.....(8,115)	.....	623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/26/2023	.01/26/2024	1	 132,244	..... 183.37	.....	7,194	.....	2,332	.....	3,261	.....	.....	.....(4,868)	.....	376	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/26/2024	1	855,558	..... 183.05	.....	46,542	.....	15,126	.....	22,150	.....	.....	.....(31,454)	.....	2,432	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/29/2024	1	480,813	..... 183.05	.....	26,300	.....	8,694	.....	12,670	.....	.....	.....(17,629)	.....	1,384	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/30/2023	.01/30/2024	1	296,887	..... 182.61	.....	16,240	.....	5,413	.....	8,387	.....	.....	..... (10,812)	.....	858	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/31/2023	.01/31/2024	1	409,830	..... 183.23	.....	22,377	.....	7,521	.....	10,639	.....	.....	.....(14,836)	.....	1,190	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/01/2023	.02/01/2024	1	 183,255	..... 183.19	.....	9,987	.....	3,384	.....	4,813	.....	.....	.....(6,594)	.....	534	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/02/2023	.02/02/2024	1	226,007	..... 183.12	.....	12,250	.....	4,208	.....	6,032	.....	.....	.....(8,055)	.....	661	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/03/2023	.02/02/2024	1	426,908	..... 182.86	.....	23,437	.....	8,073	.....	11,831	.....	.....	.....(15,389)	.....	1,249	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/03/2023	.02/05/2024	1	344,941	..... 182.86	.....	19,075	.....	6,674	.....	9,717	.....	.....	.....(12,422)	.....	1,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/06/2023	.02/06/2024	1	191,118	..... 182.71	.....	10,722	.....	3,781	.....	5,528	.....	.....	.....(6,932)	.....	568	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/07/2023	.02/07/2024	1	410,436	..... 183.14	.....	23,067	.....	8,197	.....	11,235	.....	.....	.....(14,851)	.....	1,225	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/08/2023	.02/08/2024	1	369,267	..... 182.64	.....	20,753	.....	7,432	.....	10,898	.....	.....	.....(13,305)	.....	1,106	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/09/2023	.02/09/2024	1	380,477	..... 182.22	.....	21,345	.....	7,746	.....	11,945	.....	.....	.....(13,626)	.....	1,144	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/10/2023	.02/12/2024	1	809,763	..... 183.28	.....	45,914	.....	16,949	.....	22,336	.....	.....	.....(29,024)	.....	2,462	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/10/2023	.02/09/2024	1	639,245	..... 183.28	.....	35,989	.....	13,096	.....	17,344	.....	.....	.....(22,938)	.....	1,922	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/13/2023	.02/13/2024	1	431,486	..... 183.81	.....	24,422	.....	9,083	.....	11,098	.....	.....	.....(15,322)	.....	1,317	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.02/14/2023	.02/14/2024	1	221,861	..... 183.5	.....	12,668	.....	4,746	.....	5,999	.....	.....	.....(7,913)	.....	680	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	205,692	183.16		11,724		4,425		5,863			(7,292)		632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/16/2023	02/16/2024	1	171,775	182.7		9,791		3,753		5,237			(6,062)		530		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/17/2023	02/20/2024	1	273,016	182.49		15,753		6,162		8,724			(9,632)		854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	1,465,755	182.49		83,695		32,172		45,946			(51,734)		4,523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/21/2023	02/21/2024	1	303,859	181.68		17,502		6,895		10,798			(10,597)		954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/22/2023	02/22/2024	1	258,068	181.46		14,839		5,887		9,459			(8,944)		813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	205,733	181.67		11,891		4,776		7,383			(7,135)		651		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	721,555	181.32		41,922		16,885		27,006			(25,107)		2,282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/24/2023	02/26/2024	1	846,948	181.32		49,546		20,201		32,088			(29,431)		2,706		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/27/2023	02/27/2024	1	250,975	181.42		14,607		5,996		9,436			(8,604)		804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/28/2023	02/29/2024	1	529,751	180.94		30,884		12,812		21,219			(18,058)		1,709		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/01/2023	03/01/2024	1	382,588	180.92		22,458		9,378		15,418			(13,070)		1,239		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	383,344	181.36		22,502		9,475		14,689			(13,070)		1,241		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/03/2023	03/01/2024	1	99,897	182.14		5,834		2,463		3,490			(3,382)		323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/03/2023	03/04/2024	1	341,055	182.14		20,088		8,578		12,068			(11,549)		1,115		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/03/2023	03/05/2024	1	587,014	182.14		34,634		14,843		20,859			(19,858)		1,925		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/06/2023	03/06/2024	1	451,960	182.31		26,575		11,462		15,803			(15,103)		1,487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/07/2023	03/07/2024	1	779,895	181.39		46,638		20,244		30,493			(26,377)		2,574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/08/2023	03/08/2024	1	264,291	181.12		15,910		6,950		10,693			(8,955)		875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/09/2023	03/08/2024	1	94,883	180.28		5,683		2,503		4,207			(3,192)		314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/12/2024	1	592,710	179.75		34,015		15,245		28,139			(18,829)		1,986		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	323,209	179.75		18,617		8,308		15,295			(10,348)		1,080		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/13/2023	.03/13/2024	1	 182,421	..... 179.81	.....	 9,413	.....	 4,241	.....	 8,636	.....	.....	..... (5,169)	.....	613	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/14/2023	.03/14/2024	1	 300,886	..... 180.34	.....	 16,097	.....	 7,297	.....	 13,530	.....	.....	..... (8,796)	.....	 1,015	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/15/2023	.03/15/2024	1	 324,939	..... 179.68	.....	 16,149	.....	 7,365	.....	 15,686	.....	.....	..... (8,781)	.....	 1,099	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/16/2023	.03/15/2024	1	 466,573	..... 180.02	.....	 24,542	.....	 11,285	.....	 21,759	.....	.....	..... (13,313)	.....	 1,578	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/18/2024	1	 373,534	..... 179.38	.....	 18,826	.....	 8,765	.....	 18,749	.....	.....	..... (10,106)	.....	 1,275	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/19/2024	1	 502,620	..... 179.38	.....	 25,382	.....	 11,854	.....	 25,305	.....	.....	..... (13,588)	.....	 1,720	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/20/2023	.03/20/2024	1	 329,674	..... 180.35	.....	 16,879	.....	 7,930	.....	 15,110	.....	.....	..... (8,947)	.....	 1,132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/21/2023	.03/21/2024	1	 422,128	..... 180.99	.....	 22,668	.....	 10,711	.....	 18,159	.....	.....	..... (11,953)	.....	 1,453	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/22/2023	.03/22/2024	1	 103,925	..... 179.9	.....	 5,612	.....	 2,667	.....	 5,178	.....	.....	..... (2,944)	.....	359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/23/2023	.03/22/2024	1	 197,313	..... 179.81	.....	 10,339	.....	 4,955	.....	 9,611	.....	.....	..... (5,410)	.....	681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/24/2023	.03/26/2024	1	 453,157	..... 180.55	.....	 23,564	.....	 11,458	.....	 20,756	.....	.....	..... (12,166)	.....	 1,582	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/24/2023	.03/25/2024	1	 473,763	..... 180.55	.....	 24,588	.....	 11,922	.....	 21,628	.....	.....	..... (12,730)	.....	 1,650	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/27/2023	.03/27/2024	1	 212,310	..... 180.94	.....	 11,252	.....	 5,503	.....	 9,374	.....	.....	..... (5,749)	.....	 743	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/28/2023	.03/28/2024	1	 444,883	..... 181.19	.....	 23,801	.....	 11,704	.....	 19,203	.....	.....	..... (12,096)	.....	 1,562	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/29/2023	.03/28/2024	1	 513,838	..... 181.87	.....	 27,490	.....	 13,556	.....	 20,627	.....	.....	..... (13,933)	.....	 1,804	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/30/2023	.03/28/2024	1	 160,877	..... 182.07	.....	 8,639	.....	 4,296	.....	 6,318	.....	.....	..... (4,367)	.....	 565	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.04/02/2024	1	 799,367	..... 182.66	.....	 43,246	.....	 21,860	.....	 29,972	.....	.....	..... (21,505)	.....	 2,845	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.03/28/2024	1	 50,619	..... 182.66	.....	 2,713	.....	 1,353	.....	 1,861	.....	.....	..... (1,368)	.....	 178	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.04/01/2024	1	 249,422	..... 182.66	.....	 13,469	.....	 6,790	.....	 9,316	.....	.....	..... (6,716)	.....	 885	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/03/2023	.04/03/2024	1	 205,265	..... 183.4	.....	 11,064	.....	 5,623	.....	 7,104	.....	.....	..... (5,441)	.....	 733	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/04/2023	.04/04/2024	1	 420,689	..... 183.11	.....	 22,212	.....	 11,350	.....	 15,113	.....	.....	..... (10,863)	.....	 1,506	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.04/05/2023	.04/05/2024	1	 224,553	..... 183.82	.....	 11,699	.....	 6,010	.....	 7,463	.....	.....	..... (5,690)	.....	 806	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/06/2023	.04/09/2024	1	275,605	.....183.66	.....	14,580	.....	7,629	.....	9,487	.....	.....	.....(6,993)	.....	999	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/06/2023	.04/05/2024	1	217,515	.....183.66	.....	11,420	.....	5,915	.....	7,365	.....	.....	.....(5,538)	.....	781	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/06/2023	.04/08/2024	1	413,365	.....183.66	.....	21,826	.....	11,393	.....	14,171	.....	.....	.....(10,498)	.....	1,495	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/10/2023	.04/10/2024	1	440,593	.....183.88	.....	23,836	.....	12,573	.....	14,848	.....	.....	..... (11,267)	.....	1,602	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/11/2023	.04/11/2024	1	349,709	.....184.05	.....	18,954	.....	10,050	.....	11,603	.....	.....	.....(8,907)	.....	1,275	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/12/2023	.04/12/2024	1	347,536	.....183.87	.....	18,732	.....	9,984	.....	11,823	.....	.....	.....(8,752)	.....	1,270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/13/2023	.04/12/2024	1	292,118	.....184.36	.....	15,611	.....	8,394	.....	9,387	.....	.....	.....(7,266)	.....	1,068	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/14/2023	.04/15/2024	1	372,305	.....184.18	.....	20,365	.....	11,052	.....	12,373	.....	.....	.....(9,378)	.....	1,371	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/14/2023	.04/16/2024	1	871,996	.....184.18	.....	47,785	.....	25,993	.....	29,100	.....	.....	.....(21,945)	.....	3,219	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/17/2023	.04/17/2024	1	226,194	.....184.29	.....	12,463	.....	6,814	.....	7,485	.....	.....	.....(5,653)	.....	837	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/18/2023	.04/18/2024	1	585,550	.....184.16	.....	31,984	.....	17,610	.....	19,748	.....	.....	.....(14,383)	.....	2,173	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/19/2023	.04/19/2024	1	406,546	..... 184.13	.....	22,482	.....	12,415	.....	13,814	.....	.....	..... (10,074)	.....	1,512	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/20/2023	.04/19/2024	1	361,000	..... 183.7	.....	19,783	.....	11,015	.....	12,874	.....	.....	.....(8,835)	.....	1,343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/21/2023	.04/22/2024	1	346,680	..... 183.78	.....	19,167	.....	10,776	.....	12,398	.....	.....	.....(8,447)	.....	1,299	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/24/2023	.04/24/2024	1	540,359	..... 184.18	.....	29,612	.....	16,758	.....	18,628	.....	.....	.....(12,864)	.....	2,035	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/24/2023	.04/23/2024	1	432,184	..... 183.78	.....	24,387	.....	13,772	.....	15,516	.....	.....	.....(10,623)	.....	1,623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/25/2023	.04/25/2024	1	538,965	..... 183.51	.....	29,266	.....	16,643	.....	20,081	.....	.....	.....(12,634)	.....	2,034	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/26/2023	.04/26/2024	1	251,250	..... 182.66	.....	13,618	.....	7,782	.....	10,278	.....	.....	.....(5,841)	.....	951	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/27/2023	.04/26/2024	1	 88,476	..... 183.06	.....	4,813	.....	2,773	.....	3,471	.....	.....	.....(2,057)	.....	335	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/28/2023	.04/29/2024	1	639,665	..... 183.58	.....	34,926	.....	20,301	.....	24,008	.....	.....	.....(14,751)	.....	2,437	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/28/2023	.04/26/2024	1	 110,845	..... 183.58	.....	6,019	.....	3,478	.....	4,114	.....	.....	.....(2,563)	.....	419	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/28/2023	.04/30/2024	1	384,430	..... 183.58	.....	21,028	.....	12,247	.....	14,482	.....	.....	.....(8,857)	.....	1,468	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/01/2023	.05/01/2024	1	 503,524	..... 183.55	.....	27,643	.....	16,176	.....	19,099	.....	.....	..... (11,480)	.....	 1,928	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/02/2023	.05/02/2024	1	 585,163	..... 182.21	.....	31,423	.....	18,474	.....	25,564	.....	.....	.....(12,964)	.....	 2,246	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/03/2023	.05/03/2024	1	 340,666	..... 181.6	.....	18,294	.....	10,805	.....	15,848	.....	.....	.....(7,497)	.....	 1,310	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/04/2023	.05/03/2024	1	 406,286	..... 181.13	.....	21,127	.....	12,583	.....	19,765	.....	.....	.....(8,624)	.....	 1,563	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/03/2024	1	 97,965	..... 182.2	.....	5,222	.....	3,118	.....	4,298	.....	.....	.....(2,123)	.....	377	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/07/2024	1	 384,148	..... 182.2	.....	20,629	.....	12,411	.....	17,070	.....	.....	.....(8,296)	.....	 1,491	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/06/2024	1	 569,877	..... 182.2	.....	30,545	.....	18,344	.....	25,243	.....	.....	.....(12,318)	.....	 2,207	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/08/2023	.05/08/2024	1	 201,053	..... 182.1	.....	10,736	.....	6,489	.....	9,050	.....	.....	.....(4,253)	.....	782	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/09/2023	.05/09/2024	1	 762,372	..... 181.81	.....	41,016	.....	24,902	.....	35,400	.....	.....	..... (16,137)	.....	 2,973	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/10/2023	.05/10/2024	1	 478,044	..... 181.72	.....	25,480	.....	15,540	.....	22,457	.....	.....	.....(9,955)	.....	 1,868	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/11/2023	.05/10/2024	1	 405,679	..... 181.39	.....	21,460	.....	13,197	.....	19,660	.....	.....	.....(8,349)	.....	 1,585	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/14/2024	1	336,911	..... 181.48	.....	18,126	.....	11,254	.....	16,381	.....	.....	.....(6,945)	.....	1,328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/13/2024	1	310,945	..... 181.48	.....	16,698	.....	10,350	.....	15,074	.....	.....	.....(6,415)	.....	1,223	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/10/2024	1	 96,901	..... 181.48	.....	5,175	.....	 3,191	.....	 4,657	.....	.....	.....(2,004)	.....	379	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/15/2023	.05/15/2024	1	466,248	..... 181.46	.....	24,991	.....	15,585	.....	22,778	.....	.....	.....(9,423)	.....	1,842	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/16/2023	.05/16/2024	1	448,774	..... 180.5	.....	24,279	.....	15,208	.....	23,980	.....	.....	.....(9,088)	.....	1,777	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/18/2023	.05/17/2024	1	304,368	..... 181.37	.....	16,679	.....	10,581	.....	15,080	.....	.....	.....(6,169)	.....	1,208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/18/2023	.05/17/2024	1	867,900	..... 181.08	.....	48,648	.....	30,860	.....	44,152	.....	.....	.....(17,993)	.....	3,445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/17/2024	1	 108,759	..... 181.66	.....	5,927	.....	 3,770	.....	 5,246	.....	.....	.....(2,182)	.....	432	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/21/2024	1	609,030	..... 181.66	.....	33,497	.....	21,442	.....	29,719	.....	.....	.....(12,197)	.....	2,438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/20/2024	1	413,263	..... 181.66	.....	22,688	.....	14,500	.....	20,108	.....	.....	.....(8,284)	.....	1,651	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/22/2023	.05/22/2024	1	200,203	..... 181.67	.....	11,031	.....	 7,091	.....	 9,789	.....	.....	.....(3,948)	.....	803	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/23/2023	.05/23/2024	1	867,005	..... 181.84	.....	48,119	.....	31,066	.....	41,853	.....	.....	..... (17,091)	.....	3,486	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/24/2023	.05/24/2024	1	684,117	..... 181.41	.....	38,242	.....	24,794	.....	34,445	.....	.....	.....(13,479)	.....	2,756	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/25/2023	.05/24/2024	1	 150,398	..... 180.83	.....	8,482	.....	5,561	.....	7,974	.....	.....	.....(2,975)	.....	606	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/28/2024	1	1,011,593	..... 181.23	.....	57,964	.....	38,324	.....	52,335	.....	.....	.....(20,004)	.....	4,110	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/24/2024	1	 346,612	..... 181.23	.....	19,688	.....	12,942	.....	17,737	.....	.....	.....(6,869)	.....	1,397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/29/2024	1	631,001	..... 181.23	.....	36,283	.....	24,022	.....	32,734	.....	.....	.....(12,488)	.....	2,569	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/30/2023	.05/30/2024	1	 300,361	 181	.....	17,030	.....	11,322	.....	15,943	.....	.....	.....(5,723)	.....	1,225	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/31/2023	.05/31/2024	1	 827,551	..... 180.96	.....	46,343	.....	30,938	.....	44,195	.....	.....	.....(15,448)	.....	3,383	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/01/2023	.05/31/2024	1	 156,165	..... 180.91	.....	8,714	.....	5,866	.....	8,376	.....	.....	.....(2,889)	.....	638	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/03/2024	1	 389,425	 182	.....	22,158	.....	15,016	.....	19,133	.....	.....	.....(7,245)	.....	1,602	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/04/2024	1	 473,823	 182	.....	27,008	.....	18,327	.....	23,345	.....	.....	.....(8,807)	.....	1,953	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/05/2023	.06/05/2024	1	 374,123	..... 181.91	.....	21,175	.....	14,427	.....	18,673	.....	.....	.....(6,769)	.....	 1,545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/06/2023	.06/06/2024	1	 589,051	..... 181.92	.....	33,340	.....	22,807	.....	29,476	.....	.....	..... (10,567)	.....	 2,438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/07/2023	.06/07/2024	1	 431,470	..... 182.72	.....	24,637	.....	16,921	.....	20,152	.....	.....	.....(7,741)	.....	 1,789	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/08/2023	.06/07/2024	1	 340,862	..... 182.92	.....	19,293	.....	13,361	.....	15,639	.....	.....	.....(6,026)	.....	 1,413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/07/2024	1	 104,276	..... 182.71	.....	5,923	.....	4,113	.....	4,882	.....	.....	.....(1,839)	.....	432	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/10/2024	1	 528,148	..... 182.71	.....	30,157	.....	21,019	.....	24,943	.....	.....	.....(9,285)	.....	 2,203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/11/2024	1	 326,061	..... 182.71	.....	18,651	.....	13,015	.....	15,444	.....	.....	.....(5,727)	.....	 1,363	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/12/2023	.06/12/2024	1	 574,676	..... 182.97	.....	32,814	.....	22,988	.....	26,715	.....	.....	.....(9,862)	.....	 2,406	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/13/2023	.06/13/2024	1	 425,479	..... 183.27	.....	24,295	.....	17,086	.....	19,312	.....	.....	.....(7,235)	.....	 1,785	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/14/2023	.06/14/2024	1	 239,110	..... 183.23	.....	13,677	.....	9,657	.....	10,934	.....	.....	.....(4,036)	.....	 1,005	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/15/2023	.06/14/2024	1	 203,464	..... 183.94	.....	11,679	.....	8,337	.....	8,713	.....	.....	.....(3,424)	.....	855	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/16/2023	.06/14/2024	1	 307,288	..... 184.04	.....	17,700	.....	 12,671	.....	 13,045	.....	.....	..... (5,154)	.....	 1,292	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/16/2023	.06/17/2024	1	 538,636	..... 184.04	.....	31,187	.....	 22,400	.....	 23,083	.....	.....	..... (9,008)	.....	 2,277	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/16/2023	.06/18/2024	1	 1,588,968	..... 184.04	.....	92,319	.....	 66,378	.....	 68,308	.....	.....	..... (26,592)	.....	 6,731	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/20/2023	.06/20/2024	1	 269,603	..... 183.19	.....	15,556	.....	 11,240	.....	 12,739	.....	.....	..... (4,335)	.....	 1,146	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/21/2023	.06/21/2024	1	 616,392	..... 182.89	.....	35,689	.....	 25,884	.....	 29,597	.....	.....	..... (9,849)	.....	 2,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/22/2023	.06/21/2024	1	 263,897	..... 182.55	.....	15,280	.....	 11,174	.....	 13,068	.....	.....	..... (4,186)	.....	 1,124	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/21/2024	1	 115,767	..... 182.64	.....	6,668	.....	 4,890	.....	 6,089	.....	.....	..... (1,814)	.....	 493	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/24/2024	1	 403,539	..... 182.64	.....	23,446	.....	 17,245	.....	 21,393	.....	.....	..... (6,325)	.....	 1,729	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/25/2024	1	 866,833	..... 182.64	.....	50,450	.....	 37,144	.....	 48,937	.....	.....	..... (13,572)	.....	 3,721	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/26/2023	.06/26/2024	1	 561,825	..... 182.31	.....	32,530	.....	 24,040	.....	 29,069	.....	.....	..... (8,532)	.....	 2,416	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/27/2023	.06/27/2024	1	1,092,476	..... 182.31	.....	63,582	.....	 47,163	.....	 55,223	.....	.....	..... (16,504)	.....	 4,707	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/28/2023	.06/28/2024	1	213,194	..... 182.65	.....	12,387	.....	9,222	.....	10,785	.....	.....	.....(3,181)	.....	920	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/29/2023	.06/28/2024	1	485,670	..... 183.17	.....	28,509	.....	21,401	.....	23,498	.....	.....	.....(7,264)	.....	2,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/30/2023	.06/28/2024	1	127,166	..... 183.74	.....	7,414	.....	5,596	.....	5,853	.....	.....	.....(1,874)	.....	549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/30/2023	.07/02/2024	1	634,573	..... 183.74	.....	37,313	.....	28,267	.....	29,546	.....	.....	.....(9,328)	.....	2,759	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/30/2023	.07/01/2024	1	559,785	..... 183.74	.....	32,859	.....	24,871	.....	25,989	.....	.....	.....(8,237)	.....	2,429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/03/2023	.07/03/2024	1	658,045	..... 183.99	.....	38,890	.....	29,570	.....	30,071	.....	.....	.....(9,457)	.....	2,866	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/05/2023	.07/05/2024	1	469,871	..... 183.93	.....	27,816	.....	21,244	.....	21,713	.....	.....	.....(6,612)	.....	2,054	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/06/2023	.07/05/2024	1	281,535	..... 182.94	.....	16,751	.....	12,900	.....	14,184	.....	.....	.....(3,947)	.....	1,231	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/07/2023	.07/09/2024	1	703,724	..... 183.2	.....	41,942	.....	32,494	.....	36,263	.....	.....	.....(9,688)	.....	3,098	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/07/2023	.07/08/2024	1	341,984	..... 183.2	.....	20,348	.....	15,752	.....	17,576	.....	.....	.....(4,713)	.....	1,503	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/10/2023	.07/10/2024	1	491,125	..... 183.06	.....	29,075	.....	22,605	.....	24,801	.....	.....	.....(6,514)	.....	2,166	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/11/2023	.07/11/2024	1	 423,292	..... 183.85	.....	25,017	.....	19,518	.....	20,039	.....	.....	.....(5,536)	.....	1,870	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/12/2023	.07/12/2024	1	 432,152	..... 184.13	.....	25,324	.....	19,828	.....	20,018	.....	.....	.....(5,535)	.....	1,913	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/13/2023	.07/12/2024	1	 194,182	..... 184.3	.....	11,263	.....	8,891	.....	8,860	.....	.....	.....(2,438)	.....	859	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/12/2024	1	 57,566	..... 183.62	.....	3,362	.....	2,661	.....	2,786	.....	.....	.....(720)	.....	255	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/16/2024	1	 554,352	..... 183.62	.....	32,707	.....	25,968	.....	27,121	.....	.....	.....(6,932)	.....	2,471	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/15/2024	1	 377,424	..... 183.62	.....	22,193	.....	17,607	.....	18,415	.....	.....	.....(4,717)	.....	1,679	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/17/2023	.07/17/2024	1	 483,698	..... 183.21	.....	28,345	.....	22,582	.....	24,591	.....	.....	.....(5,808)	.....	2,159	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/18/2023	.07/18/2024	1	 245,134	..... 183.86	.....	14,340	.....	11,464	.....	11,813	.....	.....	.....(2,899)	.....	1,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/19/2023	.07/19/2024	1	 406,886	..... 184.55	.....	23,884	.....	19,160	.....	18,530	.....	.....	.....(4,764)	.....	1,823	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/20/2023	.07/19/2024	1	 264,682	..... 185.63	.....	15,563	.....	12,589	.....	10,926	.....	.....	.....(3,070)	.....	1,186	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/21/2023	.07/19/2024	1	 69,037	..... 186.11	.....	4,059	.....	3,293	.....	2,728	.....	.....	.....(792)	.....	309	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/22/2024	1	 182,275	..... 186.11	.....	10,791	.....	8,769	.....	7,273	.....	.....	.....(2,088)	.....	821	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/23/2024	1	 402,359	..... 186.11	.....	23,860	.....	19,403	.....	16,105	.....	.....	.....(4,603)	.....	1,815	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/24/2023	.07/24/2024	1	 320,929	..... 186.51	.....	18,967	.....	15,476	.....	12,415	.....	.....	.....(3,524)	.....	1,450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/25/2023	.07/25/2024	1	 375,549	..... 186.45	.....	22,233	.....	18,201	.....	14,657	.....	.....	.....(4,070)	.....	1,700	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/26/2023	.07/26/2024	1	 470,675	..... 186.43	.....	27,911	.....	22,927	.....	18,463	.....	.....	.....(5,033)	.....	2,134	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/30/2024	1	 656,666	..... 186.56	.....	39,137	.....	32,579	.....	25,777	.....	.....	.....(6,806)	.....	2,996	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/29/2024	1	 288,925	..... 186.56	.....	17,162	.....	14,278	.....	11,306	.....	.....	.....(2,993)	.....	1,316	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/31/2023	.07/31/2024	1	 548,704	..... 186.73	.....	32,428	.....	27,083	.....	21,270	.....	.....	.....(5,405)	.....	2,508	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/01/2023	.08/01/2024	1	 261,321	..... 186.3	.....	15,575	.....	13,050	.....	10,573	.....	.....	.....(2,553)	.....	1,196	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/02/2023	.08/02/2024	1	 204,225	..... 185.66	.....	12,151	.....	10,215	.....	8,781	.....	.....	.....(1,959)	.....	936	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/03/2023	.08/02/2024	1	 246,204	..... 185.66	.....	14,600	.....	12,376	.....	10,586	.....	.....	.....(2,320)	.....	1,129	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/04/2023	.08/05/2024	1	 407,565	..... 185.26	.....	 24,250	.....	 20,643	.....	 18,297	.....	.....	..... (3,766)	.....	 1,878	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/04/2023	.08/06/2024	1	 340,454	..... 185.26	.....	 20,291	.....	 17,281	.....	 15,328	.....	.....	..... (3,143)	.....	 1,571	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/07/2023	.08/07/2024	1	 493,058	..... 185.91	.....	 29,189	.....	 24,939	.....	 21,045	.....	.....	..... (4,307)	.....	 2,279	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/08/2023	.08/08/2024	1	 277,089	..... 185.91	.....	 16,404	.....	 14,060	.....	 12,105	.....	.....	..... (2,375)	.....	 1,283	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/09/2023	.08/09/2024	1	 288,750	..... 185.89	.....	 17,065	.....	 14,674	.....	 12,420	.....	.....	..... (2,425)	.....	 1,339	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/10/2023	.08/09/2024	1	 155,879	..... 186.08	.....	 9,181	.....	 7,960	.....	 6,593	.....	.....	..... (1,283)	.....	 723	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/11/2023	.08/12/2024	1	 108,090	..... 186.55	.....	 6,442	.....	 5,608	.....	 4,423	.....	.....	..... (878)	.....	 504	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/11/2023	.08/13/2024	1	 492,825	..... 186.55	.....	 29,422	.....	 25,623	.....	 20,228	.....	.....	..... (3,998)	.....	 2,300	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/14/2023	.08/14/2024	1	 379,441	..... 186.51	.....	 22,615	.....	 19,757	.....	 15,678	.....	.....	..... (2,904)	.....	 1,774	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/15/2023	.08/15/2024	1	 309,089	..... 185.5	.....	 17,888	.....	 15,706	.....	 13,995	.....	.....	..... (2,219)	.....	 1,447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/16/2023	.08/16/2024	1	 290,417	..... 184.94	.....	 17,309	.....	 15,217	.....	 13,830	.....	.....	..... (2,128)	.....	 1,362	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/17/2023	.08/16/2024	1	 244,682	..... 185.5	.....	 14,583	.....	 12,927	.....	 11,110	.....	.....	..... (1,758)	.....	 1,147	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/20/2024	1	 432,968	..... 185.78	.....	 25,848	.....	 23,008	.....	 19,394	.....	.....	..... (3,020)	.....	 2,043	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/16/2024	1	 69,170	..... 185.78	.....	 4,095	.....	 3,640	.....	 3,063	.....	.....	..... (484)	.....	 324	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/19/2024	1	 156,401	..... 185.78	.....	 9,322	.....	 8,294	.....	 6,986	.....	.....	..... (1,092)	.....	 737	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/21/2023	.08/21/2024	1	 433,630	..... 185.4	.....	 25,931	.....	 23,153	.....	 20,120	.....	.....	..... (2,834)	.....	 2,049	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/22/2023	.08/22/2024	1	 209,808	..... 184.97	.....	 12,567	.....	 11,256	.....	 10,129	.....	.....	..... (1,339)	.....	 993	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/23/2023	.08/23/2024	1	 409,264	..... 185.06	.....	 24,392	.....	 21,913	.....	 19,663	.....	.....	..... (2,533)	.....	 1,940	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/24/2023	.08/23/2024	1	 181,202	..... 184.54	.....	 10,818	.....	 9,799	.....	 9,088	.....	.....	..... (1,097)	.....	 859	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/25/2023	.08/23/2024	1	 137,759	..... 185.28	.....	 8,279	.....	 7,520	.....	 6,498	.....	.....	..... (819)	.....	 653	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/25/2023	.08/27/2024	1	 481,568	..... 185.28	.....	 29,183	.....	 26,537	.....	 22,961	.....	.....	..... (2,855)	.....	 2,296	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/25/2023	.08/26/2024	1	 225,949	..... 185.28	.....	 13,670	.....	 12,427	.....	 10,744	.....	.....	..... (1,341)	.....	 1,076	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/28/2023	.08/28/2024	1	320,272	..... 185.65	.....	19,344	.....	17,644	.....	14,845	.....	.....	.....(1,744)	.....	1,530	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/29/2023	.08/29/2024	1	209,318	..... 186.38	.....	12,496	.....	11,432	.....	 9,143	.....	.....	.....(1,093)	.....	1,001	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/30/2023	.08/30/2024	1	392,875	..... 186.44	.....	23,415	.....	21,486	.....	17,107	.....	.....	.....(1,983)	.....	1,882	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/31/2023	.08/30/2024	1	244,325	..... 186.13	.....	14,488	.....	13,442	.....	10,925	.....	.....	.....(1,191)	.....	1,170	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/01/2023	.09/03/2024	1	360,442	..... 186.6	.....	21,482	.....	20,003	.....	15,672	.....	.....	.....(1,693)	.....	1,737	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/01/2023	.09/04/2024	1	661,614	..... 186.6	.....	39,498	.....	36,786	.....	28,849	.....	.....	.....(3,104)	.....	3,193	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/05/2023	.09/05/2024	1	211,359	 186	.....	12,597	.....	11,766	.....	 9,724	.....	.....	..... (860)	.....	1,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/06/2023	.09/06/2024	1	382,544	..... 185.58	.....	22,953	.....	21,502	.....	18,274	.....	.....	.....(1,505)	.....	1,851	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/07/2023	.09/06/2024	1	143,835	..... 185.58	.....	 8,573	.....	 8,098	.....	 6,871	.....	.....	..... (540)	.....	696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/08/2023	.09/09/2024	1	184,484	..... 186.03	.....	11,051	.....	10,472	.....	 8,559	.....	.....	..... (662)	.....	897	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/08/2023	.09/10/2024	1	356,402	..... 186.03	.....	21,420	.....	20,302	.....	16,580	.....	.....	.....(1,281)	.....	1,735	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/11/2023	.09/11/2024	1	 439,279	..... 186.01	.....	26,611	.....	 25,345	.....	20,525	.....	.....	.....(1,352)	.....	 2,142	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/12/2023	.09/12/2024	1	 117,986	..... 186.51	.....	7,067	.....	 6,737	.....	 5,302	.....	.....	..... (348)	.....	576	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/13/2023	.09/13/2024	1	 421,673	..... 186.51	.....	25,216	.....	 24,108	.....	 19,002	.....	.....	.....(1,171)	.....	 2,062	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/14/2023	.09/13/2024	1	 280,649	..... 187.46	.....	16,755	.....	 16,151	.....	11,663	.....	.....	..... (734)	.....	 1,372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/15/2023	.09/16/2024	1	 134,518	..... 186.61	.....	8,085	.....	 7,817	.....	 6,061	.....	.....	..... (330)	.....	661	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/15/2023	.09/13/2024	1	 74,756	..... 186.61	.....	4,463	.....	 4,314	.....	 3,340	.....	.....	..... (184)	.....	365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/15/2023	.09/17/2024	1	 608,730	..... 186.61	.....	36,646	.....	 35,437	.....	 27,504	.....	.....	.....(1,494)	.....	 2,993	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/18/2023	.09/18/2024	1	 456,154	..... 186.82	.....	27,415	.....	 26,586	.....	 20,324	.....	.....	..... (899)	.....	 2,246	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/22/2023	.09/24/2024	1	 632,058	..... 185.04	.....	38,239	.....	 37,714	.....	 33,011	.....	.....	..... (831)	.....	 3,139	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/25/2023	.09/25/2024	1	 434,630	..... 185.29	.....	26,121	.....	 25,834	.....	 22,314	.....	.....	..... (357)	.....	 2,161	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/26/2023	.09/26/2024	1	 302,776	..... 184.25	.....	18,227	.....	 18,077	.....	 16,884	.....	.....	..... (199)	.....	 1,508	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	09/28/2023	09/27/2024	1	281,145	184.21		16,841		16,841		16,041			(92)		1,402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	09/29/2023	09/27/2024	1	125,943	183.6		7,519		7,519		7,518			(21)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	09/29/2023	09/30/2024	1	146,262	183.6		8,790		8,790		8,788			(24)		732		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	09/29/2023	10/01/2024	1	417,547	183.6		25,136		25,136		25,140			(68)		2,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023	1	880,722	202.36	31,706			87					(23,585)		326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023	1	348,991	207.45	12,354			68					(9,240)		158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	1	633,523	210.46	22,427			185					(16,774)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023	1	504,318	210.46	17,853			197					(13,353)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	1	131,113	210.1	4,641			64					(3,472)		84		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	960,864	208.26	33,918			472					(25,439)		616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	1	1,017,085	208.26	35,903			793					(26,707)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1	490,174	208.01	17,352			430					(12,978)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	1	438,222	207.98	15,513			427					(11,603)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/12/2023	1	578,034	207.27	20,462			620					(15,305)		524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	1	77,344	209.48	2,723			91					(2,036)		73		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2023	1	525,841	207.59	18,510			765					(13,769)		550		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305MSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	1	1,584,129	207.59	55,761			1,859					(41,821)		1,495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	1	232,184	210.3	8,196			361					(6,130)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	1	577,893	210.46	20,400			955					(15,258)		642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	1	596,514	209.86	21,057			1,044					(15,749)		680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	1	186,965	207.81	6,581			346					(4,922)		219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	1	1,650,294	210.46	58,090			3,066					(43,568)		1,932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	1	379,894	210.46	13,372			810					(9,947)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023	1	238,961	210.46	8,435			534					(6,309)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	1	580,097	210.46	20,477			1,354					(15,316)		759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	1	924,156	210.46	32,623			2,247					(24,400)		1,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	1	137,645	210.46	4,859			350					(3,634)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	1	1,644,874	210.46	57,900			4,182					(43,425)		2,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023	1	675,797	210.46	23,788			1,900					(17,695)		969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023	1	247,343	210.46	8,706			720					(6,512)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	1	301,110	210.51	10,599			905					(7,928)		446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	1	463,148	207.66	16,395			1,445					(12,263)		696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2022	11/03/2023	1	100,311	206.5	3,541			324					(2,648)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	1	1,024,956	208.69	36,181			3,317					(27,136)		1,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	1	593,816	208.69	20,962			2,079					(15,593)		945		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023	1	471,749	209.54	16,653			1,697					(12,455)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	1	433,154	210.72	15,290			1,601					(11,436)		708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	1	530,143	208.2	18,714			2,027					(13,997)		877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023	1	385,390	218	13,643			1,516					(10,204)		646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	1	875,755	218.04	31,002			3,672					(23,061)		1,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	1	913,710	218.04	32,254			3,584					(24,190)		1,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	1	417,117	216.87	14,724			1,785					(11,013)		732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	1	324,913	217.43	11,502			1,426					(8,603)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	1	753,092	217.11	26,659			3,378					(19,940)		1,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	1	147,642	216.59	5,212			679					(3,898)		268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023	1	417,825	217.58	14,749			2,032					(10,971)		781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	1	1,099,412	217.58	38,809			5,067					(29,107)		1,993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	1	265,227	217.85	9,363			1,315					(7,003)		501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	1	107,885	218.76	3,808			547					(2,848)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2022	11/24/2023	1	142,809	218.88	5,041			754					(3,760)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023	1	502,660	218.88	17,744			2,786					(13,199)		1,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	1	1,410,058	218.88	49,634			7,445					(37,226)		2,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2022	11/28/2023	1	429,077	218.03	15,146			2,420					(11,329)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	1	230,974	218.82	8,153			1,325					(6,098)		468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305P$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	1	498,531	218.88	17,598			2,909					(13,162)		1,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	1	264,925	219.06	9,352			1,580					(6,995)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2023	1	572,648	219.01	20,214			3,564					(15,037)		1,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	873,803	219.01	30,758			5,212					(23,068)		1,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	1	336,553	215.44	11,880			2,127					(8,886)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	1	563,308	213.5	19,828			3,605					(14,831)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	1	512,270	213.22	18,032			3,328					(13,487)		1,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	1	298,942	214.18	10,523			1,982					(7,870)		650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	974,341	213.25	34,394			6,727					(25,585)		2,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	1,233,274	213.25	43,411			8,200					(32,558)		2,681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2023	1	319,003	215.52	11,229			2,227					(8,399)		713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	1	312,661	216.19	11,037			2,220					(8,255)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	1	385,355	215.05	13,603			2,773					(10,174)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	1	106,697	210.78	3,766			783					(2,817)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	1	874,956	206.79	30,886			6,637					(22,975)		2,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	1	1,062,968	206.79	37,416			7,795					(28,062)		2,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	1	457,656	204.89	16,155			3,516					(12,083)		1,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	1	174,708	205.1	6,167			1,359					(4,613)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	1	417,410	207.61	14,735			3,288					(11,021)		989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305R$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	222,619	206.3	7,858			1,790					(5,878)		531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	1	132,054	207.63	4,648			1,062					(3,486)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	1	1,583,064	207.63	55,882			13,239					(41,456)		3,864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	1	666,317	207.93	23,454			5,621					(17,543)		1,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	1	217,523	209.11	7,657			1,893					(5,727)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024	1	854,218	208.08	30,581			7,835					(22,686)		2,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023	1	827,710	208.08	29,135			7,223					(21,852)		2,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	1	351,002	208.1	12,355			3,199					(9,140)		895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	1	245,247	211.16	8,682			2,272					(6,398)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	1	104,991	206.93	3,717			988					(2,729)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	1,015,575	213.76	35,850			9,560					(26,296)		2,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	1	244,846	212.54	8,668			2,388					(6,269)		644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	467,489	214.66	16,549			4,878					(11,692)		1,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	1,079,264	214.66	38,098			10,931					(27,213)		2,880		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	1	568,518	214.21	20,069			5,971					(14,076)		1,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	221,788	211.98	7,829			2,392					(5,442)		612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	1,358,706	211.98	48,098			14,973					(33,158)		3,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	1	136,137	213.06	4,806			1,509					(3,292)		382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	173,855	213.21	6,137			1,944					(4,187)		490		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	858,810	215.65		30,230		9,825					(20,430)		2,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	153,277	218.13		5,411		1,859					(3,558)		448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	584,973	215.4		20,650		7,224					(13,448)		1,732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	642,614	215.4		22,620		7,791					(14,852)		1,880		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1	306,081	214.07		10,835		3,821					(7,006)		910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	285,834	215.78		10,119		3,596					(6,515)		853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	366,072	213.72		12,959		4,641					(8,308)		1,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	527,373	214.44		18,669		6,892					(11,802)		1,604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	509,542	214.44		17,987		6,545					(11,464)		1,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	245,461	216.45		8,689		3,232					(5,452)		749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	288,743	214.79		10,193		3,819					(6,367)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	1	246,551	215.64		8,703		3,285					(5,413)		758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	1	1,100,157	215.94		38,726		14,886					(23,937)		3,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	321,358	209.98		11,344		4,469					(6,869)		1,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	291,812	209.25		10,301		4,086					(6,209)		920		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	1	136,708	209.28		4,826		1,938					(2,895)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	834,508	208.26		29,458		12,010					(17,498)		2,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	625,485	208.26		22,017		8,868					(13,186)		1,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1	445,052	207.62		15,710		6,449					(9,254)		1,427		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024	1	649,298	205.57		22,920		9,508		11			(13,401)		2,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	608,930	203.49		21,495		8,976		60			(12,510)		1,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	144,446	205.7		5,012		2,110		7			(2,911)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	1	862,981	208.71		30,032		12,871		41			(17,219)		2,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	616,199	208.71		21,444		9,156		30			(12,329)		2,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	401,118	208.59		13,959		6,021		19			(7,933)		1,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	443,499	204.28		15,434		6,699		87			(8,729)		1,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	730,124	204.14		25,408		11,099		143			(14,301)		2,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	1	242,450	198.45		8,389		3,695		171			(4,712)		803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	871,556	192.97		30,504		13,660		1,807			(16,910)		2,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	1	605,003	192.97		21,175		9,450		1,223			(11,770)		2,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	347,980	192.16		12,284		5,534		815			(6,746)		1,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	1	346,206	193.76		12,152		5,508		643			(6,640)		1,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	1	422,573	192.68		14,959		6,822		943			(8,133)		1,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	1	197,280	193.73		6,925		3,184		377			(3,756)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	1,037,514	191.67		36,624		17,105		2,761			(19,606)		3,551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	509,575	191.67		17,988		8,375		1,356			(9,656)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	594,923	193.45		21,001		9,866		1,230			(11,132)		2,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	537,682	194.07		18,926		8,943		997			(9,980)		1,851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	257,722	191.91		9,046		4,299		671			(4,745)		890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	1	1,172,324	191.11		41,149		19,719		3,435			(21,533)		4,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	522,380	192.71		18,440		8,941		1,220			(9,547)		1,819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	949,299	192.71		33,510		16,295		2,217			(17,301)		3,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	1	614,290	197.44		21,500		10,602		684			(10,897)		2,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	913,346	200.96		32,606		16,482		682			(16,215)		3,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	519,417	200.96		18,491		9,322		388			(9,220)		1,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1	500,437	201.74		17,565		8,927		347			(8,639)		1,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	1	440,408	201.86		15,723		8,077		305			(7,646)		1,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	1,165,792	202.36		41,619		21,779		807			(19,963)		4,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	260,299	202.36		9,241		4,787		167			(4,481)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	690,091	202.36		24,636		12,860		477			(11,849)		2,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	1	367,056	203.27		13,067		6,964		235			(6,105)		1,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	1	356,287	204.99		12,613		6,778		174			(5,874)		1,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	568,020	203.4		20,222		10,974		363			(9,312)		2,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	1,271,262	203.4		45,257		24,618		812			(20,784)		4,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	372,815	205.55		13,235		7,272		163			(5,967)		1,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	644,597	205.07		22,883		12,636		314			(10,254)		2,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	1	908,376	203.78		32,230		18,197		579			(14,052)		3,412		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	553,446	203.78		19,647		11,041		353			(8,673)		2,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	1	295,815	199.69		10,531		5,989		370			(4,546)		1,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	609,774	191.34		21,708		12,405		2,326			(9,312)		2,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	1	530,348	198.61		18,774		10,817		774			(8,024)		2,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	906,067	201.72		32,165		18,734		809			(13,548)		3,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	1,054,630	201.72		37,545		21,824		941			(15,857)		4,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	633,970	202.28		22,506		13,170		564			(9,347)		2,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	588,952	199.33		21,026		12,361		857			(8,674)		2,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	615,518	197.76		21,974		12,979		1,120			(9,006)		2,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	689,413	196.94		24,474		14,576		1,400			(9,991)		2,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	1	367,940	199.65		13,099		7,866		553			(5,282)		1,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	1,124,397	199.65		40,029		24,083		1,746			(16,098)		4,365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	551,392	199.14		19,630		11,864		941			(7,777)		2,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	603,820	198.67		21,496		13,051		1,094			(8,457)		2,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	246,262	198.54		8,767		5,347		459			(3,425)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	1	505,825	197.83		17,906		11,012		1,048			(6,966)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	1,029,024	197.98		36,633		22,745		2,131			(14,036)		4,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	1	903,777	197.98		32,174		19,943		1,872			(12,361)		3,556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	1	482,740	197.81		17,186		10,717		1,025			(6,480)		1,908		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4052$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	363,476	192.46		12,940		8,105		1,473			(4,844)		1,440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	539,764	195.9		19,054		12,087		1,488			(7,047)		2,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	537,818	195.35		18,390		11,666		1,569			(6,802)		2,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	648,473	195.73		23,021		14,713		1,822			(8,405)		2,591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	1,040,184	195.73		36,927		23,637		2,923			(13,446)		4,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	668,943	195.67		23,747		15,266		1,914			(8,500)		2,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	1	820,767	190.02		29,137		18,891		4,449			(10,270)		3,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/24/2024	1	556,031	188.44		19,572		12,831		3,541			(6,864)		2,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	1	986,992	189.61		34,841		23,035		5,622			(12,024)		4,010		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	1	1,189,652	189.61		41,995		27,804		6,776			(14,453)		4,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	212,098	189.61		7,466		4,908		1,197			(2,605)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	431,738	188.75		15,284		10,161		2,699			(5,136)		1,761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	523,939	188.1		18,547		12,382		3,482			(6,182)		2,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	1	277,888	189.42		9,782		6,584		1,614			(3,243)		1,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	699,967	195.63		24,709		16,745		2,183			(8,079)		2,879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	1,059,094	195.63		37,386		25,369		3,357			(12,191)		4,365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	753,844	194.7		26,686		18,182		2,710			(8,531)		3,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	812,922	195.33		28,777		19,686		2,747			(9,121)		3,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	942,650	195.63		33,276		22,854		3,132			(10,455)		3,909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4054$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	335,257	195.63		11,835		8,196		1,114			(3,696)		1,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	1,091,859	195.63		38,652		26,971		3,740			(11,869)		4,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	658,027	195.63		23,294		16,235		2,220			(7,172)		2,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024	1	388,627	195.63		13,796		9,665		1,331			(4,146)		1,627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	1	571,203	195.63		20,278		14,261		1,986			(6,039)		2,397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	1	693,561	195.63		24,552		17,335		2,411			(7,245)		2,916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	119,638	195.63		4,223		3,015		416			(1,238)		503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	1	1,288,080	195.63		45,598		32,750		4,543			(13,170)		5,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	1	1,402,095	195.63		49,634		35,687		4,945			(14,297)		5,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	1	513,036	195.63		18,161		13,122		1,810			(5,061)		2,182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	1	735,481	195.63		26,036		18,883		2,594			(7,185)		3,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	1	389,484	195.63		13,710		10,026		1,374			(3,756)		1,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	1	722,508	195.63		25,577		18,813		2,585			(6,899)		3,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1	1,050,708	195.63		37,195		27,385		3,760			(10,006)		4,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	502,190	195.63		17,778		13,138		1,797			(4,663)		2,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	569,680	195.63		20,167		14,959		2,038			(5,235)		2,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	471,932	195.63		16,706		12,438		1,689			(4,291)		2,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	1	399,706	195.63		14,070		10,562		1,430			(3,585)		1,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	1	1,161,895	195.63		41,596		31,512		4,455			(10,399)		5,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4056$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	712,596	195.63		25,440		19,255		2,696			(6,377)		3,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	1	707,912	196.08		25,272		19,215		2,635			(6,145)		3,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	898,918	195.12		32,091		24,509		3,732			(7,628)		3,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	694,631	191.17		24,798		19,197		4,324			(5,743)		3,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1	1,220,969	191.17		43,589		33,769		7,600			(10,068)		5,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	1	542,038	192.32		19,351		15,045		3,044			(4,335)		2,391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	841,090	197.63		30,111		23,576		2,851			(6,582)		3,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	1	499,645	198.49		17,787		14,043		1,535			(3,850)		2,211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	1	1,006,034	197.36		36,016		28,595		3,517			(7,634)		4,484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	1	554,474	196.15		19,850		15,815		2,205			(4,068)		2,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	1	1,031,519	196.57		36,928		29,522		3,936			(7,466)		4,613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	1	604,657	199.94		21,647		17,365		1,633			(4,318)		2,709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	558,314	203.45		19,932		16,198		1,043			(3,856)		2,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	1	850,683	203.45		30,369		24,696		1,589			(5,859)		3,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	1	376,838	203.45		13,453		10,977		704			(2,499)		1,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	1	461,193	203.45		16,465		13,479		884			(3,014)		2,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/26/2024	1	510,808	203.45		18,236		14,979		979			(3,288)		2,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	1	279,944	203.45		9,966		8,254		537			(1,775)		1,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	1	1,073,065	203.45		38,308		31,889		2,057			(6,662)		4,897		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4058$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	1	677,569	203.45		24,189		20,124		1,299			(4,218)		3,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	1	347,754	203.45		12,415		10,368		667			(2,069)		1,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	1	446,249	201.89		15,931		13,349		1,039			(2,612)		2,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	584,837	200.66		20,937		17,601		1,574			(3,375)		2,682		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	547,126	198.63		19,478		16,510		1,790			(3,095)		2,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2024	1	636,639	196.28		22,728		19,356		2,725			(3,520)		2,938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	1	293,256	196.28		10,469		8,912		1,255			(1,626)		1,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	1	401,686	199.65		14,501		12,389		1,268			(2,139)		1,857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	923,093	196.88		33,324		28,563		3,798			(4,826)		4,274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/09/2024	1	501,454	197.18		18,102		15,566		2,034			(2,572)		2,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	1	154,043	196.32		5,530		4,795		675			(773)		714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	437,543	197.59		15,752		13,712		1,727			(2,146)		2,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	1,282,702	197.59		46,177		40,215		5,064			(6,274)		5,986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024	1	617,374	196.21		22,287		19,471		2,769			(2,862)		2,886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	700,226	189.01		25,208		22,161		5,927			(3,099)		3,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	1	382,565	190.81		14,095		12,386		2,787			(1,738)		1,791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	1	376,537	186.5		13,518		11,982		3,917			(1,630)		1,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024	1	1,573,887	187.26		56,660		50,434		15,381			(6,621)		7,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2024	1	166,822	187.26		6,006		5,344		1,630			(704)		786		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	1	395,160	186.64		14,226		12,702		4,065			(1,555)		1,867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	335,324	186.27		12,072		10,811		3,564			(1,286)		1,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	426,057	188.36		15,338		13,779		3,823			(1,592)		2,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	1	279,863	185.85		10,047		9,101		3,072			(1,018)		1,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	1	158,032	187.94		5,689		5,172		1,472			(558)		752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	1	646,593	187.94		23,277		21,167		6,021			(2,277)		3,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	1	520,475	189.41		18,737		17,090		4,287			(1,689)		2,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	1	438,755	191.39		15,795		14,450		3,072			(1,381)		2,099		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	1	516,616	191.87		18,650		17,113		3,473			(1,580)		2,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	1	194,955	189.45		7,018		6,535		1,657			(553)		939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2024	1	832,828	189.45		29,982		27,923		7,122			(2,356)		4,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	178,479	182.8		6,425		6,002		2,568			(439)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	1	299,192	181.08		10,771		10,090		4,891			(706)		1,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	1	421,760	182.02		15,141		14,302		6,442			(954)		2,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	56,347	182.21		2,023		1,916		847			(122)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	882,842	182.21		31,782		30,123		13,421			(1,900)		4,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	190,649	182.21		6,863		6,504		2,888			(411)		927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	551,723	182.6		19,862		18,880		8,158			(1,031)		2,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	417,604	182.56		14,950		14,252		6,199			(735)		2,039		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405C$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	1	405,297	182.57		14,510		13,872		6,016			(674)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	1	420,503	184.84		14,970		14,431		5,278			(656)		2,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	1	227,902	182.85		8,136		7,867		3,315			(333)		1,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	1	970,285	182.85		34,639		33,497		14,115			(1,412)		4,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2024	1	381,045	182.7		13,603		13,192		5,610			(446)		1,876		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	569,391	182.29		20,327		19,769		8,652			(611)		2,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	535,683	182.16		19,177		18,703		8,205			(524)		2,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2024	1	1,200,688	175.23		42,865		42,276		29,601			(932)		5,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	321,700	175.16		11,517		11,390		7,953			(157)		1,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	281,151	171		10,065		9,982		9,059			(110)		1,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	1	365,477	169.45		13,084		13,012		12,962			(107)		1,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	1	270,876	169.8		9,643		9,643		9,432			(53)		1,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	1	420,540	169.32		15,097		15,097		15,124			(41)		2,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	1	85,963	169.32		3,069		3,069		3,081			(8)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023	1	150,256	265.06	6,221			17					(2,320)		68		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023	1	1,066,884	265.06	44,169			61					(16,495)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1	522,189	264.08	21,619			89					(8,085)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2023	1	100,726	265.14	4,170			23					(1,559)		59		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	1	281,951	266.25	11,673			80					(4,365)		181		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205V\$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	33,007	267.67	1,363			9					(510)		21		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	1	492,585	267.15	20,344			252					(7,587)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/09/2023	1	302,443	267.15	8,724			99					(3,366)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	1	233,569	266.06	9,646			133					(3,607)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023	1	429,019	266.01	17,719			268					(6,626)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	1	393,236	267.27	16,241			268					(6,074)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	1	794,537	272.15	32,814			677					(12,255)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	1	270,257	272.15	11,162			245					(4,163)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	1	127,660	272.15	5,272			87					(1,977)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	237,230	272.15	9,774			228					(3,655)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	1	472,205	272.15	19,502			482					(7,293)		539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	1	494,487	272.15	20,422			533					(7,637)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	1	57,491	272.15	2,369			62					(887)		67		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023	1	1,399,142	272.15	57,645			1,744					(21,528)		1,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	1	98,620	272.15	4,063			107					(1,524)		115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	1	103,061	272.15	4,246			134					(1,584)		132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	1	239,211	272.15	9,856			325					(3,686)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023	1	364,806	272.15	15,030			516					(5,621)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X\$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	1	363,613	272.15	14,981			535					(5,602)		494		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205X$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	1	834,263	272.15	34,288			1,368					(12,805)		1,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023	1	124,405	272.15	5,113			211					(1,907)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	1	98,809	272.15	4,071			146					(1,527)		134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	1	595,969	272.53	24,554			1,046					(9,182)		882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	1	356,622	275.76	14,693			646					(5,495)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	1	79,709	278.14	3,284			150					(1,232)		122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	1	283,579	278.14	11,683			594					(4,357)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	1	815,965	278.14	33,618			1,665					(12,555)		1,299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	1	149,645	276.36	6,165			322					(2,306)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023	1	365,166	277.31	15,045			807					(5,626)		604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	1	717,397	278.24	29,485			1,627					(11,027)		1,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	1	1,288,672	279.9	52,964			3,133					(19,780)		2,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023	1	471,293	279.9	19,370			1,171					(7,224)		827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	1	688,031	282.11	28,278			1,748					(10,575)		1,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023	1	233,772	282.04	9,608			607					(3,593)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	1	443,031	280.52	18,209			1,176					(6,810)		803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	1	6,092	272.72	250			16					(94)		11		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023	1	962,934	272.72	39,577			2,722					(14,780)		1,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023	1	311,613	272.72	12,807			897					(4,776)		588		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2021	11/27/2023	1	1,339,042	260.59	55,035			4,315					(20,553)		2,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2021	11/28/2023	1	279,400	260.59	11,483			915					(4,283)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2021	11/29/2023	1	119,779	266.46	4,923			399					(1,841)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023	1	228,195	243.34	9,379			773					(3,507)		466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	11/24/2023	1	60,492	260.59	1,985			148					(748)		117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	1	374,358	238.47	15,349			1,286					(5,740)		771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	1	149,722	251.28	6,139			517					(2,302)		309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023	1	275,794	251.28	11,308			1,010					(4,217)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/04/2023	1	1,137,886	251.28	44,635			3,947					(16,745)		2,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	1	202,435	253.08	8,300			752					(3,104)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023	1	648,320	253.08	26,581			2,446					(9,941)		1,399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	1	563,614	253.08	23,108			2,158					(8,642)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	1	77,092	253.08	3,153			296					(1,181)		168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/11/2023	1	1,263,403	253.08	51,800			5,059					(19,345)		2,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2023	1	493,142	253.08	20,219			2,000					(7,541)		1,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2023	1	296,198	253.08	12,144			1,218					(4,542)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2023	1	290,111	253.08	11,895			1,209					(4,448)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	1	382,744	253.08	15,693			1,617					(5,869)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023	1	982,633	253.08	40,288			4,372					(15,025)		2,300		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3051$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	1	1,004,225	253.08	41,173			4,417					(15,377)		2,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	1	183,905	253.08	7,540			829					(2,820)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2023	1	113,340	253.08	4,647			517					(1,738)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	1	514,539	253.08	21,096			2,376					(7,889)		1,227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2021	12/26/2023	1	84,241	253.08	3,445			406					(1,283)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023	1	3,589,513	253.08	147,170			17,588					(55,038)		8,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023	1	344,771	253.08	14,136			1,709					(5,286)		851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	1	584,210	253.08	23,953			2,928					(8,958)		1,450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	1	1,216,581	253.08	50,123			6,403					(18,693)		3,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	12/29/2023	1	50,532	253.08	2,067			254					(775)		125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	1	414,456	251.66	16,910			2,183					(6,324)		1,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2022	01/04/2024	1	446,976	254.24	18,237			2,380					(6,820)		1,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	1	251,694	248.88	10,244			1,358					(3,841)		649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/08/2024	1	1,739,764	248.88	70,808			9,642					(26,444)		4,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	1	805,160	248.88	32,770			4,501					(12,222)		2,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	1	424,754	250.06	17,288			2,422					(6,465)		1,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	1	461,087	251.44	18,766			2,655					(7,018)		1,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	1	165,443	250.55	6,717			957					(2,519)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/17/2024	1	700,687	250.55	28,448			4,220					(10,595)		1,915		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3053$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	1	671,042	250.55	27,244			4,010					(10,161)		1,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2024	1	350,389	243.68	14,191			2,125					(5,307)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	1	443,299	238.85	17,998			2,719					(6,731)		1,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024	1	367,041	231.89	14,865			2,328					(5,544)		1,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	1	1,649,788	231.89	66,816			10,386					(24,953)		4,610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/10/2024	1	160,792	246.72	4,230			597					(1,606)		425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024	1	170,420	232.15	6,919			1,093					(2,588)		480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2024	1	239,150	231.1	9,709			1,547					(3,631)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	1	554,392	229.99	22,508			3,617					(8,417)		1,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2022	11/22/2023	1	195,957	272.71	1,696			133					(696)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2022	01/05/2024	1	292,557	250.02	5,558			758					(2,143)		754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	366,441	233.39	14,804			2,461					(5,521)		1,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024	1	730,094	233.39	29,496			4,869					(11,016)		2,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	1	557,362	236.06	22,517			3,774					(8,421)		1,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2024	1	657,841	237	26,577			4,490					(9,939)		1,917		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	1	701,816	239.03	28,353			4,829					(10,603)		2,054		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	1	184,720	233.96	7,426			1,306					(2,769)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	1	1,075,928	233.96	43,252			7,556					(16,153)		3,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1	542,328	233.67	21,856			3,873					(8,173)		1,618		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3055$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	1	612,068	236.42	24,605			4,394					(9,202)		1,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1	912,225	242.83	36,671			6,599					(13,714)		2,743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	420,810	230.26	16,832			3,121					(6,278)		1,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	90,736	230.26	3,629			657					(1,361)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	1	1,145,469	230.26	45,911			8,567					(17,361)		3,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	1	318,645	228.82	12,778			2,387					(4,778)		976		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	1	459,516	230.08	18,427			3,468					(6,891)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	383,817	230.59	14,714			2,805					(5,510)		1,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	1	534,302	228.03	21,425			4,185					(7,991)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	1	365,383	228.03	14,652			2,878					(5,457)		1,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	724,321	228.03	29,045			5,544					(10,892)		2,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	1	427,495	227.12	17,143			3,391					(6,411)		1,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	1	401,488	224.66	16,100			3,207					(6,021)		1,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2022	11/03/2023	1	460,783	277.09	1,979			107					(876)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	1,614,073	229.46	64,563			13,143					(24,112)		5,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024	1	933,002	229.46	37,320			7,638					(13,919)		2,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	1	682,540	228.61	27,302			5,655					(10,196)		2,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	586,857	225.42	23,533			4,907					(8,789)		1,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	1	785,827	231.22	31,354			6,547					(11,726)		2,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3057$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/05/2024	1	1,030,021	232.75	41,201			8,829					(15,366)		3,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024	1	460,170	232.75	18,407			3,964					(6,855)		1,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	1	29,906	232.75	1,196			255					(447)		98		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	1	586,539	228.43	23,403			5,072					(8,740)		1,936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	1	763,336	226.1	30,457			6,643					(11,375)		2,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	561,118	228.74	22,333			4,878					(8,352)		1,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	980,766	227.24	38,936			8,759					(14,502)		3,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024	1	1,553,306	227.24	61,666			13,807					(22,998)		5,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2024	1	289,935	227.33	11,510			2,605					(4,299)		978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	1	802,806	230.07	31,871			7,257					(11,903)		2,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	1	1,281,730	232.88	50,756			11,574					(18,982)		4,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	654,609	236.11	25,857			6,065					(9,630)		2,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	1,729,552	236.11	68,317			15,953					(25,479)		5,919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2024	1	528,419	235.41	20,820			4,912					(7,775)		1,819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	472,505	236.55	18,617			4,418					(6,953)		1,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	1	763,116	233.05	29,990			7,127					(11,216)		2,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024	1	451,973	237.32	17,717			4,326					(6,599)		1,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	1	2,337,603	237.32	91,634			22,279					(34,175)		8,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1	766,978	237.75	30,066			7,382					(11,228)		2,693		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3059SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	1,682,642	237.75	65,791			16,177					(24,604)		5,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	1	939,523	237.75	36,829			9,068					(13,792)		3,299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	1	502,676	239.5	19,655			4,988					(7,320)		1,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	1	2,051,234	239.5	80,203			20,271					(29,912)		7,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	1	310,786	239.08	12,152			3,100					(4,538)		1,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	1	1,120,243	237.8	43,802			11,236					(16,358)		4,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	1	767,323	238.7	29,926			7,687					(11,191)		2,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	1	180,000	240.73	7,038			1,839					(2,628)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/09/2024	1	2,276,672	240.73	89,018			23,355					(33,199)		8,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	839,124	240.73	32,810			8,641					(12,220)		3,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1	624,161	237.31	24,405			6,461					(9,114)		2,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	1,018,209	235.74	39,914			10,622					(14,906)		3,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1	867,274	237.86	33,997			9,060					(12,714)		3,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	1	919,174	235.29	35,940			9,797					(13,367)		3,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	2,355,781	235.29	92,111			25,018					(34,306)		8,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2024	1	1,693,019	233.39	66,197			18,161					(24,722)		6,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	1	1,375,581	241.55	53,648			14,792					(20,035)		5,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	1	1,056,669	247.25	41,104			11,349					(15,372)		3,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	1	70,991	238.52	2,762			775					(1,031)		266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305B$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/23/2024	1	2,542,601	238.52	98,907			27,852					(36,888)		9,551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	1	996,919	238.52	38,780			10,958					(14,443)		3,754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	1	713,075	238.7	27,810			7,897					(10,386)		2,691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	1	775,990	235.99	30,264			8,635					(11,302)		2,936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	1	1,215,972	236.26	47,423			13,549					(17,735)		4,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2024	1	1,227,508	233.37	46,891			13,701					(17,464)		4,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024	1	1,680,157	233.37	64,182			18,690					(23,937)		6,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024	1	840,214	233.09	32,096			9,422					(11,987)		3,224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	910,055	233.8	34,673			10,226					(12,949)		3,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2022	05/03/2024	1	959,271	236.85	34,842			10,351					(13,106)		3,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	788,329	232.72	30,114			9,088					(11,216)		3,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024	1	2,288,287	232.72	87,413			26,296					(32,601)		8,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	1	68,766	232.72	2,627			788					(981)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024	1	1,363,889	229.87	52,237			15,836		1			(19,508)		5,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	1	620,254	228.56	23,756			7,234		1			(8,872)		2,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	1	1,901,924	227.51	72,654			22,155		8			(27,170)		7,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/14/2024	1	2,402,137	231.15	92,002			28,561		2			(34,312)		9,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2024	1	1,447,655	231.15	55,445			17,265		1			(20,650)		5,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024	1	844,389	230.72	32,340			10,115		1			(12,078)		3,344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2024	1	2,406,336	234.1	91,922			28,875					(34,329)		9,551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	1	2,169,622	227.19	82,880			26,071		13			(30,995)		8,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	1	3,306,253	226.9	126,630			40,528		23			(47,227)		13,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/20/2024	1	106,900	226.9	4,094			1,307		1			(1,529)		427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	1,250,238	226.9	47,884			15,370		9			(17,834)		5,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2024	1	572,329	228.55	21,920			7,066		2			(8,186)		2,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2024	1	1,731,192	228.84	66,478			21,521		5			(24,827)		6,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	1	1,199,003	229.49	45,922			14,887		2			(17,173)		4,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1	106,587	234.58	4,082			1,333					(1,531)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	1	875,176	234.58	33,519			11,127					(12,467)		3,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/29/2024	1	2,769,465	234.58	106,071			35,114					(39,505)		11,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2024	1	725,162	233.41	27,701			9,234					(10,345)		2,965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	1	1,302,224	232.07	50,396			16,822					(18,847)		5,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2024	1	1,999,571	232.51	77,583			26,393		8			(28,895)		8,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	136,353	232.51	5,291			1,790					(1,976)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	1	3,425,226	232.51	132,899			45,091		10			(49,565)		14,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2024	1	668,580	232.93	25,874			8,838		3			(9,663)		2,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	1	1,376,094	235.3	53,255			18,263		3			(19,889)		5,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	1,619,045	231.22	62,657			21,517		13			(23,432)		6,713		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305E$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024	1	1,460,531	220.76	55,962			19,661		132			(20,936)		6,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	1	2,793,739	220.76	108,763			38,076		253			(40,700)		11,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	1	807,491	215.49	31,008			10,889		187			(11,580)		3,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2024	1	1,033,534	214.83	39,481			13,919		289			(14,745)		4,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	1	1,013,382	215.65	38,711			13,666		235			(14,477)		4,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024	1	1,267,197	213.65	48,660			17,555		474			(18,098)		5,389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2024	1	3,679,242	213.65	141,283			50,722		1,378			(52,692)		15,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	1	1,100,376	215.2	42,144			15,262		307			(15,739)		4,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024	1	1,414,861	215.5	54,331			19,702		394			(20,318)		6,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/25/2024	1	3,496,168	218.91	134,602			49,551		639			(50,200)		15,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024	1	987,612	218.91	38,023			14,030		180			(14,161)		4,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2024	1	613,450	218.84	23,618			8,747		112			(8,820)		2,643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	1	1,291,015	216.92	49,575			18,429		298			(18,514)		5,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	1	2,035,848	216.92	78,177			29,101		469			(29,236)		8,787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2024	1	407,010	219.33	15,426			5,848		74			(5,745)		1,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	07/01/2024	1	130,275	219.33	4,937			1,863		24			(1,844)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	07/02/2024	1	2,638,383	219.33	99,995			37,825		481			(37,293)		11,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	1	1,304,252	218.13	49,562			18,900		359			(18,509)		5,701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2022	07/05/2024	1	1,230,751	218.88	46,522			17,765		281			(17,398)		5,380		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305G$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	1	1,006,992	219.36	37,964			14,738		230			(14,139)		4,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/09/2024	1	2,879,511	219.36	108,558			42,051		656			(40,487)		12,678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2024	1	590,384	218.39	22,317			8,694		162			(8,334)		2,608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	1	474,368	217.17	17,931			7,010		153			(6,697)		2,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2022	07/12/2024	1	2,309,046	215.35	84,810	1,289		33,941		965			(32,267)		10,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024	1	2,770,776	218.81	104,458			41,468		760			(38,958)		12,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024	1	800,067	218.81	30,163			11,999		219			(11,234)		3,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2024	1	1,339,415	216.4	50,496			20,157		495			(18,858)		5,990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	1	1,372,579	221.99	51,746			20,727		247			(19,325)		6,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	1	987,604	222.21	37,134			14,894		178			(13,887)		4,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/23/2024	1	3,077,806	223.58	116,649			47,429		413			(43,504)		13,882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2024	1	1,257,792	223.58	47,670			19,421		169			(17,754)		5,683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	1	664,630	224.24	25,189			10,297		89			(9,407)		3,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2024	1	959,409	223.73	36,266			14,874		129			(13,544)		4,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2024	1	1,117,414	224.94	42,127			17,302		149			(15,754)		5,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024	1	3,164,918	224.94	119,950			49,924		422			(44,736)		14,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2024	1	839,409	224.94	31,730			13,232		112			(11,817)		3,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024	1	1,249,064	224.19	48,589			20,329		167			(18,146)		5,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024	1	1,088,377	222.18	41,250			17,315		196			(15,405)		4,991		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	1	2,327,328	224.4	87,740			36,880		311			(32,812)		10,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/06/2024	1	1,861,712	224.51	70,187			29,887		332			(26,176)		8,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024	1	973,292	224.51	36,693			15,654		173			(13,666)		4,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2024	1	1,605,766	225.06	60,698			25,978		285			(22,668)		7,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024	1	1,221,325	225.51	46,044			19,769		162			(17,196)		5,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	1	651,977	231	24,580			10,568		56			(9,192)		3,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2022	08/13/2024	1	3,391,460	233.94	127,858			55,674		145			(47,685)		15,828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2024	1	1,513,149	233.94	57,046			24,884		65			(21,246)		7,073		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	1	557,193	233.94	21,006			9,192		24			(7,845)		2,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	1	1,158,130	233.94	43,661			19,166		49			(16,306)		5,430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	1	1,196,323	233.94	44,862			19,720		51			(16,777)		5,610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2024	1	1,517,627	233.82	57,063			25,440		65			(21,253)		7,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024	1	3,806,659	233.82	143,130			63,701		163			(53,381)		17,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	1	943,670	227.03	35,482			15,867		125			(13,251)		4,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	1	1,139,932	225.16	42,861			19,226		203			(16,007)		5,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	1	711,620	225.56	26,686			11,987		126			(9,980)		3,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/26/2022	08/27/2024	1	2,051,159	221.04	76,918			34,973		650			(28,687)		9,781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024	1	2,273,283	221.04	85,248			38,824		720			(31,750)		10,857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2024	1	975,638	219.84	36,586			16,712		355			(13,664)		4,666		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305JST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024	1	987,980	218.45	37,049			16,975		452			(13,836)		4,733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	1	1,406,620	217.62	52,748			24,200		711			(19,726)		6,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	1	101,840	217.06	3,819			1,776		61			(1,424)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	596,504	217.06	22,369			10,433		357			(8,320)		2,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	1	2,981,016	217.06	111,788			52,055		1,785			(41,635)		14,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2024	1	1,306,285	216.76	48,986			22,914		844			(18,294)		6,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2022	09/06/2024	1	922,322	219.3	34,495			16,158		463			(12,900)		4,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024	1	834,718	223.17	31,218			14,817		262			(11,627)		4,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2022	09/10/2024	1	2,899,470	223.17	108,440			51,390		909			(40,443)		14,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2024	1	857,865	225.04	31,059			14,811		229			(11,621)		4,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024	1	1,529,926	217.23	57,066			27,242		986			(21,312)		7,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	1	1,096,363	216.32	40,785			19,496		811			(15,252)		5,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2024	1	573,388	213.82	21,330			10,329		563			(7,944)		2,823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2022	09/17/2024	1	3,689,256	213.82	137,240			66,358		3,623			(51,184)		18,141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024	1	758,777	214.32	28,151			13,670		708			(10,513)		3,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2024	1	1,421,659	212.63	52,744			25,684		1,538			(19,698)		7,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2022	09/20/2024	1	1,059,304	210.88	39,194			19,113		1,406			(14,658)		5,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024	1	3,058,761	208.67	113,174			55,810		5,130			(42,208)		15,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2024	1	787,409	208.67	29,134			14,387		1,321			(10,851)		3,915		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305L3K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	1	1,042,802	206.88	38,479			19,055		2,067			(14,371)		5,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L3O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2024	1	1,216,470	205.92	45,009			22,350		2,658			(16,809)		6,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L3R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1	882,779	208.58	32,663			16,242		1,481			(12,215)		4,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L3V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	10/01/2024	1	1,968,711	202.36	73,236			36,819		6,032			(27,313)		9,870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L3W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2024	1	1,862,571	202.36	69,288			34,881		5,799			(25,806)		9,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M31 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2024	1	1,433,604	207.45	53,043			26,776		2,833			(19,810)		7,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M34 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	1	1,579,545	210.46	58,443			29,582		2,402			(21,826)		7,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M37 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	1	1,255,816	210.46	46,340			23,488		1,909			(17,330)		6,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2024	1	2,071,761	208.26	76,448			39,274		4,079			(28,472)		10,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/08/2024	1	2,653,624	208.26	97,919			50,239		5,097			(36,519)		13,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	1	1,008,508	208.01	37,214			19,143		2,036			(13,898)		5,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	1	662,914	207.98	24,462			12,617		1,339			(9,135)		3,369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	1	978,101	207.27	35,994			18,590		2,124			(13,461)		4,970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/15/2024	1	4,654,791	207.59	170,831			89,170		9,866			(63,712)		23,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2024	1	1,048,745	207.59	38,489			20,116		2,223			(14,335)		5,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M3Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024	1	665,040	210.3	24,407			12,789		1,107			(9,115)		3,406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N31 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2024	1	1,526,146	210.46	56,010			29,426		2,538			(20,917)		7,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N34 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2022	10/18/2024	1	1,228,058	209.86	44,947			23,647		2,165			(16,809)		6,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N38 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2024	1	873,825	210.46	32,069			17,068		1,453			(11,944)		4,510		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305N$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/22/2024	1	3,097,916	210.46	113,694			60,439		5,152			(42,402)		15,970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2024	1	805,160	210.46	29,549			15,768		1,339			(11,036)		4,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	1	749,096	210.46	27,492			14,708		1,246			(10,267)		3,877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2022	10/25/2024	1	2,580,887	210.46	94,719			50,742		4,292			(35,422)		13,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/29/2024	1	3,046,659	210.46	111,812			60,514		5,067			(41,701)		15,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	1	1,272,396	210.46	46,697			25,302		2,116			(17,392)		6,627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2024	1	814,169	210.46	29,880			16,231		1,354			(11,159)		4,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024	1	870,011	210.51	31,842			17,341		1,488			(11,892)		4,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2024	1	1,676,995	207.66	61,378			33,471		3,715			(22,954)		8,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2024	1	941,944	208.69	34,475			19,011		2,031			(12,840)		4,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/05/2024	1	2,655,412	208.69	97,188			53,534		5,599			(36,246)		13,934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2024	1	715,932	209.54	26,203			14,485		1,435			(9,786)		3,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024	1	1,219,918	210.72	44,649			24,744		2,200			(16,675)		6,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024	1	1,700,424	208.2	62,236			34,680		3,839			(23,274)		8,956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/12/2024	1	2,770,575	218.04	101,957			57,141		2,668			(38,025)		14,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2024	1	1,712,874	218.04	63,034			35,365		1,650			(23,476)		9,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2024	1	1,064,523	216.87	39,174			22,032		1,129			(14,630)		5,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	1	745,864	217.43	27,448			15,475		755			(10,251)		3,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024	1	1,208,844	217.11	44,485			25,115		1,281			(16,636)		6,422		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305P$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2024	1	1,190,761	217.58	43,701			24,938		1,204			(16,276)		6,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/19/2024	1	4,046,315	217.58	148,500			84,653		4,091			(55,383)		21,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2024	1	958,472	217.85	35,176			20,121		968			(13,137)		5,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2022	11/26/2024	1	4,728,207	218.88	173,525			100,587		4,320			(64,716)		25,450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2024	1	601,913	218.88	22,090			12,818		550			(8,227)		3,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2022	11/27/2024	1	1,380,287	218.03	50,657			29,434		1,393			(18,944)		7,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2024	1	861,939	218.82	31,719			18,492		788			(11,846)		4,656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2022	11/29/2024	1	1,395,938	218.88	51,371			29,990		1,276			(19,211)		7,540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/03/2024	1	2,846,862	219.01	104,765			61,736		2,730			(39,072)		15,450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2024	1	1,768,880	219.01	65,095			38,396		1,777			(24,244)		9,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024	1	540,443	215.44	19,888			11,758		753			(7,428)		2,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	1	1,184,260	213.5	43,581			25,826		1,941			(16,276)		6,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024	1	1,810,090	213.22	66,611			39,528		3,056			(24,911)		9,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2024	1	80,252	214.18	2,953			1,760		124			(1,106)		437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2024	1	745,786	213.25	27,445			16,452		1,294			(10,222)		4,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	1	2,707,382	213.25	99,632			59,670		4,698			(37,158)		14,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	1	863,368	215.52	31,772			19,089		1,242			(11,866)		4,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	1	1,146,024	216.19	42,288			25,466		1,537			(15,793)		6,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	724,919	215.05	26,677			16,087		1,079			(9,976)		3,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305RS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2024	1	961,980	206.79	35,497			21,620		2,838			(13,221)		5,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024	1	3,244,421	206.79	119,719			72,851		9,571			(44,649)		17,892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024	1	809,248	204.89	29,861			18,228		2,804			(11,152)		4,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	1	921,869	205.1	34,017			20,811		3,146			(12,704)		5,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	1,222,065	207.61	44,972			27,552		3,414			(16,818)		6,762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024	1	3,888,564	207.63	143,099			88,725		10,862			(53,224)		21,660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	1	992,684	207.93	36,621			22,771		2,721			(13,680)		5,536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	1	765,151	205.61	28,081			17,474		2,493			(10,502)		4,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024	1	2,256,176	208.08	82,802			52,050		6,072			(30,881)		12,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	1	347,469	208.08	12,787			8,051		969			(4,756)		1,950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	1	642,668	208.1	23,650			14,923		1,791			(8,735)		3,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	1	529,106	211.16	19,577			12,370		1,153			(7,214)		2,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	645,465	213.76	23,947			15,275		1,208			(8,723)		3,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	1	2,107,743	213.76	78,197			49,840		3,846			(28,523)		11,895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	1	671,126	212.54	24,899			15,916		1,389			(8,992)		3,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	1	1,235,152	213.08	45,824			29,355		2,435			(16,487)		6,993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	1	696,046	214.42	25,823			16,565		1,234			(9,268)		3,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	1	359,802	214.66	13,349			8,661		637			(4,728)		2,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	1	2,108,082	214.66	78,210			50,670		3,732			(27,779)		11,986		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	1	1,401,552	214.66		51,998		33,713		2,481			(18,444)		7,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	1	859,708	214.21		31,895		20,738		1,565			(11,170)		4,904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	1	768,165	211.77		28,499		18,556		1,705			(9,955)		4,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	3,001,989	211.98		111,374		73,180		6,656			(38,441)		17,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	1	838,723	213.06		31,117		20,488		1,693			(10,642)		4,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	1	771,915	213.21		28,638		18,896		1,557			(9,755)		4,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	1	975,172	213.75		36,081		23,839		1,870			(12,258)		5,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	1	1,661,442	215.65		61,473		40,954		2,773			(20,659)		9,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	1	635,285	213.33		23,506		15,703		1,280			(7,814)		3,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1	598,300	216.4		22,137		14,819		940			(7,329)		3,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	1	1,487,994	215.4		55,056		37,208		2,625			(17,976)		8,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	1	480,189	215.4		17,767		12,015		869			(5,793)		2,793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	1	198,311	214.07		7,318		4,959		398			(2,362)		1,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	1	453,640	215.78		16,739		11,366		799			(5,381)		2,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	1	703,059	213.72		25,873		17,592		1,447			(8,293)		4,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	1	439,401	214.44		16,214		11,121		881			(5,132)		2,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	1	1,928,400	214.44		71,158		48,774		3,867			(22,553)		11,285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	1	429,741	216.45		15,814		10,868		735			(4,954)		2,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1	792,053	214.79		29,068		20,017		1,549			(9,066)		4,649		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305VSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	1	158,634	215.64		5,790		3,993		294			(1,800)		931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	1	1,068,757	215.94		39,223		27,316		1,930			(12,040)		6,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	1	820,560	215.94		30,115		20,985		1,482			(9,231)		4,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	1	1,569,219	215.94		57,590		40,084		2,834			(17,702)		9,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	1	601,072	209.98		22,059		15,402		1,718			(6,669)		3,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	1	580,050	209.25		21,230		14,843		1,746			(6,398)		3,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,719,207	208.26		62,923		44,340		5,531			(18,739)		10,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	1	591,481	208.26		21,648		15,264		1,903			(6,438)		3,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	1	532,397	207.62		19,486		13,766		1,795			(5,731)		3,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	1	624,359	205.57		22,852		16,175		2,460			(6,690)		3,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	1	535,802	203.49		19,557		13,862		2,422			(5,706)		3,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	1	662,786	208.71		23,728		16,958		2,159			(6,830)		3,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	1	1,091,403	208.71		39,072		27,909		3,556			(11,263)		6,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	1	794,134	208.59		28,430		20,357		2,627			(8,090)		4,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	1	587,405	204.28		21,029		15,087		2,646			(5,955)		3,519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	1	1,116,743	204.14		39,756		28,561		5,087			(11,219)		6,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1	349,590	192.97		12,620		9,141		3,352			(3,512)		2,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	1	987,861	192.97		35,993		26,359		9,471			(9,723)		5,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1	259,960	192.16		9,515		6,904		2,624			(2,616)		1,566		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305X$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	1	666,931	193.76		24,210		17,601		6,093			(6,624)		4,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	1	971,086	192.68		35,639		25,946		9,475			(9,715)		5,856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	1	170,423	193.73		6,220		4,547		1,557			(1,689)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	1	1,221,330	191.67		44,823		32,878		12,744			(12,063)		7,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1	796,751	191.67		29,241		21,459		8,314			(7,859)		4,828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	1	783,964	193.45		28,771		21,154		7,294			(7,636)		4,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	1	1,143,642	194.07		41,743		30,749		10,254			(11,021)		6,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	1	129,959	191.91		4,731		3,489		1,334			(1,244)		789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	1	54,621	191.11		1,999		1,481		589			(524)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	1,448,249	192.71		53,296		39,606		14,128			(13,834)		8,824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	1	562,934	192.71		20,716		15,402		5,492			(5,370)		3,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	1	254,211	194.18		9,304		6,930		2,265			(2,380)		1,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1	488,446	194.58		17,828		13,304		4,242			(4,536)		2,984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	1	765,804	197.44		27,875		20,830		5,546			(7,064)		4,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2025	1	69,454	198.34		2,528		1,897		473			(638)		424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	831,741	200.96		30,359		22,852		4,842			(7,590)		5,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	830,420	200.96		30,393		22,889		4,835			(7,588)		5,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	713,313	201.74		26,036		19,643		3,995			(6,411)		4,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	1	401,926	200.17		15,032		11,362		2,510			(3,681)		2,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	663,929	201.86		24,831		18,794		3,717			(6,055)		4,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	840,165	202.36		31,422		23,933		4,609			(7,577)		5,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	948,539	202.36		35,475		27,008		5,203			(8,566)		5,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	831,994	202.64		30,950		23,648		4,516			(7,325)		5,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	258,858	203.94		9,630		7,371		1,282			(2,266)		1,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	110,932	204.99		4,138		3,185		514			(965)		686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	586,594	203.4		21,821		16,852		3,028			(5,031)		3,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	1,323,059	203.4		49,218		37,995		6,830			(11,363)		8,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	611,107	205.58		22,672		17,541		2,735			(5,149)		3,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	196,360	205.55		7,246		5,613		888			(1,638)		1,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	769,971	205.07		28,489		22,101		3,567			(6,409)		4,790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	1,169,815	203.78		43,400		33,921		5,913			(9,605)		7,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	1	630,199	203.78		23,379		18,301		3,185			(5,104)		3,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	303,413	204.67		11,257		8,817		1,453			(2,448)		1,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	413,769	199.69		15,434		12,110		2,735			(3,336)		2,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	566,413	191.34		21,071		16,555		6,246			(4,532)		3,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	1	111,094	198.61		4,133		3,261		783			(884)		696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	1,605,348	201.72		59,719		47,250		9,311			(12,645)		10,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	733,852	201.72		27,226		21,549		4,256			(5,757)		4,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	369,796	202.28		13,719		10,878		2,084			(2,853)		2,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	179,907	199.33		6,711		5,330		1,227			(1,386)		1,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	721,449	197.76		26,910		21,402		5,436			(5,529)		4,547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2025	1	111,736	196.94		4,179		3,337		885			(854)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	1,035,244	199.65		38,511		30,851		7,052			(7,776)		6,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	1,159,276	199.65		43,125		34,536		7,897			(8,719)		7,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	488,838	199.14		18,185		14,593		3,461			(3,607)		3,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	618,368	198.67		23,003		18,491		4,513			(4,531)		3,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	298,486	198.54		11,104		8,938		2,195			(2,175)		1,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	56,157	197.83		2,095		1,693		431			(408)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,494,525	197.98		55,596		45,057		11,399			(10,709)		9,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	755,025	197.98		28,087		22,770		5,797			(5,403)		4,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	349,480	197.81		13,001		10,557		2,703			(2,454)		2,227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	719,515	192.46		26,694		21,714		7,664			(5,003)		4,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	880,744	195.35		31,559		25,813		7,935			(5,844)		5,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	988,302	195.73		36,567		29,987		8,685			(6,694)		6,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	654,345	195.67		24,145		19,840		5,752			(4,327)		4,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	792,967	193.27		29,260		24,083		8,083			(5,204)		5,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	1,080,723	190.02		39,771		32,778		13,309			(7,028)		6,934		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4053$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	93,784	188.44		3,451		2,860		1,264			(606)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	996,856	189.61		36,585		30,395		12,513			(6,347)		6,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	591,639	189.61		21,713		18,050		7,426			(3,757)		3,815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,204,881	189.61		44,219		36,748		15,124			(7,661)		7,763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	482,672	188.75		17,762		14,790		6,367			(2,989)		3,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	347,129	188.1		12,809		10,680		4,743			(2,141)		2,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	496,927	195.63		18,287		15,352		4,496			(2,994)		3,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	1,565,219	195.63		57,600		48,343		14,082			(9,443)		10,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	562,131	194.7		20,686		17,395		5,370			(3,311)		3,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	438,570	195.33		16,139		13,593		4,042			(2,561)		2,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	728,624	195.63		26,668		22,492		6,593			(4,201)		4,729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	694,815	195.63		25,639		21,770		6,358			(3,952)		4,528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	1,277,399	195.63		47,136		40,014		11,688			(7,276)		8,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	454,079	195.63		16,756		14,250		4,155			(2,521)		2,961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	452,760	195.63		16,707		14,232		4,143			(2,491)		2,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	637,518	195.63		23,461		20,012		5,833			(3,471)		4,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	1,415,753	195.63		52,100		44,790		12,954			(7,544)		9,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	942,763	195.63		34,694		29,833		8,626			(5,017)		6,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	606,471	195.63		22,379		19,278		5,549			(3,123)		3,981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	1,034,737	195.63		38,078		32,848		9,468			(5,268)		6,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	741,379	195.63		27,283		23,690		6,784			(3,685)		4,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,533,646	195.63		56,438		48,996		14,033			(7,633)		10,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	1	1,119,190	195.63		41,186		35,876		10,241			(5,353)		7,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	600,313	195.63		22,031		19,217		5,493			(2,837)		3,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	1,436,388	195.63		52,715		46,334		13,143			(6,625)		9,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	444,637	195.63		16,363		14,385		4,091			(2,054)		2,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	455,282	196.08		16,936		14,912		4,110			(2,062)		3,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	931,826	195.12		34,571		30,481		8,883			(4,126)		6,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	653,706	191.17		24,318		21,579		7,899			(2,824)		4,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	1	1,397,417	191.17		51,984		46,137		16,886			(6,028)		9,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	858,320	192.32		31,930		28,382		9,729			(3,582)		5,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	200,390	196.14		7,454		6,636		1,829			(826)		1,337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	812,991	197.63		30,243		26,961		6,829			(3,314)		5,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	1	1,008,510	197.36		37,617		33,742		8,636			(4,008)		6,750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	725,484	197.36		27,061		24,277		6,212			(2,880)		4,859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	625,139	196.57		23,318		20,983		5,597			(2,360)		4,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	202,187	203.45		7,521		6,820		1,212			(729)		1,361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,378,183	203.45		51,268		46,480		8,264			(4,973)		9,273		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG4058$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	990,794	203.45		36,858		33,470		5,941			(3,429)		6,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	191,484	203.45		7,123		6,478		1,148			(653)		1,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	702,854	203.45		26,076		23,748		4,215			(2,358)		4,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	438,705	203.45		16,320		14,954		2,631			(1,425)		2,970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	911,948	203.45		33,924		31,082		5,469			(2,966)		6,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	662,761	203.45		24,655		22,626		3,974			(2,057)		4,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	313,895	201.89		11,677		10,732		2,068			(958)		2,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	358,879	200.66		13,350		12,287		2,540			(1,079)		2,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	1,310,370	196.28		48,877		45,251		12,084			(3,806)		8,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	105,404	199.65		3,995		3,704		808			(295)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	217,113	196.88		8,229		7,642		1,952			(597)		1,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	313,971	197.18		11,868		11,037		2,771			(845)		2,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	797,310	197.59		30,138		28,193		6,941			(2,059)		5,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	488,232	197.59		18,455		17,265		4,250			(1,259)		3,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	556,248	190.81		21,339		20,049		7,026			(1,315)		3,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	563,296	189.01		21,236		19,953		7,838			(1,309)		3,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	272,043	187.26		10,283		9,718		4,155			(604)		1,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	135,539	187.26		5,123		4,842		2,070			(301)		932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	288,228	186.64		10,866		10,285		4,540			(595)		1,983		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405A$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	137,902	186.27		5,199		4,928		2,214			(277)		949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	142,791	188.36		5,383		5,110		2,054			(280)		983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	199,354	187.94		7,516		7,175		2,928			(370)		1,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	128,439	187.94		4,842		4,623		1,879			(238)		887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	89,513	189.41		3,375		3,227		1,215			(152)		619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	245,495	191.39		9,280		8,885		2,989			(406)		1,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	67,498	191.87		2,545		2,440		802			(108)		467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	90,101	189.45		3,406		3,289		1,241			(135)		626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	188,516	189.45		7,126		6,881		2,587			(282)		1,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	68,650	182.8		2,588		2,503		1,337			(89)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	54,461	181.08		2,048		1,983		1,155			(67)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	1	226,083	182.02		8,523		8,288		4,571			(269)		1,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	146,026	182.21		5,505		5,362		2,933			(165)		1,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	172,946	182.21		6,520		6,350		3,474			(196)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	308,019	182.21		11,612		11,309		6,187			(349)		2,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	251,345	182.6		9,476		9,242		4,955			(246)		1,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	117,025	182.56		4,353		4,252		2,308			(107)		818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	392,279	182.57		14,593		14,272		7,735			(340)		2,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	115,082	184.84		4,281		4,204		2,023			(94)		804		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405C$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	166,780	182.85		6,204		6,102		3,238			(127)		1,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	202,129	182.85		7,519		7,395		3,924			(154)		1,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	338,847	182.7		12,605		12,415		6,621			(207)		2,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	295,494	182.29		10,992		10,842		5,900			(165)		2,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	233,403	182.16		8,659		8,552		4,690			(119)		1,639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	298,278	176.78		11,066		10,975		7,829			(137)		2,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	74,939	175.23		2,780		2,761		2,113			(30)		528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	86,974	175.23		3,227		3,205		2,452			(35)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	772,086	175.16		28,317		28,166		21,819			(189)		5,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	55,619	171		2,069		2,061		1,916			(11)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	250,909	169.45		9,309		9,283		9,299			(38)		1,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	1	154,727	169.8		5,740		5,740		5,743			(16)		1,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	180,812	169.32		6,726		6,726		6,749			(9)		1,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	109,791	169.32		4,084		4,084		4,103			(6)		777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023	1	277,694	199.69	9,858			27					(7,333)		103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023	1	292,496	204.69	10,354			57					(7,745)		133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	1	137,841	209.44	4,880			40					(3,650)		72		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	1	102,575	207.31	3,631			50					(2,716)		66		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	1	96,123	205.49	3,393			75					(2,524)		75		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305MSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	911,075	205.49	32,161			448					(24,121)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	1	111,306	205.24	3,940			98					(2,947)		92		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	1	115,053	205.21	4,073			112					(3,046)		100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	1	107,942	206.69	3,800			126					(2,842)		102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2023	1	116,555	204.81	4,103			170		1			(3,052)		122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	1	813,672	204.81	28,723			957		4			(21,542)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	1	340,515	207.5	12,020			530		3			(8,990)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	1	100,920	209.11	3,562			167		1			(2,665)		112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	1	117,438	205.05	4,134			218		11			(3,092)		137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	1	98,786	208.38	3,477			211		5			(2,587)		124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	1	653,164	208.38	22,991			1,213		31			(17,244)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023	1	156,190	210.06	5,514			349		7			(4,124)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	1	253,675	212.98	8,955			592		1			(6,698)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	1	227,145	213	8,018			577					(5,997)		309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	1	678,345	213	23,878			1,725		1			(17,908)		922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023	1	186,310	213	6,558			524					(4,878)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023	1	123,588	213	4,350			360					(3,254)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	1	207,090	213	7,290			623		1			(5,452)		307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2022	11/03/2023	1	122,719	212.4	4,332			396		1			(3,240)		187		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	1	380,084	213	13,417			1,331		1			(9,980)		605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	1	387,356	213	13,674			1,253		1			(10,255)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023	1	169,115	213	5,970			608		1			(4,465)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	1	195,649	213	6,906			723		1			(5,166)		320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023	1	66,081	213	2,339			260					(1,750)		111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	1	113,907	213	4,032			478					(3,000)		198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	1	605,329	213	21,368			2,374		2			(16,026)		1,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	1	215,023	213	7,590			920		1			(5,677)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	1	159,779	213.55	5,656			701		2			(4,231)		284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	1	68,634	212.73	2,423			315		3			(1,812)		124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023	1	211,234	213.71	7,457			1,027		10			(5,547)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	1	865,222	213.71	30,542			3,987		40			(22,907)		1,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	1	215,068	213.97	7,592			1,067		10			(5,678)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	1	189,331	214.86	6,683			960		9			(4,999)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2022	11/24/2023	1	324,721	215.27	11,463			1,715		15			(8,550)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023	1	225,054	215.64	7,944			1,247		10			(5,910)		449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	1	1,104,020	215.64	38,861			5,829		51			(29,146)		2,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	1	154,005	221.27	5,436			919					(4,066)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2023	1	146,920	221.2	5,186			914					(3,858)		310		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	1	608,700	221.2	21,426			3,631		1			(16,070)		1,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	1	243,060	217.57	8,580			1,536		5			(6,417)		517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	1	232,180	215.64	8,173			1,486		11			(6,113)		497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	1	166,032	216.33	5,844			1,101		8			(4,371)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	1	304,295	215.38	10,742			2,101		14			(7,990)		676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	1	703,371	215.38	24,759			4,677		33			(18,569)		1,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2023	1	269,195	217.58	9,476			1,879		12			(7,087)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	1	196,531	218.3	6,938			1,395		4			(5,189)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	1	109,966	217.2	3,882			791		5			(2,903)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	1	394,664	212.87	13,932			2,894		56			(10,420)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	1	421,093	208.77	14,865			3,194		202			(11,057)		980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	1	675,493	208.77	23,777			4,954		259			(17,833)		1,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	1	188,737	206.87	6,662			1,450		137			(4,983)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	1	87,157	207.03	3,077			678		67			(2,301)		205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	1	75,775	209.61	2,675			597		36			(2,001)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	369,937	208.29	13,059			2,975		231			(9,767)		882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	1	757,504	209.68	26,740			6,335		397			(19,837)		1,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	1	702,001	209.68	24,710			5,644		335			(18,533)		1,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	1	230,013	210.01	8,096			1,940		120			(6,056)		565		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305R$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2022	12/28/2023	1	131,599	207.62	4,632			1,123		108			(3,465)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	1	268,411	211.07	9,448			2,336		114			(7,067)		666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024	1	234,622	210.03	8,259			2,116		134			(6,127)		595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023	1	680,058	210.03	23,870			5,918		356			(17,903)		1,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	1	284,888	209.99	10,028			2,597		163			(7,418)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	1	59,151	213	2,094			548		19			(1,543)		152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	1	159,075	208.62	5,631			1,498		114			(4,135)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	273,985	215.71	9,699			2,645		51			(7,056)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	853,106	215.71	30,115			8,031		158			(22,090)		2,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	1	663,500	214.53	23,488			6,471		155			(16,989)		1,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	1	424,284	215.06	15,020			4,179		79			(10,822)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	1	211,403	216.42	7,484			2,103		29			(5,372)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	1,425,249	216.66	50,311			14,435		197			(35,937)		3,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	268,042	216.66	9,489			2,797		37			(6,704)		729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	1	185,538	216.23	6,587			1,960		34			(4,620)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	1	93,556	213.92	3,312			994		31			(2,314)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	626,123	214.26	22,102			6,753		205			(15,362)		1,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	794,805	214.26	28,136			8,759		334			(19,396)		2,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	1	195,750	215.24	6,910			2,170		73			(4,733)		549		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305T$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	274,844	215.4		9,702		3,074		102			(6,619)		775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	837,063	217.76		29,465		9,576		192			(19,913)		2,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1	320,727	215.44		11,322		3,774		134			(7,537)		927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	147,854	220.69		5,219		1,754		20			(3,460)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	151,343	222.5		5,342		1,835		14			(3,513)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	1,319,623	219.7		46,451		16,000		240			(30,499)		3,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1	258,837	218.45		9,163		3,231		59			(5,924)		769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	219,947	220.11		7,786		2,767		40			(5,013)		656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	270,173	217.97		9,564		3,425		74			(6,132)		809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	1	221,177	215.03		7,830		2,841		103			(4,998)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	538,296	218.66		19,056		7,034		123			(12,046)		1,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	862,386	218.66		30,442		11,078		197			(19,403)		2,593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	775,737	220.76		27,461		10,213		141			(17,229)		2,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	247,823	219.09		8,748		3,278		57			(5,465)		759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	1	213,319	219.96		7,530		2,842		48			(4,683)		656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	1	424,011	217.95		14,968		5,738		136			(9,268)		1,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024	1	287,664	220.22		10,155		3,972		78			(6,209)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	1	1,297,104	220.22		45,658		17,551		294			(28,223)		4,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	310,402	214.18		10,957		4,316		246			(6,634)		975		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305V$// ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	216,697	213.45		7,649		3,034		193			(4,611)		683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	1	322,519	213.48		11,385		4,573		302			(6,831)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	714,439	212.5		25,148		10,129		773			(15,061)		2,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	350,512	212.5		12,373		5,045		396			(7,350)		1,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1	337,703	211.89		11,921		4,893		414			(7,022)		1,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024	1	231,322	209.8		8,189		3,397		386			(4,788)		746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	448,286	207.65		15,824		6,608		1,015			(9,209)		1,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	133,819	210.03		4,644		1,955		217			(2,697)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/01/2024	1	63,476	213.14		2,203		930		68			(1,277)		205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	1	244,230	213.14		8,499		3,643		264			(4,873)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	468,514	213.14		16,304		6,962		506			(9,374)		1,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	156,394	213.05		5,443		2,347		176			(3,093)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	126,785	208.55		4,412		1,927		261			(2,483)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	1	285,482	202.82		9,878		4,351		1,196			(5,548)		945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	1	516,818	197.22		18,089		8,073		3,983			(10,055)		1,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	267,612	197.22		9,366		4,194		2,076			(5,192)		897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	1	128,429	197.22		4,482		1,980		990			(2,512)		425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	146,829	196.43		5,183		2,335		1,233			(2,846)		494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	1	132,420	198.06		4,648		2,107		943			(2,540)		447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305X$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	1	277,323	196.91		9,817		4,477		2,268			(5,338)		938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	1	124,145	197.98		4,357		2,004		909			(2,364)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	147,273	195.86		5,199		2,428		1,399			(2,783)		504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	63,207	195.86		2,225		1,026		571			(1,204)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	330,754	195.86		11,676		5,436		3,124			(6,267)		1,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	106,860	198.32		3,761		1,777		814			(1,984)		368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	124,100	196.1		4,356		2,070		1,183			(2,285)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	1	67,691	195.29		2,376		1,139		697			(1,243)		234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	432,119	196.92		15,254		7,417		3,884			(7,876)		1,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	362,931	196.92		12,811		6,212		3,244			(6,633)		1,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	1	244,262	198.34		8,622		4,216		1,921			(4,405)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	1	275,177	198.78		9,686		4,763		2,090			(4,923)		966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	1	232,040	201.76		8,121		4,005		1,311			(4,116)		815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	141,320	205.41		4,960		2,507		550			(2,467)		503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	339,415	205.41		11,913		6,006		1,322			(5,940)		1,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1	179,432	205.99		6,298		3,201		662			(3,097)		640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	232,385	204.62		8,296		4,239		999			(4,057)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	1	122,885	205.99		4,387		2,254		453			(2,134)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	347,223	205.99		12,396		6,470		1,298			(5,962)		1,256		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	118,983	205.99		4,224		2,188		439			(2,048)		427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	203,908	205.99		7,280		3,809		762			(3,492)		739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	112,863	205.99		4,018		2,119		422			(1,899)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	1	106,666	205.99		3,797		2,013		399			(1,785)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	1	156,215	205.99		5,561		2,964		584			(2,598)		571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	229,349	205.99		8,188		4,454		880			(3,760)		847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	471,974	205.99		16,802		9,119		1,787			(7,737)		1,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	93,580	208.16		3,322		1,816		292			(1,507)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	77,648	208.16		2,757		1,515		246			(1,243)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	363,819	207.76		12,916		7,132		1,226			(5,787)		1,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2024	1	51,091	207.46		1,819		1,029		190			(790)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/23/2024	1	51,930	206.53		1,841		1,039		209			(802)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	1	216,115	202.36		7,694		4,375		1,335			(3,321)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	105,290	193.83		3,748		2,142		1,391			(1,608)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	411,908	204.53		14,664		8,524		2,095			(6,193)		1,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	202,098	204.53		7,195		4,190		1,038			(3,030)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	152,769	205.07		5,423		3,174		745			(2,252)		585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	219,105	202.03		7,822		4,599		1,432			(3,227)		841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	187,436	200.49		6,691		3,952		1,412			(2,742)		721		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4052$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	178,912	202.42		6,369		3,832		1,140			(2,562)		695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	1	613,276	202.42		21,833		13,112		3,908			(8,804)		2,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	115,875	201.85		4,125		2,493		775			(1,634)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	185,712	201.4		6,611		4,014		1,300			(2,601)		724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	327,599	201.3		11,663		7,113		2,311			(4,557)		1,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	1	51,335	200.58		1,817		1,118		386			(707)		201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	98,296	200.75		3,499		2,173		734			(1,341)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	78,588	200.75		2,782		1,716		583			(1,078)		307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	1	656,712	200.75		23,379		14,491		4,907			(8,982)		2,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	1	182,519	200.58		6,534		4,075		1,401			(2,464)		721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	55,553	195.2		1,978		1,239		680			(740)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	309,386	198.1		10,495		6,658		3,014			(3,882)		1,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	242,871	198.44		8,622		5,519		2,362			(3,140)		972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	508,916	198.44		18,067		11,547		4,924			(6,596)		2,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	1	327,760	192.52		11,635		7,544		5,159			(4,101)		1,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	1	436,727	192.17		15,416		10,193		7,113			(5,320)		1,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	278,350	192.17		9,798		6,441		4,505			(3,419)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	1	55,559	192.17		1,961		1,299		905			(675)		226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	316,746	191.29		11,213		7,455		5,514			(3,768)		1,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4054$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	245,416	190.56		8,688		5,800		4,521			(2,896)		1,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	1	91,024	191.89		3,204		2,157		1,518			(1,062)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	123,993	198.36		4,377		2,970		1,256			(1,427)		511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	343,552	198.36		12,127		8,219		3,481			(3,965)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	79,307	197.3		2,807		1,913		876			(897)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	364,990	197.9		12,921		8,839		3,836			(4,095)		1,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	191,549	199.72		6,762		4,644		1,736			(2,125)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	591,084	199.49		20,924		14,584		5,481			(6,443)		2,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	215,893	199.49		7,643		5,333		2,002			(2,347)		902		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	1	276,300	201.74		9,809		6,898		2,123			(2,921)		1,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	1	728,809	204.78		25,800		18,530		4,484			(7,452)		3,081		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	1	193,652	204.78		6,855		4,929		1,210			(1,975)		820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	1	93,329	202.53		3,304		2,387		714			(921)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	1	257,285	203.36		9,108		6,606		1,847			(2,513)		1,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1	212,711	199.16		7,530		5,544		2,179			(2,026)		913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	1	384,879	199.16		13,625		10,021		3,923			(3,675)		1,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	141,884	200.73		5,023		3,712		1,286			(1,317)		610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	350,994	202.86		12,425		9,216		2,699			(3,225)		1,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	557,553	200.67		19,737		14,695		5,112			(5,069)		2,407		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG4056$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	501,691	206.76		17,710		13,405		2,815			(4,439)		2,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	1	94,857	207.25		3,386		2,575		513			(823)		413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1	214,164	202.09		7,646		5,923		1,770			(1,766)		943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	1	204,975	207.26		7,318		5,709		1,108			(1,619)		906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2024	1	379,538	208.51		13,587		10,780		1,857			(2,888)		1,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	1	280,665	208.51		10,076		8,000		1,386			(2,136)		1,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	1	116,491	207.24		4,170		3,323		652			(855)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	1	127,603	207.67		4,568		3,652		694			(924)		571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	1	61,345	216.85		2,184		1,771		153			(426)		275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	356,456	216.85		12,725		10,342		921			(2,462)		1,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	1	91,980	216.85		3,284		2,679		238			(610)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	1	129,232	216.85		4,614		3,777		340			(845)		585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/26/2024	1	269,487	216.85		9,621		7,903		708			(1,735)		1,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	1	425,050	216.5		15,174		12,624		1,158			(2,646)		1,936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	1	180,253	216.5		6,435		5,357		500			(1,119)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	1	250,453	216.4		8,941		7,467		694			(1,490)		1,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	1	200,817	214.81		7,169		6,007		645			(1,175)		919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	194,815	213.49		6,974		5,863		703			(1,124)		893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	1	365,938	208.91		13,064		11,121		1,944			(2,029)		1,686		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG4059$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	1	52,187	208.91		1,858		1,579		275			(291)		239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	1	242,528	212.55		8,755		7,480		958			(1,292)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	143,304	209.61		5,173		4,434		718			(749)		664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	290,449	210.38		10,456		9,102		1,367			(1,425)		1,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	184,935	201.28		6,658		5,853		1,801			(819)		867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	1	242,659	203.2		8,920		7,839		2,030			(1,100)		1,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/16/2024	1	58,188	199.41		2,089		1,857		648			(247)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024	1	238,781	199.41		8,596		7,652		2,718			(1,004)		1,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2024	1	310,235	199.41		11,168		9,938		3,516			(1,309)		1,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	1	411,442	198.74		14,812		13,225		4,927			(1,619)		1,944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	367,423	198.36		13,227		11,846		4,538			(1,409)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	223,168	200.59		8,034		7,217		2,370			(834)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	1	540,238	200.07		19,449		17,681		5,967			(1,908)		2,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	1	121,161	200.07		4,362		3,966		1,344			(427)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	1	108,421	200.07		3,892		3,536		1,192			(385)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	1	266,289	201.63		9,586		8,744		2,641			(864)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	1	370,355	203.75		13,333		12,197		3,163			(1,166)		1,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	1	222,705	204.3		8,040		7,377		1,831			(681)		1,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	1	103,004	201.71		3,698		3,440		1,021			(295)		493		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405B$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	1	716,128	201.71		25,781		24,005		7,101			(2,032)		3,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2024	1	89,391	201.71		3,218		2,997		886			(253)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	119,240	194.64		4,293		4,010		1,918			(293)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	1	105,034	192.85		3,781		3,542		1,895			(248)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	55,240	194.05		1,983		1,878		922			(120)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	465,918	194.05		16,773		15,895		7,779			(1,005)		2,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	296,666	194.05		10,680		10,122		4,938			(638)		1,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	173,911	194.47		6,261		5,951		2,817			(325)		848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	330,534	194.43		11,833		11,280		5,372			(582)		1,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	1	225,334	194.47		8,067		7,712		3,650			(375)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	1	149,600	194.81		5,341		5,165		2,373			(218)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	1	403,614	194.81		14,409		13,933		6,381			(589)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/13/2024	1	70,864	194.81		2,523		2,439		1,120			(104)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2024	1	279,853	194.66		9,991		9,689		4,529			(328)		1,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	145,184	194.25		5,183		5,041		2,429			(156)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	173,803	194.1		6,222		6,068		2,946			(170)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	1	471,071	186.74		16,817		16,586		12,436			(367)		2,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2024	1	113,962	186.74		4,068		4,013		3,015			(88)		566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	1	96,883	186.74		3,449		3,401		2,553			(76)		478		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG405D$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	225,393	186.64		8,069		7,980		6,002			(110)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	265,582	182.13		9,508		9,429		8,881			(104)		1,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	1	205,063	180.47		7,341		7,301		7,363			(60)		1,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	1	440,254	180.32		15,717		15,717		15,779			(43)		2,204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	1	97,265	180.32		3,463		3,463		3,487			(10)		485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	1	200,707	180.32		7,165		7,165		7,188			(19)		1,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023	1	609,382	259.21	25,228			35					(9,422)		226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023	1	1,229,583	259.21	50,905			140					(18,985)		557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1	937,747	258.21	38,823			160					(14,519)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	1	379,234	260.38	15,700			108					(5,871)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	1	1,481,482	261.75	61,185			423					(22,913)		950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	1	721,189	261.24	29,785			206					(11,169)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	1	609,115	261.24	25,156			311					(9,382)		504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/09/2023	1	357,024	261.24	14,745			162					(5,507)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	1	1,281,957	260.18	52,945			727					(19,800)		1,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	1	95,083	261.37	3,927			65					(1,469)		90		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2021	10/13/2023	1	1,189,421	267.16	49,123			813					(18,396)		1,122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	1	683,560	268.32	28,231			582					(10,543)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	1	1,111,108	268.32	45,889			1,009					(17,114)		1,199		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205W/S9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	1	1,602,017	268.32	66,163			1,097					(24,811)		1,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W/SH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	1	586,488	267	24,163			564					(9,036)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W/SN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	1	649,532	275.22	27,181			711					(10,182)		760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W/SQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	1	1,848,930	276.19	76,176			1,996					(28,527)		2,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W/ST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	1	528,901	277.85	21,791			572					(8,172)		619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W/SU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023	1	671,913	277.85	27,683			838					(10,338)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W/SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	1	658,427	277.85	27,127			857					(10,117)		844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/S3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	1	760,172	277.85	31,319			1,033					(11,712)		995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	1	479,294	273.46	19,747			705					(7,385)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	1	2,023,636	277.6	83,171			2,983					(31,147)		2,752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023	1	997,712	277.37	41,006			1,690					(15,293)		1,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	1	746,828	277.37	30,695			1,102					(11,510)		1,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	1	722,016	277.37	29,675			1,184					(11,082)		1,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	1	665,918	277.76	27,436			1,168					(10,260)		986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2023	1	269,651	277.85	11,110			504					(4,155)		411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2021	11/03/2023	1	1,536,299	277.85	63,296			2,881					(23,703)		2,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y/S0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	1	423,887	277.85	17,464			865					(6,522)		675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y/S1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	1	378,020	277.85	15,574			710					(5,840)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y/S2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	1	514,972	277.85	21,217			1,078					(7,913)		831		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	1	581,507	277.85	23,958			1,251					(8,960)		950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	1	334,165	277.85	13,734			758					(5,136)		560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023	1	1,286,713	277.85	51,587			2,855					(19,379)		2,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	1	473,268	277.85	19,451			1,150					(7,264)		822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/10/2023	1	677,680	277.85	27,853			1,539					(10,445)		1,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023	1	707,721	277.85	29,087			1,758					(10,848)		1,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	1	708,881	277.85	29,206			1,805					(10,922)		1,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	1	262,233	276.32	10,778			696					(4,031)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	1	1,943,204	272.6	79,866			5,178					(29,909)		3,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023	1	822,924	268.77	33,822			2,369					(12,614)		1,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	1	864,969	268.77	35,550			2,308					(13,331)		1,568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023	1	1,215,305	268.77	49,949			3,435					(18,654)		2,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023	1	411,300	268.65	16,904			1,207					(6,322)		784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2023	1	3,131,631	272.74	128,397			9,563					(48,017)		6,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2021	11/27/2023	1	1,168,288	256.72	48,017			3,765					(17,932)		2,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2021	11/24/2023	1	1,310,443	256.72	53,859			4,017					(20,197)		2,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	1	633,180	235.19	25,960			2,175					(9,708)		1,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023	1	1,691,585	245.74	69,186			5,821					(25,909)		3,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/04/2023	1	515,873	247.77	21,151			1,862					(7,899)		1,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	1	509,831	247.77	20,903			1,761					(7,839)		1,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023	1	806,106	247.77	33,050			2,951					(12,326)		1,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	1	520,834	252.34	21,354			1,936					(7,986)		1,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	1	351,854	254.51	14,426			1,347					(5,395)		765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	1	1,710,179	253.89	69,946			6,560					(26,194)		3,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2023	1	981,267	254.87	40,232			3,979					(15,005)		2,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/11/2023	1	1,338,762	254.87	54,889			5,361					(20,499)		2,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023	1	489,765	254.87	20,080			1,886					(7,530)		1,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2023	1	340,903	255.2	13,977			1,402					(5,227)		767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG30515$ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	1	730,992	256.23	29,971			3,088					(11,208)		1,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG30515$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	1	1,438,522	257.16	58,979			6,101					(22,087)		3,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023	1	507,528	255.59	20,809			2,258					(7,761)		1,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	1	484,947	255.59	19,883			2,133					(7,425)		1,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	1	808,392	255.59	33,144			3,433					(12,429)		1,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	1	272,401	253.12	11,168			1,227					(4,177)		642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	1	984,313	259.55	40,357			4,546					(15,092)		2,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2021	12/26/2023	1	966,678	261.28	39,537			4,664					(14,725)		2,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023	1	2,758,442	261.28	112,820			12,760					(42,250)		6,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023	1	837,692	264.73	34,345			4,104					(12,844)		2,057		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	1	735,505	264.73	30,156			3,687					(11,277)		1,826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2021	12/29/2023	1	625,842	264.73	25,597			3,142					(9,586)		1,554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	1	772,951	264.73	31,536			4,029					(11,762)		1,961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	12/29/2023	1	741,430	264.73	30,250			3,719					(11,344)		1,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	1	926,565	264.73	37,804			4,881					(14,138)		2,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	1	360,699	264.55	14,717			1,941					(5,504)		930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2022	01/05/2024	1	774,891	263.91	31,461			4,166					(11,782)		1,997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	1	749,579	263.35	30,508			4,191					(11,378)		1,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	1	939,195	263.35	38,225			5,069					(14,334)		2,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/08/2024	1	392,738	263.35	15,984			2,177					(5,970)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2024	1	452,157	261.05	18,403			2,553					(6,882)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	1	67,248	264.33	2,737			383					(1,024)		179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	1	638,326	264.73	25,980			3,676					(9,716)		1,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	1	1,186,429	264.73	48,169			6,853					(18,039)		3,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	1	1,369,271	264.5	55,592			8,182					(20,733)		3,724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	1	1,971,795	264.5	80,252			11,433					(30,095)		5,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	1	1,136,551	247.99	46,030			6,984					(17,238)		3,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	1	883,672	244.56	35,789			5,563					(13,366)		2,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024	1	542,378	244.56	21,966			3,440					(8,192)		1,522		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3053$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	1	1,166,561	244.56	47,246			7,178					(17,717)		3,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024	1	381,657	244.95	15,495			2,448					(5,795)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	1	1,368,766	242.57	55,572			8,931					(20,782)		3,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	1	753,795	242.04	30,453			4,915					(11,404)		2,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	930,934	245.96	37,610			6,251					(14,027)		2,691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1	818,117	245.96	33,052			5,341					(12,394)		2,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024	1	688,865	245.96	27,830			4,594					(10,393)		1,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	1	557,486	248.53	22,522			3,774					(8,423)		1,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	1	1,108,652	251.65	44,790			7,629					(16,750)		3,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	1	1,231,251	247.78	49,619			8,487					(18,582)		3,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	1	646,351	246.06	25,983			4,450					(9,744)		1,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	1	675,015	246.06	27,136			4,771					(10,120)		2,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	1	1,533,538	246.06	61,648			10,769					(23,023)		4,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1	394,781	245.78	15,910			2,819					(5,950)		1,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1	718,852	255.46	28,898			5,200					(10,807)		2,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	1	1,251,659	246.27	50,066			9,046					(18,749)		3,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	635,734	242.09	23,983			4,413					(9,146)		1,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	1	1,075,138	242.09	43,006			7,927					(16,061)		3,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	460,280	242.09	18,411			3,414					(6,866)		1,405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	1	184,649	240.56	7,404			1,383					(2,769)		566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,159,468	240.17	46,495			8,862		1			(17,412)		3,578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	836,240	242.4	31,980			6,096					(11,976)		2,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	1	387,406	239.73	15,535			3,034		1			(5,794)		1,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	1	120,874	239.73	4,847			952					(1,805)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	1,140,947	239.73	45,752			8,733		1			(17,157)		3,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	1	1,063,784	236.21	42,658			8,496		12			(15,953)		3,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2022	02/23/2024	1	1,102,132	237.19	44,195			8,839		10			(16,551)		3,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024	1	528,067	241.24	21,123			4,323		2			(7,878)		1,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	341,583	241.24	13,663			2,782		1			(5,103)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	1	108,039	241.24	4,322			866					(1,621)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	1	123,900	240.35	4,956			1,027		0			(1,851)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	536,596	237	21,517			4,487		6			(8,036)		1,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	1	431,326	243.1	17,210			3,593		1			(6,436)		1,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	1	302,604	244.44	12,074			2,531					(4,522)		980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/05/2024	1	341,855	244.7	13,674			2,930					(5,100)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024	1	165,615	244.7	6,625			1,427					(2,467)		545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	1	448,382	244.7	17,935			3,824					(6,698)		1,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	1	222,824	237.69	8,891			1,939		2			(3,320)		738		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	724,593	240.46	28,839			6,299		4			(10,785)		2,399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	1	458,660	239.98	18,209			3,993		3			(6,819)		1,518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024	1	320,666	238.89	12,730			2,850		3			(4,748)		1,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	500,703	238.89	19,878			4,429		4			(7,424)		1,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	114,996	238.89	4,565			1,027		1			(1,700)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	1	157,709	241.87	6,261			1,426		1			(2,338)		533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	1	301,235	244.81	11,929			2,720		1			(4,461)		1,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	223,099	248.2	8,812			2,049					(3,291)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	89,396	248.2	3,531			828					(1,315)		307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	115,656	248.2	4,568			1,067					(1,704)		396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	124,067	248.55	4,888			1,160					(1,826)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	1	249,201	244.98	9,794			2,327		1			(3,663)		860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024	1	172,750	248.55	6,772			1,653					(2,522)		605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	1	68,226	248.55	2,674			650					(997)		238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	329,639	248.55	12,889			3,169		1			(4,820)		1,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	1	196,642	248.55	7,708			1,898					(2,887)		690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	1	23,954	248.55	937			238					(349)		85		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/01/2024	1	107,882	248.55	4,218			1,062					(1,575)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	1	229,729	248.55	8,982			2,270		1			(3,350)		818		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305A$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	1	65,813	248.55	2,573			657					(961)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	1	132,861	248.55	5,195			1,333					(1,940)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	1	318,544	248.55	12,423			3,191		1			(4,646)		1,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	130,630	248.55	5,108			1,345					(1,902)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	60,091	248.21	2,356			627					(880)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1	106,079	248.55	4,158			1,108					(1,555)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	1	69,432	247.73	2,715			735					(1,012)		256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	153,070	247.73	6,000			1,630		1			(2,235)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	1	84,434	254.29	3,293			908					(1,230)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	1	90,366	257.64	3,515			975					(1,316)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	1	99,487	251.17	3,870			1,086					(1,445)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	1	83,388	248.5	3,252			928		1			(1,215)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	90,474	246.26	3,447			1,017		1			(1,287)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024	1	27,532	245.13	1,052			316		1			(392)		107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	1	105,132	240.73	4,027			1,226		4			(1,504)		411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	1	153,655	239.63	5,870			1,790		6			(2,195)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	185,378	243.46	7,100			2,197		8			(2,652)		729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	1	136,201	238.97	5,216			1,670		11			(1,945)		545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	1	82,189	241.69	3,148			1,020		7			(1,177)		331		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2022	05/24/2024	1	113,480	243.98	4,346			1,417		5			(1,628)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/28/2024	1	95,583	247.04	3,661			1,209		4			(1,365)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1	58,357	247.04	2,235			730		2			(838)		235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	192,247	244.87	7,459			2,524		8			(2,786)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	1	72,730	247.81	2,815			965		3			(1,051)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	79,362	243.51	3,071			1,055		7			(1,149)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/10/2024	1	85,811	232.5	3,304			1,150		26			(1,234)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024	1	137,538	232.5	5,295			1,852		41			(1,972)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	1	75,094	226.95	2,884			1,013		46			(1,077)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024	1	70,515	225.01	2,708			970		60			(1,011)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024	1	114,414	230.56	4,405			1,618		60			(1,645)		490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	1	80,743	228.46	3,101			1,153		53			(1,158)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	1	72,733	228.45	2,793			1,040		48			(1,044)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	1	66,299	229.73	2,519			961		40			(941)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	1	106,478	231.02	4,014			1,558		55			(1,495)		470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	1	63,165	228.71	2,388			933		44			(892)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024	1	58,610	230.44	2,210			877		36			(824)		261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	1	81,985	233.8	3,091			1,238		35			(1,154)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/29/2024	1	64,583	233.92	2,448			1,017		33			(914)		294		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305H$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/29/2022	. 07/30/2024	1	73,997	233.92	2,805			1,167		38			(1,046)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/05/2022	. 08/07/2024	1	68,214	233.92	2,572			1,097		35			(958)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/19/2022	. 08/20/2024	1	60,530	230.77	2,276			1,013		50			(849)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/22/2022	. 08/22/2024	1	112,547	224.07	4,232			1,892		181			(1,580)		533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/02/2022	. 09/03/2024	1	67,260	214.23	2,522			1,173		261			(941)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/02/2022	. 09/04/2024	1	53,729	214.23	2,015			938		208			(750)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/09/2022	. 09/11/2024	1	70,630	220.26	2,642			1,254		167			(984)		344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/16/2022	. 09/16/2024	1	196,706	211.05	7,317			3,533		988			(2,733)		966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/19/2022	. 09/19/2024	1	13,358	211.54	496			241		66			(185)		66		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/22/2022	. 09/20/2024	1	54,437	207.36	2,014			986		373			(754)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/23/2022	. 09/24/2024	1	128,410	205.92	4,751			2,343		998			(1,772)		638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/26/2022	. 09/26/2024	1	59,221	204.15	2,185			1,082		522			(816)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/27/2022	. 09/23/2024	1	73,940	205.92	2,557			1,262		571			(960)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/30/2022	. 09/30/2024	1	92,458	199.69	3,430			1,722		1,116			(1,281)		463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/11/2022	. 10/11/2024	1	60,957	205.21	2,249			1,160		508			(840)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/24/2022	. 10/24/2024	1	58,663	210.06	2,153			1,149		369			(804)		303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/28/2022	. 10/28/2024	1	53,648	213	1,969			1,064		277			(735)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/11/2022	. 11/13/2024	1	109,964	213	4,047			2,270		573			(1,507)		583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/15/2022	. 11/15/2024	1	87,948	213.55	3,237			1,825		445			(1,209)		467		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305P$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024	1	50,102	213.71	1,839			1,047		258			(687)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2024	1	50,907	221.2	1,873			1,105		161			(698)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	1	153,301	215.64	5,641			3,343		718			(2,107)		835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	1	164,366	215.38	6,049			3,623		786			(2,256)		899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	1	144,265	217.58	5,309			3,190		590			(1,983)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	1	287,642	218.3	10,614			6,392		1,120			(3,964)		1,579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	101,049	217.2	3,729			2,248		428			(1,394)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024	1	229,990	208.77	8,487			5,164		1,730			(3,165)		1,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2024	1	246,394	208.77	9,092			5,537		1,865			(3,386)		1,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	1	275,784	207.03	10,176			6,226		2,358			(3,800)		1,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	481,767	209.61	17,729			10,861		3,493			(6,630)		2,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024	1	665,221	209.68	24,480			15,178		4,917			(9,105)		3,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	1	212,390	210.01	7,795			4,844		1,537			(2,911)		1,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	1	130,678	207.62	4,796			2,984		1,101			(1,794)		729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024	1	478,354	210.03	17,556			11,036		3,485			(6,547)		2,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	1	160,916	210.03	5,906			3,718		1,172			(2,196)		903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	1	467,442	209.99		17,202		10,854		3,406			(6,354)		2,627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	1	56,360	213		2,085		1,318		339			(768)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	156,066	215.71		5,790		3,693		789			(2,109)		882		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305S$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	1	433,913	215.71		16,098		10,260		2,193			(5,872)		2,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	1	428,992	214.53		15,916		10,174		2,340			(5,748)		2,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	1	412,753	215.06		15,313		9,810		2,169			(5,509)		2,337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	1	777,421	216.42		28,842		18,502		3,736			(10,352)		4,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	1	145,932	216.66		5,414		3,513		707			(1,918)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/13/2025	1	61,394	216.66		2,278		1,475		292			(810)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	1	905,268	216.66		33,585		21,759		4,304			(11,929)		5,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	1	480,534	216.66		17,828		11,559		2,307			(6,324)		2,735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	1	304,541	216.23		11,390		7,406		1,521			(3,989)		1,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	1	360,296	213.92		13,367		8,703		2,089			(4,669)		2,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	1	269,657	214.26		10,004		6,550		1,535			(3,477)		1,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	1,329,743	214.26		49,333		32,415		7,758			(17,028)		7,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	1	107,505	215.24		3,988		2,626		589			(1,364)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	1	261,718	215.4		9,710		6,407		1,422			(3,307)		1,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	1	761,612	215.89		28,180		18,619		4,022			(9,573)		4,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	1	963,966	217.76		35,667		23,761		4,515			(11,986)		5,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	1	108,289	217.76		4,007		2,667		507			(1,348)		624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	1	232,607	215.44		8,606		5,749		1,274			(2,861)		1,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1	243,897	220.69		9,024		6,041		950			(2,987)		1,412		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305US9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025	1	435,522	221.65		16,114		10,802		1,592			(5,320)		2,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	1	1,783,926	219.7		66,005		44,608		7,470			(21,551)		10,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	1	490,898	219.7		18,163		12,283		2,056			(5,922)		2,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	1	251,301	218.45		9,273		6,284		1,139			(2,994)		1,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	1	506,108	220.11		18,675		12,681		2,046			(6,004)		2,950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	1	1,228,722	217.97		45,217		30,745		5,750			(14,494)		7,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	1	525,064	218.66		19,375		13,289		2,353			(6,132)		3,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	1	1,771,931	218.66		65,384		44,817		7,942			(20,723)		10,369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	1	719,273	220.76		26,469		18,191		2,802			(8,292)		4,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1	473,983	219.09		17,395		11,979		2,055			(5,426)		2,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	1	643,401	219.96		23,484		16,194		2,633			(7,303)		3,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	1	949,663	220.22		34,853		24,272		3,967			(10,698)		5,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	1	361,165	220.22		13,255		9,237		1,525			(4,063)		2,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	1	1,448,738	220.22		53,169		37,006		6,052			(16,343)		8,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	1	492,388	214.18		18,071		12,617		3,035			(5,463)		2,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	1	638,239	213.45		23,360		16,332		4,126			(7,040)		3,772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/21/2025	1	60,294	213.48		2,213		1,554		390			(665)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	1	657,616	212.5		24,069		16,970		4,549			(7,158)		3,906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,744,074	212.5		63,833		44,981		12,065			(19,010)		10,348		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	1	209,718	211.89		7,676		5,422		1,504			(2,258)		1,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	1	616,074	209.8		22,548		15,960		5,021			(6,601)		3,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	1	544,408	207.65		19,871		14,084		5,034			(5,798)		3,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	1	288,715	213.14		10,336		7,387		1,923			(2,975)		1,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	1	112,087	213.14		4,013		2,865		747			(1,158)		669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	1	2,111,512	213.14		75,592		53,994		14,067			(21,790)		12,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	1	292,382	213.05		10,467		7,495		1,962			(2,978)		1,750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	1	235,288	208.68		8,423		6,043		2,052			(2,385)		1,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	1	379,781	208.55		13,520		9,713		3,333			(3,815)		2,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1	491,710	197.22		17,751		12,856		8,153			(4,940)		2,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	1	1,228,127	197.22		44,335		32,094		20,363			(12,356)		7,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1	297,534	196.43		10,890		7,902		5,135			(2,994)		1,793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	1	610,046	198.06		22,145		16,100		9,641			(6,059)		3,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	1	771,425	196.91		28,311		20,611		12,968			(7,718)		4,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	1	130,688	197.98		4,770		3,487		2,073			(1,296)		788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1	284,645	195.86		10,446		7,666		5,159			(2,808)		1,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	1	1,613,046	195.86		59,199		43,423		29,154			(15,932)		9,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	1	294,711	197.68		10,816		7,952		4,860			(2,870)		1,787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y\$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	1	665,816	198.32		24,302		17,902		10,609			(6,416)		4,042		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	1	673,970	196.92		24,802		18,440		11,637			(6,429)		4,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	1,479,828	196.92		54,458		40,469		25,550			(14,135)		9,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	1	180,836	198.34		6,619		4,930		2,899			(1,693)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1	817,946	198.78		29,855		22,279		12,797			(7,596)		4,997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	1	590,304	201.76		21,487		16,056		7,870			(5,445)		3,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	871,671	205.41		31,729		23,884		9,505			(7,932)		5,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	192,878	205.41		7,021		5,287		2,103			(1,753)		1,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	305,755	205.99		11,160		8,420		3,236			(2,748)		1,878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	518,765	205.99		19,402		14,685		5,490			(4,731)		3,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	430,319	205.99		16,094		12,258		4,554			(3,881)		2,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	1,147,057	205.99		42,900		32,660		12,140			(10,359)		7,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	240,157	205.99		8,934		6,826		2,530			(2,114)		1,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	358,979	205.99		13,354		10,222		3,782			(3,142)		2,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	1	214,751	205.99		7,989		6,123		2,262			(1,871)		1,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	487,849	205.99		18,197		14,053		5,187			(4,195)		3,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	1,366,555	205.99		50,836		39,244		14,463			(11,737)		8,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	590,623	208.16		21,912		16,953		5,590			(4,976)		3,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	275,310	208.16		10,159		7,870		2,606			(2,296)		1,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	256,081	207.76		9,475		7,351		2,477			(2,132)		1,593		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/21/2025	1	73,221	206.53		2,717		2,122		769			(602)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	977,301	206.53		36,258		28,339		10,268			(8,024)		6,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	426,966	207.46		15,840		12,407		4,281			(3,445)		2,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	404,753	202.36		15,097		11,846		5,360			(3,263)		2,536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	206,166	193.83		7,669		6,026		4,255			(1,649)		1,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	822,873	204.53		30,611		24,220		9,736			(6,482)		5,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	303,903	204.53		11,305		8,948		3,596			(2,391)		1,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	299,557	205.07		11,114		8,812		3,433			(2,311)		1,886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	392,790	202.03		14,651		11,636		5,308			(3,026)		2,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	495,784	200.49		18,493		14,708		7,270			(3,800)		3,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	995,754	202.42		37,042		29,664		13,135			(7,489)		6,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	959,688	202.42		35,700		28,599		12,659			(7,208)		6,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	135,206	201.85		5,030		4,036		1,842			(998)		857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	690,287	201.4		25,679		20,642		9,597			(5,058)		4,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	361,788	201.3		13,459		10,833		5,068			(2,636)		2,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	170,760	200.75		6,352		5,150		2,450			(1,222)		1,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,414,373	200.75		52,615		42,641		20,361			(10,135)		8,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	293,877	200.58		10,962		8,902		4,278			(2,069)		1,873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	397,671	195.2		14,754		12,001		7,660			(2,765)		2,537		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	510,251	198.1		18,185		14,874		8,474			(3,368)		3,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	1,582,588	198.44		58,556		48,019		26,158			(10,719)		10,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	340,481	198.31		12,564		10,323		5,683			(2,252)		2,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	586,622	195.8		21,646		17,816		12,031			(3,850)		3,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	467,340	192.52		17,198		14,174		10,414			(3,039)		2,998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	74,335	190.95		2,736		2,267		1,791			(480)		477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	381,500	192.17		14,001		11,639		8,656			(2,423)		2,460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	527,856	192.17		19,372		16,095		11,976			(3,361)		3,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,279,240	192.17		46,948		39,016		29,024			(8,134)		8,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	680,715	191.29		25,050		20,858		16,120			(4,215)		4,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	560,547	190.56		20,628		17,200		13,767			(3,447)		3,617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	1,225,466	198.36		45,097		37,849		20,388			(7,393)		7,934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	513,370	198.36		18,892		15,860		8,541			(3,093)		3,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	711,276	197.3		26,175		22,010		12,474			(4,189)		4,613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	654,713	197.9		24,093		20,293		11,149			(3,823)		4,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	354,922	199.72		12,990		10,956		5,509			(2,046)		2,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	486,847	199.49		17,965		15,254		7,614			(2,769)		3,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	973,039	199.49		35,905		30,480		15,267			(5,543)		6,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	400,989	200.05		14,797		12,584		6,094			(2,227)		2,615		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	913,399	201.74		33,704		28,711		12,723			(5,026)		5,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	495,906	200.85		18,299		15,609		7,234			(2,707)		3,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	481,013	204.78		17,701		15,221		5,778			(2,560)		3,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	2,106,244	204.78		77,510		66,635		25,096			(11,224)		13,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	322,658	202.53		11,906		10,257		4,381			(1,661)		2,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	953,655	203.36		35,095		30,274		12,380			(4,856)		6,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,769,104	199.16		65,103		56,518		28,691			(8,805)		11,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	645,578	199.16		23,757		20,629		10,470			(3,209)		4,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	1	524,545	200.73		19,303		16,788		7,866			(2,535)		3,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	1	573,209	202.86		21,094		18,374		7,714			(2,741)		3,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	901,398	200.67		33,081		28,855		13,566			(4,260)		5,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	535,501	206.76		19,653		17,277		5,905			(2,467)		3,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	1,648,886	206.76		60,514		53,189		18,183			(7,606)		10,917		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	620,809	207.25		23,094		20,334		6,680			(2,812)		4,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	511,430	206.24		18,974		16,730		5,803			(2,264)		3,391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	804,225	202.09		29,917		26,547		11,262			(3,474)		5,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	1	1,110,596	202.09		42,571		37,921		15,553			(4,790)		7,399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	1,236,724	203.29		46,006		40,894		16,304			(5,161)		8,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	639,588	207.26		23,793		21,182		6,851			(2,636)		4,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	640,364	208.76		23,822		21,237		6,350			(2,611)		4,273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	738,635	208.51		27,625		24,783		7,475			(2,940)		4,947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	1	1,265,626	208.51		47,334		42,458		12,747			(5,044)		8,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2025	1	457,972	207.24		17,082		15,348		4,972			(1,753)		3,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	744,307	207.67		27,763		24,983		7,957			(2,810)		4,993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	1	475,343	211.19		17,730		15,977		4,231			(1,773)		3,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	345,601	216.85		12,856		11,657		2,311			(1,245)		2,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/21/2025	1	72,986	216.85		2,715		2,461		485			(264)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,409,345	216.85		52,428		47,531		9,359			(5,085)		9,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	268,425	216.85		9,985		9,068		1,795			(929)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	879,827	216.85		32,730		29,766		5,883			(3,000)		5,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	1,040,682	216.85		38,609		35,162		6,959			(3,491)		7,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	1,344,956	216.5		50,032		45,840		9,194			(4,374)		9,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	683,865	216.5		25,440		23,311		4,675			(2,221)		4,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	1	163,651	216.5		6,088		5,577		1,119			(533)		1,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	612,472	216.4		22,784		20,909		4,217			(1,901)		4,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	290,844	214.81		10,819		9,944		2,180			(888)		1,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	466,961	213.49		17,371		15,987		3,740			(1,404)		3,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/04/2025	1	81,718	208.91		3,048		2,822		829			(238)		555		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	1,276,110	208.91		47,599		44,068		12,950			(3,706)		8,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	1	385,412	208.91		14,376		13,311		3,911			(1,118)		2,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	574,568	212.55		21,776		20,193		4,839			(1,609)		3,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	752,923	209.61		28,536		26,500		7,364			(2,069)		5,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	468,684	209.94		17,716		16,475		4,510			(1,262)		3,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,223,962	210.38		46,266		43,279		11,461			(3,160)		8,365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	469,212	210.38		17,736		16,593		4,394			(1,210)		3,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	1	746,525	208.96		28,219		26,438		7,502			(1,814)		5,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/15/2023	08/15/2025	1	819,160	203.2		31,367		29,468		11,046			(1,937)		5,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	796,155	201.28		30,015		28,201		11,787			(1,850)		5,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	978,158	199.41		36,974		34,943		16,089			(2,172)		6,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	652,062	199.41		24,648		23,296		10,725			(1,446)		4,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	1,047,036	198.74		39,473		37,362		17,807			(2,160)		7,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	968,313	198.36		36,505		34,603		16,793			(1,948)		6,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	316,780	200.59		11,943		11,336		4,943			(622)		2,181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,421,421	200.07		53,588		51,158		22,734			(2,635)		9,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	1	401,698	200.07		15,144		14,457		6,425			(746)		2,772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	464,853	200.07		17,525		16,732		8,267			(861)		3,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	451,626	201.63		17,026		16,279		6,720			(769)		3,123		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	669,662	203.75		25,313		24,237		8,973			(1,108)		4,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	737,763	204.3		27,814		26,668		9,642			(1,181)		5,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	1	75,075	201.71		2,838		2,740		1,109			(112)		521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	2,134,747	201.71		80,693		77,922		31,538			(3,193)		14,824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	361,255	201.71		13,655		13,187		5,337			(540)		2,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	400,342	194.64		15,093		14,596		8,269			(516)		2,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	229,258	192.85		8,620		8,348		5,148			(283)		1,594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	204,270	194.05		7,701		7,500		4,326			(232)		1,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	914,086	194.05		34,461		33,563		19,313			(1,034)		6,379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	1,329,661	194.05		50,128		48,820		28,162			(1,507)		9,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	571,620	194.47		21,550		21,018		11,846			(560)		3,992		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	387,538	194.43		14,416		14,080		8,033			(355)		2,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	614,967	194.47		22,877		22,374		12,744			(533)		4,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	509,710	194.81		18,961		18,649		10,387			(388)		3,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/15/2025	1	181,839	194.81		6,764		6,653		3,696			(139)		1,273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	1,764,196	194.81		65,628		64,546		37,469			(1,345)		12,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	859,366	194.66		31,968		31,486		17,703			(525)		6,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	403,071	194.25		14,994		14,789		8,487			(226)		2,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	472,442	194.1		17,528		17,311		10,028			(240)		3,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405D$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	1,987,311	186.74		73,729		73,223		58,531			(806)		13,995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	352,910	186.74		13,093		13,003		10,394			(143)		2,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	643,808	186.74		23,885		23,721		18,962			(261)		4,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	534,036	186.64		19,866		19,757		15,823			(136)		3,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	331,063	182.13		12,316		12,265		11,688			(67)		2,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	636,498	180.47		23,614		23,549		23,736			(97)		4,491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	1	1,569,658	180.32		58,391		58,391		58,540			(80)		11,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	178,095	180.32		6,625		6,625		6,648			(9)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	544,139	180.32		20,242		20,242		20,277			(28)		3,853		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	1	1,733,911	253.61	68,143			94		134,961			(25,449)		642		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	1	865,517	253.61	34,015			93		67,368			(12,686)		392		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2021	10/04/2023	1	2,528,481	254.13	102,316			423		191,227			(38,371)		1,323		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/05/2023	1	468,952	255.15	18,181			101		33,433			(6,839)		274		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	3,055,015	254.68	121,256			838		223,835			(45,459)		1,958		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	690,185	253.96	28,298			196		52,668			(10,601)		442		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/10/2023	1	1,294,789	255.27	51,716			642		91,605			(19,376)		1,072		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	1	196,846	255.27	7,736			85		13,927			(2,889)		155		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	1,816,905	255.27	71,555			495		128,615			(26,917)		1,165		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/11/2023	1	960,528	255.71	37,012			515		66,186			(14,020)		834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/12/2023	1	525,552	255.32	21,008			319		37,072			(7,874)		476		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	1,651,965	256.14	65,414			1,083		110,866			(24,505)		1,559		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	1,260,584	255.16	52,239			865		89,717			(19,568)		1,189		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2023	1	495,868	256.99	19,438			427		31,509			(7,249)		535		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	4,152,631	256.99	158,457			2,632		264,032			(59,663)		3,918		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	1	405,057	256.99	15,878			328		25,739			(5,930)		424		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/18/2023	1	3,300,563	256.53	128,914			3,018		215,894			(48,310)		3,665		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/19/2023	1	943,593	256.37	37,098			920		62,350			(13,903)		1,076		0001
Purchased Call/Shiller Barclays Global Index/SBG017JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	2,228,019	255.83	88,468			2,321		152,232			(33,188)		2,608		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	246,185	257.02	9,032			237		15,603			(3,382)		288		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023	1	1,429,301	256.11	57,428			1,818		95,933			(21,500)		1,833		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	1	189,158	256.11	7,396			224		12,696			(2,762)		237		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	1,308,460	256.11	52,653			1,384		87,873			(19,822)		1,531		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/25/2023	1	1,091,732	256.8	42,948			1,419		70,147			(16,094)		1,429		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/26/2023	1	400,001	257	15,098			519		25,370			(5,654)		534		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	3,358,203	256.17	129,638			4,655		221,026			(48,611)		4,567		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	443,658	256.37	17,255			620		29,281			(6,474)		603		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	1,788,634	255.49	71,767			2,579		124,615			(26,950)		2,432		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	1	259,449	255.49	10,380			414		18,066			(3,882)		372		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/31/2023	1	739,185	255.49	28,902			1,191		51,470			(10,779)		1,077		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	11/01/2023	1	2,138,090	257.4	83,542			3,562		131,991			(31,282)		3,165		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2021	11/02/2023	1	232,705	257.44	9,181			405		14,327			(3,443)		350		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/03/2023	1	1,885,923	257.61	74,116			3,377		114,791			(27,794)		2,878		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/03/2023	1	408,594	257.38	16,200			738		25,242			(6,068)		624		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023	1	417,997	257.92	16,344			809		24,893			(6,104)		665		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/07/2023	1	720,129	257.92	27,724			1,414		42,886			(10,391)		1,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/03/2023	1	565,913	257.92	21,692			992		33,724			(8,171)		864		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2023	1	1,027,978	257.62	40,153			2,099		62,488			(15,029)		1,680		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/09/2023	1	1,046,439	257.61	39,281			2,116		63,654			(14,710)		1,732		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/10/2023	1	743,150	257.25	29,130			1,608		46,279			(10,919)		1,245		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/10/2023	1	1,643,589	256.88	65,789			3,632		104,867			(24,655)		2,754		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023	1	1,062,730	257.54	41,701			2,306		64,950			(15,684)		1,781		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/14/2023	1	243,618	257.54	9,525			576		14,880			(3,553)		428		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/13/2023	1	144,678	257.54	5,642			334		8,837			(2,107)		251		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2021	11/15/2023	1	1,507,529	257.77	57,600			3,568		90,709			(21,587)		2,676		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/16/2023	1	412,170	257.97	14,898			945		24,461			(5,583)		740		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023	1	1,191,243	256.46	45,788			2,969		77,989			(17,152)		2,160		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023	1	390,050	256.6	15,131			983		25,324			(5,680)		707		0001

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Purchased Call/Shiller Barclays Global Index/SBG017K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2023	1	247,259	255.15	9,668			677		17,521			(3,606)		467		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	1	600,000	255.15	23,460			1,613		42,516			(8,761)		1,121		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/17/2023	1	719,908	255.15	28,973			1,887		51,041			(10,905)		1,305		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2023	1	2,448,191	256.03	97,647			6,993		164,563			(36,562)		4,665		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	1	444,354	256.31	17,285			1,287		29,351			(6,464)		862		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/23/2023	1	1,750,980	256.64	62,982			4,614		113,326			(23,609)		3,367		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	1	637,319	253.09	25,329			1,998		59,060			(9,520)		1,270		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/24/2023	1	691,286	253.09	26,072			1,946		64,129			(9,788)		1,342		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2021	11/24/2023	1	2,230,945	256.31	58,710			4,386		147,303			(22,099)		4,330		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/29/2023	1	1,060,084	249.5	38,481			3,153		100,485			(14,545)		2,149		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023	1	948,158	247.46	37,626			3,105		98,357			(14,090)		1,938		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	4,561,434	247.63	195,230			16,538		469,536			(73,627)		9,400		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	495,413	247.83	19,137			1,610		50,574			(7,168)		1,021		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	12/05/2023	1	1,836,755	248.09	79,900			7,189		185,236			(30,086)		3,905		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	1	500,000	248.09	19,500			1,717		50,445			(7,282)		1,055		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/01/2023	1	1,745,468	248.09	75,953			6,424		176,170			(28,672)		3,597		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023	1	1,339,266	248.4	55,882			5,077		133,226			(20,941)		2,869		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/07/2023	1	448,740	250.4	17,308			1,601		40,735			(6,500)		968		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	2,163,075	250.17	84,653			7,958		198,521			(31,778)		4,702		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	1,025,568	250.55	39,091			3,667		92,427			(14,642)		2,230		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023	1	826,080	250.23	32,217			3,146		75,566			(12,032)		1,834		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023	1	731,827	250.23	28,541			2,823		66,945			(10,644)		1,636		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	1	1,207,601	250.23	46,497			4,371		110,514			(17,477)		2,625		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/13/2023	1	4,314,578	249.94	165,729	6,253		20,134		399,977			(64,972)		9,714		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/14/2023	1	901,246	249.75	35,256			3,589		84,261			(13,203)		2,043		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	3,367,236	250.84	130,129			13,465		299,083			(48,743)		7,683		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	989,750	249.85	39,714			4,112		92,100			(14,884)		2,258		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	1,877,232	250.15	71,186			7,387		172,302			(26,791)		4,283		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/19/2023	1	1,618,772	250.15	62,907			6,840		148,450			(23,546)		3,789		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	1	1,106,414	250.15	43,150			4,630		101,508			(16,115)		2,574		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2021	12/20/2023	1	2,868,613	248.57	120,625			13,295		282,740			(45,223)		6,757		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/21/2023	1	353,135	249.87	14,232			1,586		32,802			(5,330)		837		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/26/2023	1	440,198	251.2	17,168			2,025		38,360			(6,394)		1,075		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	2,547,470	251.2	99,696			11,293		222,096			(37,448)		6,074		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	931,608	250.55	37,726			4,272		83,810			(14,160)		2,221		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023	1	1,685,044	251.48	66,574			7,969		144,865			(24,936)		4,137		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/28/2023	1	873,798	251.72	34,664			4,212		74,216			(13,009)		2,157		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	1,898,663	252.03	73,423			9,018		158,806			(27,509)		4,714		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	446,327	252.03	17,375			2,137		37,332			(6,522)		1,108		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	1	385,804	251.74	15,008			1,917		32,720			(5,597)		979		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	127,095	251.74	4,931			606		10,784			(1,849)		316		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2024	1	2,438,927	251.8	98,645	3,263		13,602		206,215			(39,353)		6,221		0001
Purchased Call/Shiller Barclays Global Index/SBG017LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/04/2024	1	326,522	253.57	12,928			1,689		25,200			(4,841)		837		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/05/2024	1	2,682,894	253.69	103,839			13,759		205,799			(38,922)		6,915		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/05/2024	1	1,068,917	253.95	40,734			5,409		80,816			(15,297)		2,755		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	166,625	253.7	6,465			880		12,768			(2,414)		436		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	1	507,400	253.7	15,358	5,889		3,759		38,880			(9,973)		1,335		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	835,334	253.7	32,017			4,248		64,041			(12,031)		2,153		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	1	1,705,787	253.37	72,119			10,153		133,034			(27,360)		4,509		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/11/2024	1	373,834	254.47	15,043			2,111		27,471			(5,633)		993		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/12/2024	1	2,839,798	255.44	109,144			15,547		197,666			(40,948)		7,579		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	365,698	255.2	14,344			2,041		25,809			(5,372)		976		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	1	1,998,103	255.39	75,754			11,256		139,496			(28,328)		5,460		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	2,459,618	255.39	93,049			13,282		171,717			(34,988)		6,565		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/15/2024	1	686,306	255.39	24,186	3,322		4,523		47,914			(11,359)		1,858		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	1	1,134,935	255.39	44,035			6,481		79,235			(16,423)		3,087		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/18/2024	1	1,305,401	255.35	48,763			7,318		91,355			(18,267)		3,583		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	330,713	254.73	12,199			1,853		23,967			(4,578)		912		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	117,964	253.8	4,565			710		8,658			(1,705)		330		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	1	323,714	253.8	12,528			1,962		23,760			(4,672)		909		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	3,243,353	253.8	122,237	3,577		20,434		238,189			(47,659)		8,943		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	1	859,504	254.66	30,543			4,655		62,542			(11,514)		2,370		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	1	2,323,537	252.99	91,355			14,461		184,790			(34,234)		6,549		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/25/2024	1	806,866	253.22	31,847			5,098		63,410			(11,949)		2,284		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	01/26/2024	1	1,853,150	253.31	68,335	6,486		13,230		144,925			(29,931)		5,268		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	01/26/2024	1	780,671	253.84	29,873			4,827		59,388			(11,209)		2,219		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	1	1,540,104	253.81	62,132			10,086		117,354			(23,459)		4,378		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	402,739	253.81	15,546			2,566		30,688			(5,806)		1,159		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	1	466,908	253.81	18,023			2,996		35,578			(6,722)		1,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	1	1,776,331	254.28	69,880			11,728		131,961			(26,171)		5,156		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/01/2024	1	491,659	254.75	19,784			3,361		35,608			(7,421)		1,433		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	1,611,211	255.57	62,847			10,769		111,591			(23,613)		4,714		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	473,313	255.55	18,330			3,138		32,801			(6,872)		1,385		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	1	1,209,729	255.73	46,847			8,241		83,020			(17,489)		3,596		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	778,901	255.73	30,372			5,209		53,423			(11,419)		2,279		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	236,683	255.73	9,112			1,592		16,234			(3,403)		701		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/07/2024	1	1,836,667	255.95	63,780	8,314		14,730		124,501			(28,847)		5,481		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024	1	1,332,488	256.42	53,336			9,566		87,924			(20,008)		3,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	3,132,556	257.38	119,868			21,759		195,342			(45,131)		9,419		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	881,109	257.32	33,501			6,063		55,128			(12,570)		2,649		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	1,171,729	257.34	43,741			7,940		73,216			(16,474)		3,523		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	279,803	257.34	10,716			1,975		17,494			(4,002)		851		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	1	1,791,141	257.34	70,345			13,203		112,059			(26,585)		5,467		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	1	772,163	256.66	30,685			5,850		50,302			(11,685)		2,365		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	2,144,668	256.76	77,899			14,893		138,908			(29,357)		6,617		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	989,708	257.59	34,448			6,581		61,051			(12,971)		3,054		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	1	1,046,942	256.8	39,638			7,517		67,635			(14,876)		3,219		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	1	1,642,636	256.63	59,141			11,659		107,277			(22,196)		5,159		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	1,816,650	256.63	66,012			12,631		118,570			(24,884)		5,605		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/19/2024	1	497,285	256.63	20,115			3,965		32,477			(7,630)		1,551		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024	1	922,133	256.63	33,567			6,575		60,222			(12,594)		2,886		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	1	678,452	255.59	24,340			4,837		47,011			(9,125)		2,138		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	3,124,697	254.15	124,347			25,052		234,090			(46,922)		9,881		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	496,376	255.4	19,362			3,916		34,769			(7,335)		1,570		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	1,828,271	254.84	73,893			14,883		132,007			(27,933)		5,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/27/2024	1	1,112,087	254.84	43,356			8,883		80,339			(16,204)		3,565		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/26/2024	1	213,657	254.84	8,330			1,697		15,427			(3,118)		683		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/28/2024	1	1,976,737	255.47	76,572			15,793		137,977			(28,662)		6,357		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2022	03/01/2024	1	2,326,734	256.58	90,046			18,871		152,710			(33,752)		7,532		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2022	03/01/2024	1	1,351,359	255.66	52,681			11,089		93,347			(19,818)		4,375		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2022	03/01/2024	1	890,872	256.64	31,336			6,592		58,248			(11,782)		2,884		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2022	03/04/2024	1	2,086,954	255.92	74,648			15,975		142,220			(28,050)		6,822		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/06/2024	1	741,637	255.92	28,553			6,149		50,540			(10,634)		2,440		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/05/2024	1	512,120	255.92	19,665			4,214		34,899			(7,334)		1,679		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/07/2024	1	1,192,982	254.37	47,555			10,364		88,404			(17,858)		3,937		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/08/2024	1	3,133,448	256.44	123,027			26,972		243,688			(46,150)		10,373		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/08/2024	1	1,336,851	254.29	51,590			11,394		99,517			(19,509)		4,426		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/08/2024	1	1,771,184	253.9	69,650			15,290		134,494			(26,109)		5,863		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/11/2024	1	1,333,809	254.71	51,102			11,409		97,139			(19,161)		4,457		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/13/2024	1	1,489,057	254.71	56,880			12,797		108,445			(21,189)		5,006		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/12/2024	1	1,238,236	254.71	45,238	4,396		13,961		90,178			(17,453)		4,150		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/14/2024	1	1,150,769	254.58	44,661			10,125		84,394			(16,706)		3,880		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/15/2024	1	2,928,184	255.96	117,596			26,868		199,400			(44,033)		9,903		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/15/2024	1	1,356,578	254.73	56,825			12,972		98,737			(21,259)		4,588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	1,583,767	258.65	60,946			13,969		92,399			(22,846)		5,356		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	1,519,826	259.01	60,501			14,079		86,843			(22,659)		5,186		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	1	803,337	259.01	31,275			7,340		45,934			(11,661)		2,757		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	1	758,301	259.01	29,447			6,880		43,330			(10,993)		2,595		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	1	988,550	260.29	41,035			9,774		52,221			(15,466)		3,403		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,318,456	262.5	49,726			11,842		60,272			(18,609)		4,552		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,089,049	261.75	42,393			10,097		52,382			(15,878)		3,760		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	2,456,862	262.42	93,314			22,515		113,003			(35,399)		8,482		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	1	980,649	263.31	36,612			8,948		42,569			(13,663)		3,434		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	1	607,759	263.31	22,973			5,586		26,359			(8,568)		2,122		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	1	2,830,954	263.31	102,737			24,905		122,673			(38,494)		9,857		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	2,185,880	262.16	84,795			20,899		102,725			(31,781)		7,675		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/29/2024	1	1,925,416	262.98	70,847			17,562		85,662			(26,537)		6,779		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/29/2024	1	506,887	262.69	19,186			4,746		23,001			(7,176)		1,785		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/29/2024	1	2,057,894	261.17	78,156			19,426		103,222			(29,305)		7,246		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	1,880,067	261.39	72,979			18,397		93,145			(27,361)		6,674		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	1	671,276	261.39	25,307			6,422		33,283			(9,425)		2,396		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	1	1,132,035	261.39	42,088			10,647		56,128			(15,719)		4,030		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/04/2024	1	3,732,076	262.16	136,860			34,985		176,183			(51,205)		13,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	3,607,141	260.31	137,524			35,417		191,782			(51,498)		12,944		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	891,177	261.8	31,352			8,066		43,095			(11,737)		3,198		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	1,186,115	260.11	47,214			12,204		63,840			(17,734)		4,256		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	1,802,518	261.38	68,225			17,845		89,720			(25,535)		6,520		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	1	1,549,270	261.38	58,851			15,511		77,173			(21,951)		5,633		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	1	420,065	261.38	15,798			4,146		20,908			(5,897)		1,523		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/11/2024	1	617,111	261.45	24,460			6,490		30,613			(9,151)		2,250		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	3,288,098	263.78	125,636			33,533		139,986			(47,041)		12,017		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	1,707,205	262.13	71,614			19,147		81,149			(26,870)		6,239		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	1	902,772	264.72	34,035			9,244		36,115			(12,676)		3,333		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	1,213,894	264.72	46,459			12,606		48,532			(17,408)		4,470		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/17/2024	1	1,718,518	264.72	65,167			17,779		68,814			(24,257)		6,361		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	2,946,149	264.72	111,635			29,932		117,525			(41,974)		10,767		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/18/2024	1	1,690,954	264.98	62,672			17,267		66,558			(23,500)		6,274		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	3,145,914	266.09	114,735			31,749		114,562			(42,950)		11,702		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	1,226,428	264.91	48,260			13,340		48,565			(18,057)		4,562		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	1,943,389	266.39	67,839			18,826		69,232			(25,439)		7,229		0001
Purchased Call/Shiller Barclays Global Index/SBG0170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	1	480,878	264.24	17,985			5,064		20,018			(6,707)		1,806		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	2,115,794	264.24	75,219			21,140		87,998			(28,180)		7,928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017OSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/24/2024	1	970,019	264.24	36,279			10,252		40,417			(13,512)		3,652		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	04/25/2024	1	2,102,542	262.64	79,773			22,834		97,508			(30,023)		7,936		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/26/2024	1	2,137,685	262.63	84,220			24,146		99,221			(31,542)		8,088		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/26/2024	1	841,279	262.56	32,088			9,179		39,218			(12,011)		3,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024	1	937,090	263.94	34,798			9,993		39,906			(13,050)		3,546		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/30/2024	1	604,878	263.52	22,622			6,588		26,558			(8,437)		2,310		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024	1	3,076,376	263.52	116,715			33,963		135,069			(43,814)		11,723		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	05/01/2024	1	877,659	263.52	32,824			9,591		38,567			(12,225)		3,360		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/02/2024	1	2,501,418	264	94,471			27,810		106,595			(35,366)		9,599		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024	1	2,188,823	265.52	78,245			23,167		84,166			(29,320)		8,419		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024	1	875,810	264.11	34,909			10,315		37,074			(13,058)		3,369		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	1,906,512	264.87	70,752			21,030		76,658			(26,562)		7,333		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/07/2024	1	939,210	264.82	34,197			10,307		38,019			(12,786)		3,646		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024	1	1,279,734	264.82	47,862			14,444		51,852			(17,826)		4,979		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/06/2024	1	2,717,046	264.82	93,046			27,941		109,884			(34,857)		10,523		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/09/2024	1	2,119,756	262.04	80,757			24,546		102,980			(30,225)		8,266		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/10/2024	1	3,408,824	262.81	116,714	12,431		43,691		157,854			(48,629)		13,322		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/10/2024	1	972,430	262.13	37,742			11,674		47,003			(14,299)		3,800		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	05/10/2024	1	1,860,342	262.73	74,355			22,964		86,598			(28,122)		7,271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	1	1,309,416	264.11	49,299			15,354		55,924			(18,368)		5,175		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	1	1,589,568	264.11	61,267			18,992		67,830			(22,968)		6,254		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	1	1,788,830	264.11	67,137			20,844		76,400			(25,045)		7,054		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/16/2024	1	2,159,618	264.44	84,073			26,353		90,324			(31,468)		8,553		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	2,830,844	265.31	110,578			35,136		123,398			(41,737)		11,236		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	1,059,170	265.31	36,495			11,485		41,838			(13,651)		4,204		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	1	1,225,401	263.66	46,605			14,745		54,006			(17,494)		4,864		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	1	1,201,573	263.72	46,482			14,978		52,943			(17,399)		4,821		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	1	2,143,829	263.72	83,233			26,633		94,298			(31,222)		8,564		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	1	400,000	263.72	15,000			4,801		17,610			(5,594)		1,601		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/23/2024	1	1,253,573	264.85	47,345			15,306		51,307			(17,729)		5,040		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	997,503	264.31	39,797			12,951		42,345			(14,905)		4,019		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	2,181,878	265.85	81,646			26,651		83,632			(30,657)		8,791		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/27/2024	1	2,764,229	266.95	104,226			34,400		98,474			(39,158)		11,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	1	1,080,692	266.95	40,634			13,452		38,580			(15,134)		4,400		0001
Purchased Call/Shiller Barclays Global Index/SBG017PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	170,203	266.95	6,400			2,113		6,070			(2,387)		692		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	1,334,926	264.99	53,887			17,635		54,204			(20,316)		5,378		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	2,001,400	267.5	75,039			25,065		68,516			(28,072)		8,182		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	2,446,491	266.83	96,462			32,377		88,204			(36,209)		10,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/30/2024	1	216,787	267.41	8,139			2,709		7,499			(3,048)		884		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024	1	1,790,693	267.94	67,814			22,765		59,747			(25,467)		7,320		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/03/2024	1	1,704,169	267.94	59,611	2,672		22,226		57,052			(23,046)		7,009		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2024	1	1,443,321	267.94	54,285			18,474		48,427			(20,230)		5,961		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/04/2024	1	366,406	267.94	12,329			4,208		12,280			(4,623)		1,510		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	1,226,898	269.39	40,200			13,914		37,163			(15,143)		5,087		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	1	1,762,019	269.33	60,212			20,776		53,647			(22,566)		7,306		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/06/2024	1	1,535,784	268.54	58,587			20,091		49,413			(21,956)		6,355		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024	1	1,866,855	268.98	58,371			20,176		58,300			(21,945)		7,741		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/12/2024	1	165,192	267.06	6,145			2,150		5,938			(2,289)		692		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/11/2024	1	317,839	267.06	11,824			4,125		11,413			(4,410)		1,328		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/10/2024	1	1,125,628	267.06	36,357			12,696		40,378			(13,655)		4,695		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/13/2024	1	1,299,119	264.82	42,811			15,167		54,207			(16,089)		5,451		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/14/2024	1	2,288,204	263.95	78,132			27,778		100,995			(29,393)		9,619		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024	1	1,382,704	263.72	45,848			16,342		61,868			(17,255)		5,812		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024	1	1,893,037	263.07	66,561			23,713		88,223			(25,057)		7,958		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/18/2024	1	200,835	262.09	7,411			2,661		9,954			(2,764)		851		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/17/2024	1	1,589,447	262.09	58,141			21,182		78,717			(22,154)		6,720		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/19/2024	1	1,133,804	262.09	41,174			14,904		56,195			(15,454)		4,812		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG0170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	669,530	262.18	23,951			8,742		33,045			(9,007)		2,852		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	3,685,386	262.78	129,555			47,412		175,589			(48,832)		15,701		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	1,168,037	261.1	42,248			15,473		61,422			(15,943)		4,976		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	1,649,151	261.65	57,026			21,187		84,207			(21,396)		7,092		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/24/2024	1	1,264,703	261.65	44,426			16,471		64,529			(16,747)		5,419		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	475,918	261.65	16,666			6,187		24,283			(6,274)		2,043		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	1,486,391	262.01	53,217			19,880		74,373			(19,958)		6,416		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	06/28/2024	1	590,614	262.59	18,243			6,858		28,565			(6,871)		2,549		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/27/2024	1	1,366,409	262.16	41,876			15,695		67,757			(15,811)		5,887		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	1,806,853	260.25	63,758			23,992		99,897			(24,062)		7,799		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	2,211,711	260.23	79,349			30,146		122,727			(29,888)		9,599		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	1	1,033,372	260.23	38,648			14,619		57,381			(14,414)		4,493		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	2,123,563	257.58	84,792			32,603		136,114			(31,890)		9,283		0001
Purchased Call/Shiller Barclays Global Index/SBG0170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	2,106,497	259.67	77,191			29,728		120,848			(29,087)		9,208		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/04/2024	1	2,008,613	260.39	71,374			27,445		110,615			(26,964)		8,765		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	639,687	260.28	23,981			9,391		35,538			(9,027)		2,821		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	355,871	260.28	13,203			5,114		19,757			(4,924)		1,567		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	672,626	260.28	23,665			9,212		37,342			(8,906)		2,956		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/11/2024	1	1,830,239	260.38	68,670			27,062		101,149			(25,940)		8,086		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG017QSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/05/2024	1	1,361,979	258.48	51,539			19,913		83,253			(19,482)		5,954		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/12/2024	1	1,795,460	259.11	71,391			28,160		106,365			(26,884)		7,947		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024	1	1,094,298	258.33	45,851			18,238		67,565			(17,386)		4,843		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/12/2024	1	826,781	259.1	34,280			13,567		49,014			(12,958)		3,659		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024	1	1,584,135	259.41	64,391			25,678		92,455			(24,241)		7,048		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/16/2024	1	165,846	259.41	6,169			2,449		9,679			(2,301)		739		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/17/2024	1	1,072,159	259.41	40,154			15,977		62,616			(14,965)		4,787		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/18/2024	1	1,577,862	260.25	63,682			25,674		88,094			(24,009)		7,056		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/19/2024	1	2,199,154	261.91	80,831			32,534		111,926			(30,293)		9,852		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/19/2024	1	1,525,246	261.24	54,728			22,382		80,631			(20,867)		6,833		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024	1	2,340,397	261.5	89,133			36,025		121,896			(33,537)		10,484		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/24/2024	1	1,251,976	261.46	48,853			20,029		65,506			(18,312)		5,656		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/23/2024	1	392,963	261.46	14,658			5,960		20,560			(5,467)		1,772		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024	1	2,043,789	261.46	78,956			32,177		106,857			(29,638)		9,202		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/25/2024	1	1,691,114	261.9	63,962			26,264		86,395			(23,987)		7,653		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/26/2024	1	1,545,825	262.63	57,885			23,905		75,753			(21,735)		7,007		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/26/2024	1	1,101,247	261.97	41,666			17,212		56,035			(15,661)		4,992		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/26/2024	1	1,690,014	262.71	61,988			25,654		82,471			(23,327)		7,661		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/29/2024	1	1,820,531	263.06	65,974			27,592		87,199			(24,844)		8,294		0001

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Purchased Call/Shiller Barclays Global Index/SBG017RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	1	874,180	263.06	32,327			13,519		41,904			(12,082)		3,996		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	424,827	263.06	15,846			6,595		20,348			(5,910)		1,939		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/01/2024	1	912,158	262.58	33,145			14,373		44,986			(12,825)		4,176		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	3,019,110	262.22	114,068			48,091		151,981			(42,780)		13,844		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	864,865	262	34,049			14,458		44,102			(12,859)		3,966		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	2,141,139	262.12	87,887			37,409		108,396			(33,224)		9,818		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	1	742,195	262.25	27,535			11,725		37,386			(10,269)		3,425		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	656,032	262.25	25,247			10,793		33,020			(9,499)		3,023		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	639,066	262.25	23,709			10,115		32,215			(8,830)		2,954		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/08/2024	1	3,932,758	262.61	155,865			67,138		194,233			(58,571)		18,209		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	2,011,118	263.89	77,150			33,355		92,367			(28,979)		9,327		0001
Purchased Call/Shiller Barclays Global Index/SBG017RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	1,295,605	262.58	54,410			23,575		64,145			(20,491)		6,008		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	2,101,188	264.78	77,272			33,498		91,577			(29,077)		9,744		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	625,929	265.52	23,222			10,130		26,167			(8,649)		2,926		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	1,475,441	265.52	53,820			23,533		61,624			(20,246)		6,875		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	1	1,850,416	265.52	68,473			29,827		77,287			(25,547)		8,636		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	2,468,549	265.31	90,216			39,746		104,674			(33,804)		11,575		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	2,582,762	265.63	92,194			40,842		107,441			(34,663)		12,110		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	469,906	265.43	17,239			7,635		19,793			(6,481)		2,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017SS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/15/2024	1	1,408,840	265.34	47,816			21,353		59,574			(18,192)		6,596		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024	1	555,743	265.33	18,856			8,478		23,583			(7,078)		2,626		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/19/2024	1	1,327,251	265.33	46,589			20,833		56,272			(17,542)		6,252		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/20/2024	1	526,646	265.33	19,486			8,672		22,348			(7,267)		2,485		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024	1	1,531,180	264.71	51,767			23,411		67,619			(19,479)		7,257		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/22/2024	1	2,257,715	264.59	83,341			37,563		100,346			(31,297)		10,685		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024	1	2,138,788	265.07	73,268			33,113		92,469			(27,564)		10,137		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2022	08/23/2024	1	3,028,244	265.23	105,927			48,075		129,702			(39,939)		14,353		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2022	08/26/2024	1	974,236	264.53	31,479			14,476		43,343			(11,927)		4,639		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/27/2024	1	328,480	264.53	12,085			5,497		14,625			(4,512)		1,566		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/28/2024	1	701,494	264.53	25,885			11,789		31,256			(9,641)		3,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2022	08/30/2024	1	1,893,874	263.57	65,159			30,291		89,674			(24,667)		9,072		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/29/2024	1	2,814,060	264.38	92,923			43,053		127,088			(35,179)		13,460		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2022	08/30/2024	1	1,134,240	262.91	39,917			18,463		55,739			(15,035)		5,433		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2022	08/30/2024	1	2,281,650	261.54	81,637			37,954		120,914			(30,850)		10,929		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/02/2024	1	1,619,339	261.71	56,997			26,712		85,204			(21,558)		7,791		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/03/2024	1	1,465,136	261.71	53,757			24,995		77,092			(20,056)		7,060		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/04/2024	1	976,121	261.71	35,352			16,510		51,398			(13,212)		4,710		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	09/06/2024	1	1,116,183	260.66	39,631			19,316		62,176			(15,380)		5,402		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024	1	1,495,129	261.4	53,082			25,068		80,076			(19,964)		7,236		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024	1	783,644	260.85	27,563			13,108		43,230			(10,454)		3,793		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/11/2024	1	342,126	262.99	12,590			5,976		16,847			(4,689)		1,668		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/09/2024	1	1,560,623	262.99	50,758			24,204		76,729			(19,141)		7,586		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/10/2024	1	539,270	262.99	19,845			9,405		26,534			(7,401)		2,625		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/13/2024	1	1,838,879	262.91	55,081			26,601		90,997			(20,774)		8,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/12/2024	1	1,457,996	264.32	35,611			17,244		66,634			(13,511)		7,118		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/13/2024	1	1,692,704	262.39	54,764			26,353		86,187			(20,587)		8,276		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024	1	1,461,863	261.41	41,915			20,350		78,457			(15,889)		7,147		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024	1	556,081	260.46	20,297			9,828		31,449			(7,559)		2,738		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/17/2024	1	564,059	260.46	20,588			9,955		31,878			(7,678)		2,774		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/16/2024	1	3,730,670	260.46	129,748			62,881		210,842			(48,708)		18,318		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/19/2024	1	1,685,702	260.77	51,356			25,221		93,860			(19,390)		8,312		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/20/2024	1	1,700,336	259.63	57,860			28,543		100,396			(21,879)		8,396		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/20/2024	1	2,049,505	260.34	64,690			31,919		116,749			(24,464)		10,120		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024	1	3,521,211	259.23	120,739			59,503		212,173			(45,547)		17,388		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	09/23/2024	1	3,574,508	256.99	124,278			61,601		240,765			(46,790)		17,725		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024	1	376,022	256.99	13,650			6,741		25,328			(5,084)		1,870		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/24/2024	1	1,132,091	256.99	41,483			20,498		76,254			(15,511)		5,622		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2024	1	957,756	255.42	36,788			18,439		69,482			(13,865)		4,776		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/26/2024	1	1,709,081	255.28	70,130			35,314		124,794			(26,556)		8,510		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	09/27/2024	1	2,182,453	256.35	79,560			39,793		154,039			(29,909)		10,882		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/27/2024	1	1,035,128	255.34	41,081			20,801		75,403			(15,628)		5,161		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/02/2024	1	778,262	254.61	29,357			14,787		58,658			(10,945)		3,907		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/01/2024	1	1,501,472	254.61	58,133			29,252		113,107			(21,719)		7,528		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/30/2024	1	1,346,250	254.61	54,268			27,455		101,414			(20,466)		6,740		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2022	10/03/2024	1	2,087,458	255.79	82,365			42,109		149,096			(31,118)		10,494		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2022	10/04/2024	1	2,083,554	258.68	74,366			37,824		129,598			(27,898)		10,489		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2022	10/04/2024	1	1,673,906	258.77	57,291			29,407		103,693			(21,641)		8,427		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/04/2024	1	993,030	258.7	35,157			17,980		61,724			(13,231)		4,999		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/07/2024	1	1,798,133	258.33	62,955			32,536		113,874			(23,798)		9,089		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2024	1	1,559,344	258.33	56,604			29,080		98,813			(21,082)		7,903		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024	1	515,194	258.33	18,650			9,569		32,647			(6,956)		2,608		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	10/10/2024	1	1,687,116	258.03	58,985			30,534		108,536			(22,159)		8,562		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2022	10/11/2024	1	1,781,826	256.88	65,727			34,123		121,110			(24,698)		9,054		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/11/2024	1	1,235,438	257.41	45,105			23,527		81,879			(17,014)		6,278		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/11/2024	1	2,248,512	257.63	82,046			42,967		147,497			(31,038)		11,426		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/14/2024	1	1,428,278	257.47	52,468			27,476		94,472			(19,703)		7,287		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024	1	625,086	257.47	22,566			11,779		41,370			(8,416)		3,193		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/16/2024	1	495,441	257.47	17,885			9,348		32,790			(6,661)		2,534		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/18/2024	1	1,370,928	257.93	50,894			26,865		88,815			(19,093)		7,031		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2024	1	1,721,257	257.75	64,534			34,056		112,458			(24,271)		8,816		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/18/2024	1	2,060,536	257.79	75,916			40,128		134,364			(28,494)		10,567		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/18/2024	1	1,389,580	257.75	52,221			27,729		90,789			(19,666)		7,126		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024	1	740,923	257.88	27,376			14,569		48,182			(10,229)		3,820		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024	1	159,572	257.88	5,761			3,066		10,377			(2,145)		824		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/21/2024	1	1,399,806	257.88	54,121			29,023		90,975			(20,426)		7,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/24/2024	1	1,513,069	258.41	58,003			31,186		95,968			(21,826)		7,820		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/25/2024	1	2,014,863	259.6	72,590			39,108		120,613			(27,255)		10,427		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	10/25/2024	1	1,564,661	259.31	57,591			31,028		94,974			(21,631)		8,097		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/25/2024	1	1,370,498	259.4	50,175			27,059		82,844			(18,872)		7,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024	1	3,509,769	259.21	135,960			74,440		214,394			(51,495)		18,233		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024	1	540,682	259.21	19,573			10,593		33,040			(7,300)		2,812		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2024	1	525,907	259.21	19,038			10,315		32,137			(7,090)		2,739		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2022	11/01/2024	1	1,517,123	260.03	55,485			30,396		89,090			(20,812)		7,921		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/31/2024	1	2,102,291	259.7	78,108			42,622		125,473			(29,268)		10,963		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/01/2024	1	2,814,653	260.32	101,445			55,494		162,941			(37,986)		14,696		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017US5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024	1	2,890,564	259.9	107,604			59,088		170,830			(40,443)		15,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017US6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2024	1	665,632	261.24	24,152			13,332		36,869			(9,004)		3,497		0001
Purchased Call/Shiller Barclays Global Index/SBG017US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/04/2024	1	1,763,475	261.24	64,264			35,403		97,611			(24,077)		9,242		0001
Purchased Call/Shiller Barclays Global Index/SBG017US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/05/2024	1	466,625	261.24	13,151	5,751		12,953		25,828			(4,961)		2,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/07/2024	1	2,395,375	261.62	86,219			47,738		130,198			(32,246)		12,600		0001
Purchased Call/Shiller Barclays Global Index/SBG017USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024	1	3,171,837	260.63	119,541			66,672		181,211			(44,744)		16,706		0001
Purchased Call/Shiller Barclays Global Index/SBG017USB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024	1	2,701,778	261.64	93,346			52,064		146,735			(34,948)		14,230		0001
Purchased Call/Shiller Barclays Global Index/SBG017USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024	1	2,427,988	261.93	90,846			50,740		129,962			(34,119)		12,788		0001
Purchased Call/Shiller Barclays Global Index/SBG017USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024	1	109,786	262.76	3,974			2,227		5,636			(1,482)		581		0001
Purchased Call/Shiller Barclays Global Index/SBG017USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024	1	837,464	262.76	29,805			16,701		42,995			(11,157)		4,427		0001
Purchased Call/Shiller Barclays Global Index/SBG017USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024	1	970,843	262.76	35,232			19,789		49,880			(13,152)		5,145		0001
Purchased Call/Shiller Barclays Global Index/SBG017USG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/14/2024	1	2,468,007	262.01	92,572			52,155		131,872			(34,632)		13,095		0001
Purchased Call/Shiller Barclays Global Index/SBG017USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024	1	2,366,359	261.98	84,051			47,619		126,638			(31,475)		12,571		0001
Purchased Call/Shiller Barclays Global Index/SBG017USI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024	1	1,130,556	262.83	38,984			22,065		57,940			(14,600)		6,006		0001
Purchased Call/Shiller Barclays Global Index/SBG017USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/15/2024	1	775,405	261.5	27,903			15,923		42,522			(10,522)		4,119		0001
Purchased Call/Shiller Barclays Global Index/SBG017USK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/19/2024	1	1,023,154	261.88	37,038			21,114		55,127			(13,813)		5,461		0001
Purchased Call/Shiller Barclays Global Index/SBG017USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024	1	408,494	261.88	15,140			8,678		22,025			(5,669)		2,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024	1	2,168,730	261.88	72,187	6,587		45,859		116,850			(28,967)		11,563		0001
Purchased Call/Shiller Barclays Global Index/SBG017USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024	1	3,324,977	262.89	119,810			68,981		170,365			(44,790)		17,812		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/21/2024	1	3,070,367	261.76	116,915			67,198		166,681			(43,777)		16,429		0001
Purchased Call/Shiller Barclays Global Index/SBG017USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2024	1	423,145	262.83	15,276			8,807		21,751			(5,713)		2,267		0001
Purchased Call/Shiller Barclays Global Index/SBG017USQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2024	1	1,863,519	262.83	67,191			38,778		95,789			(25,177)		9,983		0001
Purchased Call/Shiller Barclays Global Index/SBG017USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/25/2024	1	607,826	262.97	21,943			12,707		31,065			(8,195)		3,268		0001
Purchased Call/Shiller Barclays Global Index/SBG017USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2024	1	1,618,840	262.38	59,855			34,950		85,453			(22,381)		8,744		0001
Purchased Call/Shiller Barclays Global Index/SBG017UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/28/2024	1	2,384,691	262.14	90,312			52,645		127,358			(33,804)		12,866		0001
Purchased Call/Shiller Barclays Global Index/SBG017USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/27/2024	1	253,767	262.97	8,897			5,177		12,979			(3,332)		1,368		0001
Purchased Call/Shiller Barclays Global Index/SBG017USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2024	1	1,452,730	263.47	52,191			30,552		72,506			(19,537)		7,847		0001
Purchased Call/Shiller Barclays Global Index/SBG017USW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2024	1	813,636	263.41	24,404	2,000		15,626		40,711			(9,971)		4,395		0001
Purchased Call/Shiller Barclays Global Index/SBG017USX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024	1	2,050,373	262.33	69,971			41,269		108,642			(26,231)		11,114		0001
Purchased Call/Shiller Barclays Global Index/SBG017USY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2024	1	627,673	262.33	22,785			13,439		33,282			(8,486)		3,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017USZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024	1	630,179	262.33	22,812			13,443		33,391			(8,508)		3,420		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2024	1	3,022,207	260.79	107,632			63,966		173,136			(40,268)		16,459		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/05/2024	1	3,707,095	261.19	131,108			77,627		208,067			(49,033)		20,165		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/06/2024	1	1,982,117	260.37	71,981			42,858		115,864			(26,953)		10,794		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024	1	1,141,010	260.4	41,797			24,940		66,602			(15,681)		6,214		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024	1	1,405,699	260.6	51,848			31,080		81,343			(19,440)		7,682		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024	1	879,879	260.6	31,852			19,076		50,949			(11,879)		4,814		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/11/2024	1	455,586	260.6	16,538			9,914		26,381			(6,159)		2,495		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2024	1	3,766,931	262.01	137,623			82,931		203,721			(51,431)		20,679		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2024	1	3,327,286	261.03	125,942			75,856		188,778			(47,138)		18,245		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/13/2024	1	2,929,004	262.25	101,018			61,107		156,475			(37,819)		16,079		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/13/2024	1	2,150,544	261.12	74,072			44,925		121,563			(27,793)		11,806		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/16/2024	1	1,371,686	260.18	49,368			30,047		81,243			(18,487)		7,556		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024	1	1,446,693	260.18	52,200			31,832		85,741			(19,490)		7,987		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024	1	712,466	260.18	25,863			15,738		42,198			(9,645)		3,929		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2024	1	1,859,695	259.96	61,560	9,751		45,141		111,455			(25,362)		10,290		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/19/2024	1	4,852,459	259.95	178,402			109,112		290,825			(66,748)		26,820		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/20/2024	1	2,321,133	260.87	77,647	5,052		50,957		133,107			(30,962)		12,843		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024	1	1,636,456	260.34	54,152	9,784		39,985		96,298			(23,586)		9,055		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/23/2024	1	887,409	260.96	32,213			19,922		50,441			(12,030)		4,927		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2022	12/27/2024	1	3,895,780	261.32	131,806	5,930		85,919		219,147			(51,489)		21,724		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/27/2024	1	3,315,792	260.68	109,835	10,597		75,372		192,321			(45,082)		18,490		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/26/2024	1	371,748	261.07	10,375	3,379		8,605		21,159			(5,121)		2,071		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024	1	3,792,359	260.83	125,842	11,161		85,795		218,384			(51,320)		21,148		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/31/2024	1	285,166	260.8	10,323			6,489		16,478			(3,850)		1,597		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	12/30/2024	1	1,294,283	260.8	18,860	28,080		29,507		74,739			(17,472)		7,241		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	01/03/2025	1	3,088,836	260.8		116,663		74,309		177,828			(42,510)		17,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2025	1	783,754	260.33		28,351		17,952		46,364			(10,435)		4,404		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2025	1	831,122	260.8		29,255		18,471		48,058			(10,795)		4,665		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025	1	1,009,987	260.35		37,884		24,057		59,664			(13,907)		5,675		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/07/2025	1	526,904	261.48		19,127		12,191		29,521			(6,977)		2,974		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2025	1	993,380	261.48		36,060		23,001		55,694			(13,135)		5,612		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/06/2025	1	888,972	261.48		33,173		21,141		49,807			(12,074)		5,012		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/09/2025	1	2,983,583	262.57		117,252		75,612		158,627			(41,772)		16,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2025	1	1,327,077	263.91		55,853		43,517		66,024			(12,402)		7,514		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2025	1	577,950	262.69		22,702		14,604		30,560			(8,107)		3,272		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/10/2025	1	1,074,507	264.72		39,296		25,366		51,306			(14,028)		6,084		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/13/2025	1	1,315,550	265.08		48,776		31,661		61,738			(17,155)		7,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/15/2025	1	126,719	265.08		4,613		2,991		5,956			(1,636)		721		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/14/2025	1	437,772	265.08		15,935		10,324		20,561			(5,660)		2,489		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025	1	1,774,894	265.21		66,158		43,083		82,920			(23,106)		10,124		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2025	1	1,057,059	264.66		40,460		26,324		50,765			(14,153)		6,023		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2023	01/17/2025	1	3,209,284	264.57		124,647		81,656		154,904			(43,196)		18,305		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2023	01/17/2025	1	2,201,445	265.65		76,242		49,861		100,520			(26,544)		12,557		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/20/2025	1	1,019,577	265.99		38,825		25,578		45,845			(13,305)		5,834		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2025	1	317,140	265.99		11,544		7,585		14,272			(3,984)		1,818		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I/I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/21/2025	1	406,670	265.99		14,803		9,719		18,286			(5,116)		2,329		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/23/2025	1	985,573	267.03		36,587		24,240		42,003			(12,363)		5,657		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/24/2025	1	1,095,250	267.14		41,305		27,344		46,452			(14,015)		6,293		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/24/2025	1	1,415,210	268.37		50,244		33,387		56,215			(16,949)		8,131		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/24/2025	1	1,892,485	267.41		71,654		47,574		79,121			(24,244)		10,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/28/2025	1	231,325	268.15		8,420		5,610		9,317			(2,830)		1,335		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/29/2025	1	345,920	268.15		12,591		8,394		13,945			(4,226)		1,998		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/27/2025	1	1,127,381	268.15		39,799		26,558		45,406			(13,259)		6,498		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2023	01/30/2025	1	2,535,526	267.36		97,787		65,519		106,692			(32,330)		14,659		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2025	1	2,658,961	268.2		96,877		65,071		107,072			(31,939)		15,388		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2023	01/31/2025	1	1,180,092	268.49		42,194		28,284		46,765			(13,930)		6,830		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2025	1	939,903	268.3		33,951		22,858		37,624			(11,166)		5,440		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/03/2025	1	2,999,957	267.16		107,809		72,906		127,898			(35,041)		17,415		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/05/2025	1	1,128,703	267.16		40,972		27,708		48,163			(13,359)		6,565		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/04/2025	1	178,908	267.16		6,494		4,389		7,628			(2,120)		1,040		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/06/2025	1	1,152,495	266.88		43,836		29,791		49,921			(14,076)		6,711		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025	1	2,033,273	267.73		73,837		50,388		84,299			(23,577)		11,851		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025	1	960,564	267.92		35,763		24,469		39,438			(11,335)		5,599		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2023	02/07/2025	1	3,330,501	267.57		124,677		85,312		139,288			(39,575)		19,412		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/12/2025	1	397,199	268.05		14,339		9,835		16,241			(4,538)		2,327		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/11/2025	1	1,596,642	268.05		57,639		39,508		65,224			(18,268)		9,344		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/10/2025	1	1,628,401	268.05		60,571		41,552		66,461			(19,094)		9,520		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/13/2025	1	1,570,521	268.91		57,827		39,918		61,382			(17,939)		9,209		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2025	1	2,654,816	269.29		96,315		66,693		101,739			(29,864)		15,583		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2025	1	4,148,555	269.17		151,015		104,613		159,978			(46,778)		24,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2025	1	1,633,237	269.64		58,521		40,588		61,419			(18,125)		9,586		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/17/2025	1	2,146,353	269.38		77,417		53,913		81,988			(23,581)		12,636		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/19/2025	1	421,198	269.38		15,014		10,470		16,105			(4,593)		2,485		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/18/2025	1	379,896	269.38		13,676		9,519		14,526			(4,204)		2,239		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	02/20/2025	1	2,576,306	269.64		90,468		63,301		97,265			(27,248)		15,212		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/21/2025	1	2,900,870	268.04		105,374		73,885		119,266			(31,683)		17,145		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025	1	2,286,019	268.39		81,635		57,378		92,330			(24,424)		13,511		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/26/2025	1	864,537	268.05		31,096		21,937		35,639			(9,223)		5,135		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/24/2025	1	1,746,518	268.05		62,606		44,203		71,932			(18,465)		10,353		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/25/2025	1	1,464,442	268.05		52,573		37,047		60,315			(15,657)		8,689		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/21/2025	1	270,844	269.51		8,710		6,209		10,301			(2,524)		1,601		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/27/2025	1	1,990,250	268.64		71,440		50,581		79,568			(20,900)		11,832		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/28/2025	1	948,205	268.91		34,366		24,393		37,412			(10,014)		5,642		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG017XSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/28/2025	1	2,905,730	268.32		108,444		76,928		118,258			(31,585)		17,291		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025	1	1,234,683	269.19		47,286		33,707		47,977			(13,681)		7,347		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2025	1	588,096	271.08		21,054		15,038		20,697			(6,069)		3,513		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2025	1	1,298,197	271.08		45,938		32,855		45,735			(13,200)		7,762		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/03/2025	1	2,531,485	271.08		73,264		52,651		89,089			(20,719)		15,108		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2023	03/06/2025	1	3,972,342	271.21		129,985		93,278		138,997			(36,800)		23,775		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025	1	3,379,480	269.95		113,541		81,738		126,692			(31,950)		20,246		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025	1	733,638	269.68		25,042		18,049		27,912			(7,045)		4,395		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/07/2025	1	4,069,590	268.76		129,571		93,608		162,476			(36,246)		24,380		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/11/2025	1	1,039,387	267.34		36,288		26,440		44,788			(9,928)		6,251		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/12/2025	1	622,321	267.34		22,466		16,272		26,840			(6,252)		3,746		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/10/2025	1	2,508,477	267.34		77,151		55,875		107,999			(21,372)		15,071		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2025	1	4,962,942	263.42		149,002		108,403		259,812			(40,692)		29,902		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2023	03/14/2025	1	1,744,211	259.39		64,037		46,770		110,010			(17,393)		10,519		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2023	03/14/2025	1	1,770,008	261.99		56,332		41,067		99,180			(15,338)		10,674		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/14/2025	1	1,979,399	259.74		69,730		51,047		122,919			(18,862)		11,937		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/17/2025	1	1,591,930	258.72		58,727		43,096		103,557			(15,704)		9,628		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/19/2025	1	2,410,443	258.72		87,981		64,568		156,895			(23,646)		14,605		0001
Purchased Call/Shiller Barclays Global Index/SBG017XST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/18/2025	1	828,015	258.72		30,273		22,209		53,863			(8,138)		5,012		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Shiller Barclays Global Index/SBG017X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	1	3,298,126	258.99		127,243		93,700		212,157			(33,632)		20,002		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	3,183,753	260.27		114,775		84,889		193,524			(30,095)		19,327		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	1,268,121	260.11		46,461		34,272		77,614			(12,220)		7,698		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	3,223,853	259.9		130,012		99,866		199,213			(30,511)		19,570		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	2,375,458	259.42		91,507		68,067		150,081			(23,553)		14,460		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	248,488	259.42		9,120		6,777		15,699			(2,367)		1,514		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	2,054,666	259.42		80,361		59,892		129,893			(20,578)		12,530		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	1	1,219,633	260.65		45,800		34,166		72,997			(11,664)		7,445		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	1	2,416,239	262.02		90,718		68,074		135,832			(22,836)		14,763		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	1	1,792,713	261.11		69,542		52,115		105,114			(17,528)		10,953		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	1,291,030	262.68		47,851		35,946		70,430			(12,031)		7,888		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	1,506,876	263.51		54,850		41,288		79,144			(13,713)		9,240		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	2,000,690	263.51		75,635		57,082		105,081			(18,629)		12,257		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	731,525	263.51		26,787		20,197		38,449			(6,658)		4,490		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	1	2,982,975	264.56		107,525		81,278		149,172			(26,344)		18,325		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	1	2,727,626	263.95		100,534		76,420		140,540			(24,289)		16,772		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	1	3,917,021	264.34		140,581		106,618		198,116			(34,176)		24,085		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	1,193,129	263.81		43,821		33,393		62,006			(10,532)		7,370		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	376,164	263.81		13,805		10,506		19,535			(3,338)		2,319		0001

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Purchased Call/Shiller Barclays Global Index/SBG017Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	2,953,640	263.81		108,513		82,613		153,162			(26,069)		18,161		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	1	3,480,496	264.81		128,148		98,341		172,570			(29,907)		21,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	1	1,319,894	264.02		50,223		38,437		67,939			(11,828)		8,160		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	1	3,475,658	265		127,247		97,736		170,766			(29,710)		21,506		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	2,705,763	265.09		99,044		76,356		132,385			(22,944)		16,742		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	978,339	265.26		35,612		27,491		47,541			(8,222)		6,075		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,068,469	265.26		38,999		30,119		51,961			(8,992)		6,641		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	1,199,088	265.26		43,585		33,727		58,268			(9,935)		7,439		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	1	2,794,744	265.52		98,144		76,342		134,305			(21,993)		17,386		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/18/2025	1	1,898,857	266.15		65,243		50,838		88,540			(14,496)		11,823		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/18/2025	1	3,221,520	265.44		113,641		88,393		155,468			(25,451)		20,058		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	1	2,041,507	264.47		73,193		57,098		103,207			(16,304)		12,711		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	1,745,240	264.17		64,039		50,182		89,584			(13,932)		10,895		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	1,176,164	264.17		42,812		33,475		60,418			(9,462)		7,355		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	509,399	264.17		18,542		14,492		26,148			(4,104)		3,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	3,394,092	264.49		116,713		91,564		171,828			(25,265)		21,244		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	1	1,103,510	263.15		39,893		31,362		59,505			(8,589)		6,913		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	1	2,207,923	262.4		81,488		64,128		123,186			(17,474)		13,832		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	1,892,273	262.9		72,715		57,447		103,214			(15,469)		11,855		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017YSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/30/2025	1	1,851,873	264.39		67,593		53,500		94,418			(14,293)		11,652		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/28/2025	1	3,966,904	264.39		141,746		112,273		202,102			(29,643)		24,916		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/29/2025	1	976,214	264.39		35,632		28,192		49,736			(7,545)		6,137		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	05/01/2025	1	2,816,630	264.45		91,364		72,550		143,253			(18,888)		17,738		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2025	1	2,489,900	262.36		88,250		70,484		139,509			(17,857)		15,693		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2025	1	2,799,350	261.63		101,761		80,979		162,100			(20,895)		17,644		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2023	05/02/2025	1	1,529,205	261.05		63,446		51,353		90,856			(12,237)		9,638		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/05/2025	1	1,871,959	262.96		69,175		55,424		102,156			(13,869)		11,829		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/07/2025	1	1,090,625	262.96		40,188		32,282		59,558			(8,028)		6,904		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/06/2025	1	1,787,336	262.96		65,417		52,387		97,605			(13,226)		11,304		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025	1	3,522,899	263.3		130,728		105,049		189,456			(25,795)		22,319		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2023	05/09/2025	1	907,651	263.67		32,938		26,504		48,021			(6,462)		5,755		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2023	05/09/2025	1	3,177,431	263.47		112,834		90,977		169,683			(22,050)		20,147		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2023	05/09/2025	1	1,251,519	262.08		46,156		37,334		71,200			(8,963)		7,936		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2025	1	1,445,381	262.37		53,045		43,004		81,257			(10,204)		9,204		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025	1	1,496,514	262.37		55,165		44,737		84,075			(10,554)		9,513		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2023	05/13/2025	1	1,334,584	262.37		48,921		39,655		75,028			(9,408)		8,491		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/15/2025	1	3,214,961	263.5		114,617		93,195		171,791			(21,521)		20,489		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2023	05/16/2025	1	1,315,181	262.92		48,578		39,579		72,182			(9,072)		8,389		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2023	05/16/2025	1	2,110,226	263.81		78,266		64,311		111,188			(14,171)		13,460		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	1	3,478,878	263.91		125,914		102,993		182,442			(23,314)		22,190		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	1,488,061	263.97		54,047		44,334		77,963			(9,874)		9,523		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	1,501,700	263.97		55,284		45,371		78,677			(10,042)		9,619		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	1,202,068	263.97		44,773		36,777		62,933			(8,064)		7,687		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	2,846,472	264.61		103,081		84,791		144,792			(18,380)		18,248		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	1	1,319,759	264.54		45,916		37,830		67,401			(8,127)		8,468		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	1	3,443,052	263.51		123,800		102,142		184,493			(21,827)		22,090		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,730,354	262.94		69,153		58,133		95,092			(11,274)		11,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	627,035	263.82		20,318		16,920		33,154			(3,443)		4,043		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,790,803	263.82		64,827		53,874		94,760			(11,232)		11,537		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	288,775	263.82		10,454		8,685		15,270			(1,814)		1,859		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/26/2025	1	2,681,436	263.82		92,897		77,251		141,787			(15,839)		17,247		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	5,480,353	261.04		208,746		174,566		328,560			(34,709)		35,366		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	1,214,691	262.81		40,254		33,579		67,340			(6,712)		7,839		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	4,597,886	262.24		178,023		149,176		261,422			(29,421)		29,671		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	2,234,874	264.33		82,145		69,028		115,746			(13,259)		14,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/04/2025	1	2,009,146	264.33		73,015		61,301		104,132			(11,944)		13,019		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	1,297,959	264.33		47,902		40,316		67,223			(7,737)		8,403		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ZSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	1	2,628,285	264.58		97,923		82,497		134,701			(15,543)		17,044		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	1	2,177,972	265.22		79,169		66,739		108,397			(12,513)		14,136		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	1	3,612,796	265.4		130,903		110,508		178,325			(20,577)		23,448		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,499,652	265.43		55,335		46,928		73,901			(8,570)		9,733		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	2,535,236	265.83		91,776		77,908		122,837			(14,168)		16,508		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/09/2025	1	5,897,124	265.83		218,134		185,476		285,731			(32,992)		38,367		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	2,380,343	265.83		86,168		73,166		115,422			(13,284)		15,512		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/12/2025	1	3,675,688	266.31		139,130		118,517		174,325			(20,760)		23,972		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	1	1,893,016	267.56		69,687		59,397		84,618			(10,357)		12,356		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	2,565,785	268.39		93,123		79,567		110,225			(13,742)		16,747		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	3,740,832	268.76		135,072		115,898		157,840			(19,784)		24,417		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/19/2025	1	2,195,730	268.76		77,158		66,496		92,654			(10,810)		14,401		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	4,621,850	268.85		166,849		143,439		194,604			(24,161)		30,264		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	2,327,213	268.85		83,753		72,039		98,075			(12,087)		15,251		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	1,492,495	268.85		53,106		45,655		62,786			(7,663)		9,765		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	1	4,840,932	267.44		176,227		152,032		218,479			(24,375)		31,774		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	1	5,516,436	267.67		198,444		171,350		246,279			(27,361)		36,208		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,675,588	267.48		59,746		51,775		75,485			(8,166)		10,998		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	2,516,097	266.88		90,831		78,870		116,811			(12,268)		16,580		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	2,634,452	266.88		94,059		81,740		122,206			(12,436)		17,333		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	2,131,841	266.88		76,959		66,811		98,972			(10,408)		14,037		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	3,783,503	266.7		144,707		126,609		177,329			(18,302)		24,952		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	1	2,871,032	267.43		107,421		93,730		130,007			(13,800)		18,949		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	1	4,766,568	268.67		172,630		150,740		203,493			(22,175)		31,460		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	1,456,785	269.16		54,305		47,817		60,727			(6,698)		9,615		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	3,366,257	269.89		121,185		106,516		135,703			(15,231)		22,287		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	2,717,943	269.89		97,846		86,018		109,668			(12,281)		18,009		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	2,753,260	269.89		101,728		89,579		110,990			(12,374)		18,215		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	1	3,499,457	270.91		122,468		108,014		134,341			(14,634)		23,206		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	1	2,304,808	270.37		77,365		68,383		90,872			(9,168)		15,295		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	1	2,648,886	268.38		95,228		84,379		115,083			(11,166)		17,579		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	2,433,257	268.49		87,597		77,744		105,400			(10,158)		16,211		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,789,482	268.49		64,242		57,006		77,447			(7,460)		11,913		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	1,989,354	268.49		72,494		64,384		86,098			(8,243)		13,233		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/10/2025	1	4,010,755	268.89		147,460		131,251		170,491			(16,367)		26,741		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	1	2,517,458	269.39		91,683		81,718		104,571			(10,091)		16,797		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	3,940,892	270.17		142,928		127,572		157,537			(15,532)		26,295		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	2,844,670	270.73		99,858		89,547		110,643			(10,648)		18,981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	3,082,277	270.04		111,981		100,571		124,185			(11,576)		20,614		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,957,835	270.04		70,678		63,406		79,027			(7,521)		13,114		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	3,444,915	270.04		124,361		111,549		138,924			(13,252)		23,056		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	3,827,060	270.05		145,062		130,652		154,471			(14,629)		25,653		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	1	3,150,441	270.97		116,692		105,092		121,613			(11,744)		21,134		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	2,479,941	272.26		89,019		80,409		89,812			(8,771)		16,636		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	2,448,758	272.03		89,035		80,670		89,749			(8,681)		16,427		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	2,966,751	272.26		106,803		96,841		107,769			(10,345)		19,977		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	2,676,590	272.26		100,052		90,828		97,131			(9,359)		17,996		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,623,497	272.26		202,446		183,536		204,070			(19,636)		37,838		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	2,230,387	273.02		81,662		74,279		78,017			(7,497)		15,030		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	1	2,856,179	273.61		101,353		92,348		97,081			(9,168)		19,262		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	4,131,218	273.1		150,242		137,164		144,009			(13,379)		27,860		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	1,456,881	273.88		52,112		47,711		48,833			(4,591)		9,825		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	3,009,976	273.82		108,062		99,054		101,461			(9,391)		20,360		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	2,619,849	273.82		94,315		86,423		88,406			(8,235)		17,734		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	2,099,218	273.82		76,581		70,208		70,762			(6,577)		14,189		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	2,599,423	274.78		92,608		85,096		83,627			(7,618)		17,609		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	1	5,318,906	274.67		185,645		170,713		172,153			(15,165)		36,058		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	08/01/2025	1	4,563,078	273.02		161,858		149,069		160,448			(13,046)		30,934		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2023	08/01/2025	1	893,685	271.77		32,566		30,111		33,443			(2,575)		6,059		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/05/2025	1	2,461,667	272.52		88,656		82,091		88,975			(6,886)		16,738		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2025	1	3,065,348	272.52		110,353		102,178		110,794			(8,581)		20,858		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/04/2025	1	1,098,301	272.52		39,603		36,704		39,657			(2,980)		7,462		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/07/2025	1	4,635,642	272.58		165,784		154,083		167,173			(11,934)		31,567		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2025	1	1,167,128	272.47		41,863		38,951		42,364			(2,971)		7,953		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2023	08/08/2025	1	4,628,382	272.78		167,205		155,736		165,432			(11,800)		31,540		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2023	08/08/2025	1	2,380,397	273.3		84,404		78,883		82,918			(5,839)		16,221		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/11/2025	1	2,056,774	272.9		73,063		68,377		73,182			(4,899)		14,047		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/12/2025	1	4,072,193	272.9		146,599		137,134		145,041			(10,014)		27,832		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	1	1,797,413	272.9		64,707		60,535		64,085			(4,414)		12,294		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/14/2025	1	4,648,657	272.44		158,754		148,929		169,608			(10,015)		31,818		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2023	08/15/2025	1	4,126,721	271.51		143,359		134,668		157,652			(8,893)		28,267		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2025	1	4,209,176	270.35		150,490		141,522		170,018			(9,232)		28,831		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/15/2025	1	5,105,346	270.01		183,099		172,917		209,501			(10,880)		34,970		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2025	1	2,426,286	269.99		87,346		82,554		99,931			(5,124)		16,680		0001
Purchased Call/Shiller Barclays Global Index/SBG1172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/19/2025	1	6,206,447	269.99		223,432		211,156		255,393			(13,125)		42,636		0001
Purchased Call/Shiller Barclays Global Index/SBG1172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/18/2025	1	2,617,924	269.99		94,814		89,712		107,727			(5,280)		17,971		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	3,503,133	270.19		127,590		120,964		143,009			(6,807)		24,100		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	3,269,240	270.5		118,864		112,772		131,495			(6,244)		22,507		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	4,388,070	270.9		157,231		149,341		173,158			(8,147)		30,210		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	2,904,674	270.6		106,115		101,245		116,359			(5,280)		19,997		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	3,574,676	271.08		128,331		122,514		140,176			(6,311)		24,681		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,330,032	271.08		47,748		45,587		52,204			(2,345)		9,190		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	2,567,619	271.08		96,221		91,974		100,685			(4,379)		17,715		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	2,960,364	272.01		111,954		107,160		111,120			(4,935)		20,469		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	1	2,578,515	273.27		94,545		90,710		91,151			(3,962)		17,842		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	08/29/2025	1	3,952,589	273.65		144,536		139,009		137,074			(5,917)		27,349		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	1,523,306	274.04		57,192		55,259		51,807			(2,173)		10,540		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/01/2025	1	3,197,749	274.97		117,221		113,307		104,083			(4,240)		22,174		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	1,169,749	274.97		41,819		40,451		38,058			(1,487)		8,129		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	3,716,009	274.97		133,776		129,182		121,087			(5,293)		25,804		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	1,553,968	274.97		55,943		54,019		50,580			(2,216)		10,783		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	4,805,914	275.71		170,124		164,803		151,128			(5,609)		33,420		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	1	2,104,682	275.56		73,978		71,810		66,678			(2,366)		14,636		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/05/2025	1	4,390,911	274.79		158,073		153,817		144,611			(4,884)		30,534		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,672,181	274.98		60,199		58,630		54,730			(1,807)		11,669		0001

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Purchased Call/Shiller Barclays Global Index/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/09/2025	1	2,801,253	274.98		100,565		97,940		91,582			(3,022)		19,535		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/08/2025	1	1,657,391	274.98		60,069		58,535		54,125			(1,703)		11,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2025	1	2,889,814	275.44		107,608		105,109		92,432			(2,657)		20,181		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2025	1	1,642,948	276.23		59,174		57,854		50,556			(1,398)		11,481		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2023	09/12/2025	1	5,230,123	276.35		194,782		190,844		159,922			(4,382)		36,549		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/12/2025	1	2,089,275	278.43		74,499		73,262		57,404			(1,513)		14,600		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/15/2025	1	4,124,522	278.63		142,397		140,183		112,501			(2,515)		28,884		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/16/2025	1	3,106,625	278.63		111,533		109,703		84,737			(2,269)		21,771		0001
Purchased Call/Shiller Barclays Global Index/SBG1172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/17/2025	1	2,104,757	278.63		75,057		73,843		57,486			(1,509)		14,760		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2025	1	1,918,513	277.67		70,178		69,252		55,043			(1,027)		13,463		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/19/2025	1	2,762,551	278.65		97,608		96,328		75,545			(1,410)		19,400		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025	1	3,239,113	278.09		111,772		110,602		91,085			(1,459)		22,747		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/19/2025	1	6,287,360	276.71		210,353		209,545		189,726			(1,508)		44,153		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/22/2025	1	2,140,257	275.71		75,350		74,888		68,079			(660)		15,061		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/23/2025	1	3,167,427	275.71		113,394		112,615		100,752			(1,239)		22,305		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/24/2025	1	1,264,073	275.71		45,254		44,943		40,254			(494)		8,908		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/25/2025	1	4,160,916	275.17		139,739		139,166		136,058			(763)		29,341		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2023	09/26/2025	1	2,452,899	273.96		89,706		89,463		85,238			(380)		17,309		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2023	09/26/2025	1	3,671,197	274.45		130,301		130,046		124,357			(457)		25,906		0001

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Purchased Call/Shiller Barclays Global Index/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2023	09/26/2025	1	3,691,278	274.74		124,692		124,692		123,403			(215)		26,048		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	10/01/2025	1	2,006,037	273.35		72,017		72,017		71,949			(98)		14,204		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/29/2025	1	711,563	273.35		25,474		25,474		25,492			(35)		5,032		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/30/2025	1	3,322,485	273.35		119,277		119,277		119,098			(163)		23,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	10/02/2023	1	798,596	264.11	33,301			46		85,791			(12,437)		296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	10/03/2023	1	476,160	264.11	20,002			55		51,145			(7,471)		216		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2021	10/04/2023	1	1,771,849	263.96	76,153			316		191,409			(28,639)		927		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023	1	1,496,509	265.61	61,201			423		151,236			(22,947)		959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023	1	311,839	265.61	12,919			89		31,519			(4,840)		200		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/05/2023	1	246,329	264.72	10,309			57		25,811			(3,884)		144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/09/2023	1	118,609	265.32	4,946			55		12,133			(1,847)		93		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/06/2023	1	752,273	265.32	30,302			210		76,951			(11,412)		482		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/10/2023	1	726,727	265.32	29,211			362		74,331			(10,943)		601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2021	10/11/2023	1	1,261,656	264.18	52,892			727		134,977			(19,798)		1,095		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2021	10/12/2023	1	462,213	264.5	19,628			297		48,819			(7,353)		419		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2021	10/13/2023	1	1,519,662	265.81	61,668			1,022		152,229			(23,128)		1,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2021	10/13/2023	1	461,193	264.67	19,547			324		48,377			(7,333)		435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/16/2023	1	589,552	265.65	24,525			506		59,440			(9,159)		617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/17/2023	1	589,244	265.65	24,513			539		59,401			(9,142)		636		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/13/2023	1	2,171,328	265.65	87,603			1,454		218,942			(32,924)		2,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/18/2023	1	2,767,268	263.51	129,895			3,042		303,579			(48,701)		3,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2021	10/19/2023	1	487,458	264.91	22,416			557		50,605			(8,413)		556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/20/2023	1	2,030,591	266.8	86,550			2,271		194,985			(32,476)		2,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/20/2023	1	320,981	267.38	12,941			339		30,055			(4,846)		376		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/24/2023	1	1,032,440	268.84	42,343			1,340		90,550			(15,829)		1,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023	1	878,240	268.84	35,824			941		77,044			(13,450)		1,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/23/2023	1	347,552	268.84	14,423			436		30,486			(5,387)		436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2021	10/25/2023	1	1,698,602	267.84	70,983			2,344		155,781			(26,590)		2,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	10/26/2023	1	775,077	268.44	32,751			1,169		69,183			(12,731)		1,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/27/2023	1	2,541,615	267.44	103,725			3,724		237,156			(38,895)		3,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2021	10/27/2023	1	373,709	266.94	15,811			567		35,631			(5,923)		508		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/27/2023	1	1,965,293	267.11	81,338			2,922		186,028			(30,540)		2,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/30/2023	1	411,250	267.11	17,067			681		38,923			(6,374)		590		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/31/2023	1	993,127	267.11	41,215			1,698		93,983			(15,371)		1,447		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2021	11/01/2023	1	1,309,018	267.12	55,487			2,392		123,797			(20,986)		1,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	11/02/2023	1	769,312	267.61	33,738			1,566		71,191			(13,299)		1,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	11/03/2023	1	1,970,429	265.45	81,157			3,697		199,739			(30,418)		3,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	11/03/2023	1	517,713	267.66	19,044			867		47,797			(7,137)		790		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2023	1	729,988	265.18	30,004			1,527		74,782			(11,215)		1,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/06/2023	1	461,732	265.18	19,162			949		47,307			(7,156)		735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023	1	735,694	265.18	30,058			1,372		75,141			(11,300)		1,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2023	1	4,063,805	264.4	177,322			9,333		429,537			(66,735)		6,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2021	11/09/2023	1	758,479	264.79	33,827			1,822		78,894			(12,670)		1,255		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/10/2023	1	1,133,559	266.01	46,751			2,581		112,170			(17,528)		1,900		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/10/2023	1	1,869,053	266.51	75,320			4,156		181,144			(28,206)		3,132		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/13/2023	1	195,601	265.51	8,078			478		19,757			(3,017)		340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/10/2023	1	528,421	265.51	22,161			1,226		53,379			(8,337)		886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/12/2021	11/14/2023	1	312,460	265.51	16,010			1,021		31,556			(6,306)		549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2021	11/15/2023	1	3,201,364	266.2	125,691			7,781		314,204			(47,072)		5,682		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2021	11/16/2023	1	539,162	265.22	21,614			1,380		55,068			(8,154)		967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2021	11/17/2023	1	1,902,622	263.56	79,066			5,147		207,415			(29,734)		3,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2021	11/17/2023	1	1,049,762	264.83	39,897			2,588		108,895			(14,951)		1,903		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/20/2023	1	649,582	262.82	26,828			1,845		72,820			(10,019)		1,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2023	1	183,307	262.82	7,571			530		20,543			(2,823)		346		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023	1	952,750	262.82	46,448			3,212		106,818			(18,568)		1,728		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023	1	1,588,819	264.65	66,283			4,755		165,854			(24,865)		3,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2023	1	2,744,953	265.36	109,507			8,164		278,504			(41,030)		5,328		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2021	11/22/2023	1	1,496,412	265.94	58,330			4,200		148,263			(21,908)		2,851		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/27/2023	1	169,445	264.35	7,015			550		17,942			(2,620)		338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/24/2023	1	249,335	264.35	9,079			679		26,411			(3,419)		484		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/29/2023	1	1,478,392	264.08	53,096			4,328		157,749			(19,969)		2,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/28/2023	1	189,626	264.35	6,420			513		20,025			(2,408)		381		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	11/30/2023	1	2,606,365	260.65	110,595			9,128		315,614			(41,416)		5,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	12/01/2023	1	1,821,658	262.36	76,191			6,414		207,364			(28,557)		3,754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	12/01/2023	1	559,868	261.19	24,598			2,070		66,501			(9,213)		1,154		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/04/2023	1	453,890	263.65	18,791			1,654		49,213			(7,018)		958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/05/2023	1	1,114,667	263.65	46,829			4,187		120,841			(17,516)		2,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/01/2023	1	2,853,127	263.65	122,701			10,369		309,383			(46,223)		5,880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2021	12/06/2023	1	1,346,740	264.85	54,348			4,936		139,275			(20,356)		2,885		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2021	12/07/2023	1	297,506	264.36	11,997			1,106		31,357			(4,493)		642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2021	12/08/2023	1	1,426,715	264.83	59,949			5,627		147,556			(22,469)		3,102		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2021	12/08/2023	1	771,225	263.9	33,445			3,140		82,746			(12,536)		1,677		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/11/2023	1	262,979	264.98	10,861			1,061		27,036			(4,056)		584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023	1	2,135,371	264.98	91,588			8,609		219,552			(34,401)		4,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/12/2023	1	962,850	264.98	39,862			3,942		98,975			(14,867)		2,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023	1	2,804,212	267.32	122,891			12,369		261,472			(46,115)		6,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2021	12/14/2023	1	578,369	268.06	24,403			2,484		52,187			(9,138)		1,311		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023	1	3,774,399	270.94	150,298			15,560		297,566			(56,333)		8,611		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023	1	802,206	268.51	35,845			3,724		70,930			(13,480)		1,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/19/2023	1	1,087,584	269.19	45,182			4,927		93,226			(16,958)		2,546		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023	1	58,827	269.19	2,430			261		5,043			(907)		137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023	1	1,317,256	269.19	53,666			5,569		112,923			(20,198)		3,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2023	1	3,020,026	269.34	120,350			13,256		256,971			(45,107)		7,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2021	12/21/2023	1	323,883	268.47	13,415			1,495		28,667			(5,024)		768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/26/2023	1	974,105	268.39	40,328			4,757		86,539			(15,020)		2,378		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	1	1,982,928	268.39	82,067			9,289		176,153			(30,770)		4,728		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	1	849,120	268.55	35,008			3,964		74,877			(13,136)		2,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2021	12/27/2023	1	1,812,893	268.48	79,482			9,542		160,351			(29,861)		4,451		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2021	12/28/2023	1	1,236,194	269.16	53,625			6,517		105,961			(20,128)		3,052		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2021	12/29/2023	1	1,888,851	270.05	78,346			9,621		155,264			(29,350)		4,690		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2021	12/29/2023	1	224,540	269.68	9,985			1,231		18,785			(3,758)		557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/29/2023	1	216,903	270.57	8,936			1,099		17,392			(3,351)		539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	01/02/2024	1	1,180,668	270.57	49,377			6,314		94,693			(18,438)		2,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/03/2022	01/03/2024	1	2,717,615	269.35	110,849	7,720		16,334		230,900			(47,207)		6,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2022	01/04/2024	1	793,330	270.63	34,297			4,482		63,415			(12,844)		2,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	01/05/2024	1	3,482,151	273.12	144,458			19,142		245,234			(54,139)		8,975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	01/05/2024	1	458,668	272.16	20,421			2,719		33,969			(7,690)		1,182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/05/2024	1	269,595	274.55	10,807			1,434		17,556			(4,064)		695		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/08/2024	1	399,746	274.55	16,110			2,194		26,049			(6,016)		1,046		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/09/2024	1	994,463	274.55	32,487	13,691		8,298		64,810			(21,987)		2,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024	1	1,211,971	274.51	50,950			7,088		79,153			(19,092)		3,203		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/11/2024	1	71,318	275.61	2,826			396		4,373			(1,058)		189		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	1	3,256,323	275.9	132,422			18,869		196,356			(49,740)		8,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	1	1,222,058	275.31	50,719			7,219		76,267			(19,013)		3,262		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/17/2024	1	1,851,134	276.42	74,711			11,100		108,375			(27,931)		5,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/12/2024	1	2,062,741	276.42	80,427	4,129		12,670		120,547			(33,104)		5,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/16/2024	1	1,277,609	276.42	51,360			7,559		74,778			(19,155)		3,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/18/2024	1	896,390	276.49	36,786			5,532		52,267			(13,809)		2,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	1	1,798,876	276.42	73,174			11,133		105,380			(27,523)		4,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/22/2024	1	337,166	276.42	13,554			2,107		19,774			(5,062)		942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2024	1	926,499	276.42	37,245			5,832		54,353			(13,891)		2,600		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	1	81,892	276.54	3,266			496		4,762			(1,225)		226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	1	369,678	276.59	14,661			2,228		21,432			(5,506)		1,019		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2022	01/24/2024	1	1,891,838	276.26	85,908			13,600		112,065			(32,196)		5,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2022	01/25/2024	1	978,627	279	39,187			6,265		48,882			(14,690)		2,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/26/2024	1	2,989,272	279.7	112,197			18,138		142,632			(42,162)		8,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/26/2024	1	1,401,183	278.62	56,009			9,055		71,776			(21,038)		3,983		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/29/2024	1	494,083	278.76	19,813			3,270		25,121			(7,399)		1,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/26/2024	1	1,471,877	278.76	58,204			9,409		74,697			(21,845)		4,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/30/2024	1	611,043	278.76	24,503			4,073		31,083			(9,138)		1,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2022	01/31/2024	1	3,190,536	277.69	136,459			22,919		173,766			(51,136)		9,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	02/01/2024	1	388,706	279.36	16,542			2,807		19,037			(6,201)		1,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2022	02/02/2024	1	760,938	281.3	30,945			5,304		32,682			(11,632)		2,227		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2022	02/02/2024	1	508,391	279.87	21,607			3,699		24,087			(8,098)		1,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/06/2024	1	821,689	281.5	32,814			5,779		34,927			(12,277)		2,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/02/2024	1	638,888	281.5	25,386			4,352		27,055			(9,538)		1,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/05/2024	1	189,293	281.5	7,496			1,309		8,039			(2,799)		560		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/07/2024	1	2,975,040	282.58	113,495			20,144		117,113			(42,508)		8,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/08/2024	1	850,397	281.8	32,767			5,876		35,440			(12,283)		2,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2022	02/09/2024	1	2,032,609	281.35	82,465			14,930		87,520			(30,982)		6,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/12/2024	1	480,333	283.43	18,973			3,497		17,857			(7,086)		1,461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/09/2024	1	1,982,564	283.43	69,885			12,680		73,426			(26,342)		5,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2024	1	1,474,923	283.43	55,022			10,214		54,894			(20,564)		4,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/09/2024	1	1,522,844	281.17	63,792			11,549		66,382			(23,965)		4,579		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2022	02/14/2024	1	2,846,088	281.58	112,813			21,230		121,163			(42,372)		8,718		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/16/2024	1	1,158,869	281.69	45,646			8,708		49,017			(17,132)		3,576		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/16/2024	1	904,626	280.96	36,728			7,013		40,221			(13,812)		2,791		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/15/2024	1	1,256,206	280.55	52,231			9,904		57,371			(19,605)		3,862		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/20/2024	1	890,065	281.91	35,792			7,013		37,205			(13,410)		2,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/16/2024	1	3,570,718	281.91	140,418			26,843		148,657			(52,844)		11,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/21/2024	1	1,490,503	281.91	58,897			11,615		62,359			(22,099)		4,681		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/22/2024	1	571,984	281.6	21,329			4,249		24,468			(8,019)		1,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/23/2024	1	2,200,900	279.57	90,278			18,066		107,749			(33,836)		6,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/23/2024	1	447,135	282.7	17,414			3,523		17,732			(6,602)		1,414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/26/2024	1	231,298	282.52	9,113			1,855		9,319			(3,403)		739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024	1	1,515,431	282.52	59,198			11,878		60,859			(22,294)		4,792		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/27/2024	1	1,439,044	282.52	56,671			11,605		58,032			(21,163)		4,613		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2024	1	3,231,055	282.33	127,889			26,365		132,137			(47,850)		10,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	1	1,305,168	283.34	51,866			10,847		49,805			(19,407)		4,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	1	281,837	282.36	11,638			2,432		11,523			(4,354)		912		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	1	1,145,497	284.26	47,392			9,955		40,909			(17,802)		3,708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/04/2024	1	3,072,459	285.54	122,195			26,089		100,110			(45,783)		10,043		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/06/2024	1	500,000	285.54	19,600			4,221		16,337			(7,300)		1,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/05/2024	1	400,000	285.54	15,680			3,360		13,052			(5,848)		1,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/07/2024	1	1,063,273	286.26	39,866			8,681		32,900			(14,958)		3,509		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2022	03/08/2024	1	2,803,238	284.14	111,612			24,470		101,778			(41,855)		9,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2022	03/08/2024	1	2,042,945	285.67	77,229			16,989		66,240			(29,069)		6,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2022	03/08/2024	1	1,631,921	285.07	63,725			13,991		57,593			(23,894)		5,402		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/11/2024	1	1,169,945	285.13	45,027			10,051		39,676			(16,885)		3,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/13/2024	1	997,988	285.13	38,551			8,677		33,933			(14,371)		3,355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/12/2024	1	995,414	285.13	36,460	2,202		10,083		33,801			(13,889)		3,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2022	03/14/2024	1	1,606,261	285.57	57,970			13,140		52,913			(21,681)		5,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2022	03/15/2024	1	2,760,341	283.11	108,439			24,756		108,612			(40,574)		9,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2022	03/15/2024	1	904,085	284.08	34,174			7,813		33,239			(12,809)		3,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2024	1	1,241,835	284.36	47,477			10,920		44,752			(17,860)		4,200		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2024	1	1,805,573	283.49	70,836			16,630		69,556			(26,429)		6,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/18/2024	1	1,628,935	283.49	65,342			15,205		62,622			(24,468)		5,558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/19/2024	1	555,748	283.49	21,698			5,070		21,387			(8,101)		1,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/21/2024	1	1,345,449	285	51,709			12,304		46,638			(19,469)		4,631		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2022	03/22/2024	1	1,626,330	284.67	62,513			14,868		57,796			(23,384)		5,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2022	03/22/2024	1	1,179,503	284.4	46,096			10,969		42,730			(17,248)		4,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2022	03/22/2024	1	2,739,281	284.24	106,556			25,435		100,393			(39,922)		9,457		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/25/2024	1	2,591,941	285.54	93,967			22,789		86,840			(35,225)		9,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/26/2024	1	781,811	285.54	30,100			7,318		26,228			(11,226)		2,730		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/27/2024	1	1,189,651	285.54	44,546			10,885		39,961			(16,614)		4,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2022	03/28/2024	1	1,804,531	284.03	67,581			16,779		67,525			(25,507)		6,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2024	1	2,296,582	284.17	88,234			21,745		85,123			(33,053)		8,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2024	1	1,098,269	283.2	44,101			10,863		43,495			(16,517)		3,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024	1	2,531,685	284	98,327			24,338		94,948			(36,923)		8,889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/01/2024	1	1,400,795	284.53	45,283	6,304		16,137		50,873			(18,585)		4,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/02/2024	1	1,233,264	284.53	47,623			12,047		44,839			(17,786)		4,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2024	1	525,251	284.53	20,222			5,132		19,118			(7,532)		1,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/04/2024	1	3,211,878	283.17	128,223			32,786		134,011			(47,986)		11,495		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	1	4,098,769	285.03	158,588			40,806		144,350			(59,341)		14,708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	1	1,248,834	283.67	51,515			13,249		48,299			(19,280)		4,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2024	1	1,726,363	285.54	71,255			18,429		58,647			(26,784)		6,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024	1	2,775,390	287.23	108,658			28,649		84,003			(40,552)		10,091		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/08/2024	1	2,225,228	287.23	86,443			22,615		67,153			(32,365)		8,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/09/2024	1	444,086	287.23	17,053			4,474		13,421			(6,360)		1,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/11/2024	1	1,075,048	287.61	43,210			11,467		31,665			(16,167)		3,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024	1	4,810,985	288.46	188,040			50,219		133,107			(70,439)		17,582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024	1	753,843	288.45	29,565			7,894		20,873			(11,078)		2,755		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/16/2024	1	2,417,628	289.51	92,837			25,215		62,124			(34,576)		8,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/15/2024	1	1,719,777	289.51	66,968			18,172		44,112			(25,090)		6,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024	1	3,365,365	289.51	130,516			34,968		85,826			(48,999)		12,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2024	1	1,032,737	289.51	39,747			10,840		26,585			(14,794)		3,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/18/2024	1	2,350,840	290.17	88,462			24,369		57,572			(33,167)		8,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/19/2024	1	3,912,291	290.24	149,486			41,412		95,465			(56,026)		14,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/19/2024	1	1,054,764	289.59	42,011			11,648		27,079			(15,766)		3,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2022	04/19/2024	1	1,201,278	290.18	43,722	1,909		13,909		29,456			(16,647)		4,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/22/2024	1	2,664,222	290.81	98,058			27,546		62,547			(36,718)		9,983		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/24/2024	1	1,497,331	290.81	57,198			16,163		35,290			(21,303)		5,638		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/23/2024	1	888,258	290.81	33,931			9,555		20,894			(12,655)		3,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2022	04/25/2024	1	2,333,510	289.05	95,181			27,226		63,078			(35,792)		8,808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/26/2024	1	3,825,879	290.31	142,215	1,701		42,394		94,075			(53,345)		14,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/26/2024	1	1,119,858	289.92	43,282			12,387		28,379			(16,208)		4,237		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2022	04/26/2024	1	3,089,186	289.6	118,174			33,927		80,259			(44,292)		11,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2024	1	1,962,349	289.78	74,962			21,902		50,715			(27,919)		7,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2024	1	973,147	289.78	37,174			10,825		25,106			(13,864)		3,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/29/2024	1	4,402,287	289.78	164,732	1,956		49,715		113,379			(61,987)		16,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2022	05/02/2024	1	2,714,185	289.55	107,423			31,643		71,486			(40,229)		10,416		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	1	3,249,196	290.63	123,983			36,695		78,959			(46,444)		12,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	1	1,527,882	290.27	59,668			17,645		38,167			(22,328)		5,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2024	1	2,502,565	291.47	96,484			28,687		56,941			(36,256)		9,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/07/2024	1	751,803	292.94	28,343			8,526		15,347			(10,571)		2,918		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/06/2024	1	3,389,207	292.94	121,981			36,659		69,034			(45,746)		13,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/08/2024	1	1,261,729	292.94	47,567			14,355		25,813			(17,716)		4,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/09/2024	1	1,544,118	291.79	57,074			17,349		34,676			(21,358)		6,021		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	1	4,624,370	292.31	178,794			54,913		99,871			(67,310)		18,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	1	1,400,393	290.94	56,124			17,290		33,656			(21,188)		5,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/10/2024	1	1,956,749	292.6	74,430			22,982		41,309			(28,137)		7,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2024	1	1,220,529	292.85	46,080			14,351		25,517			(17,169)		4,823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/13/2024	1	2,142,956	292.85	81,167			25,172		44,613			(30,422)		8,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/14/2024	1	1,373,890	292.85	51,850			16,100		28,663			(19,347)		5,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/16/2024	1	2,600,098	293.69	92,701			29,074		50,932			(34,709)		10,297		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2022	05/17/2024	1	3,249,517	291.64	124,047			39,412		74,956			(46,793)		12,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2022	05/17/2024	1	1,260,116	292.54	48,833			15,676		27,112			(18,630)		5,001		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/17/2024	1	2,264,735	291.45	86,222			27,297		53,045			(32,396)		8,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/21/2024	1	683,919	290.93	25,852			8,274		16,776			(9,642)		2,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2024	1	2,116,023	290.93	84,702			27,260		51,996			(31,674)		8,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/20/2024	1	3,361,442	290.93	133,952			42,847		82,311			(50,236)		13,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/23/2024	1	2,213,143	291.52	91,268			29,574		52,108			(34,249)		8,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/24/2024	1	1,179,127	292.77	46,950			15,292		25,269			(17,589)		4,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/24/2024	1	2,745,073	294.07	102,803			33,541		53,095			(38,578)		11,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/24/2024	1	1,670,254	293.6	62,188			20,374		33,534			(23,474)		6,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/29/2024	1	1,685,351	293.16	63,875			21,145		35,420			(23,790)		6,862		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/28/2024	1	866,541	293.16	32,842			10,842		18,175			(12,248)		3,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/24/2024	1	4,053,619	293.16	154,809			50,651		84,287			(58,370)		16,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	1	5,054,456	293.73	191,406			63,988		101,925			(71,665)		20,663		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	1	2,316,611	293.3	87,974			29,514		48,326			(33,006)		9,470		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/30/2024	1	418,090	293.16	15,983			5,328		8,799			(5,988)		1,706		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2022	05/31/2024	1	3,090,392	292.7	121,620			40,938		67,512			(45,821)		12,634		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/04/2024	1	686,881	293.99	25,333			8,626		13,695			(9,479)		2,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/03/2024	1	1,937,819	293.99	72,881			24,754		38,556			(27,359)		7,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/05/2024	1	2,429,277	293.99	92,285			31,412		48,538			(34,404)		10,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/06/2024	1	2,307,504	293.96	90,657			31,114		46,296			(33,995)		9,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/07/2024	1	2,747,873	294.6	107,086			36,894		52,540			(40,164)		11,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/07/2024	1	1,036,895	294.09	42,009			14,492		20,636			(15,751)		4,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/07/2024	1	2,148,267	295.34	81,336			28,270		38,744			(30,738)		8,907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/12/2024	1	911,837	296.3	34,285			11,993		15,396			(12,769)		3,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/10/2024	1	1,186,627	296.3	41,194			14,404		19,939			(15,457)		4,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/11/2024	1	241,318	296.3	9,074			3,166		4,065			(3,384)		1,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/14/2024	1	6,383,660	294.13	228,341			80,810		128,474			(85,562)		26,835		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/14/2024	1	2,129,187	296.18	63,021			22,425		36,474			(23,675)		8,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/13/2024	1	2,336,927	296.46	73,004			25,843		39,044			(27,435)		9,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	06/14/2024	1	3,495,930	293.72	121,372			43,185		72,637			(45,639)		14,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/17/2024	1	2,295,169	291.23	82,855			29,815		57,611			(31,154)		9,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/18/2024	1	4,842,044	291.23	177,718			63,904		121,735			(66,400)		20,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/21/2024	1	2,123,307	290.71	78,392			28,485		55,665			(29,366)		9,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/21/2024	1	2,811,227	292.45	92,355			33,721		65,041			(34,756)		11,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/21/2024	1	1,664,557	288.86	61,419			22,526		49,584			(23,202)		7,092		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/24/2024	1	1,939,690	288.1	74,537			27,839		61,011			(28,304)		8,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/26/2024	1	2,173,760	288.1	82,910			30,779		68,538			(31,091)		9,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/25/2024	1	1,552,000	288.1	58,088			21,441		48,876			(21,729)		6,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2022	06/20/2024	1	67,403	291.23	2,474			902		1,700			(934)		287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	1	2,737,471	289.56	100,836			37,676		78,472			(37,809)		11,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2022	06/28/2024	1	1,648,218	290.89	54,402			20,438		43,116			(20,494)		7,114		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/27/2024	1	1,616,832	289.01	57,355			21,458		48,036			(21,628)		6,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	1	2,991,140	289.27	105,276			39,655		87,430			(39,748)		12,911		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2022	07/02/2024	1	792,001	290.01	29,542			11,175		22,146			(11,018)		3,444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2022	07/01/2024	1	1,281,238	290.01	45,764			17,310		35,782			(17,146)		5,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2022	07/05/2024	1	3,244,769	287.19	120,917			46,282		109,575			(45,273)		14,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2022	07/05/2024	1	2,466,642	287.19	92,224			35,488		85,847			(34,724)		10,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2022	07/03/2024	1	1,439,678	290.01	47,451			18,183		40,296			(17,923)		6,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/09/2024	1	829,903	286.89	12,703	21,094		24,815		28,689			(5,999)		3,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/10/2024	1	2,790,921	286.89	104,706			40,779		96,580			(39,159)		12,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/08/2024	1	1,175,533	286.89	43,004			16,734		40,596			(16,177)		5,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2022	07/11/2024	1	1,593,989	287.57	58,290			22,971		52,891			(22,014)		7,043		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2022	07/05/2024	1	1,037,633	288.28	37,193			14,354		32,672			(14,054)		4,536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2022	07/12/2024	1	2,668,984	287.81	98,285			38,621		87,342			(36,893)		11,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2022	07/12/2024	1	883,653	287.75	32,445			12,827		29,020			(12,252)		3,911		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2022	07/12/2024	1	1,270,061	286.48	46,240			18,395		45,161			(17,539)		5,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/16/2024	1	545,893	286.23	20,307			8,062		19,804			(7,574)		2,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/15/2024	1	1,566,905	286.23	58,538			23,377		56,791			(22,064)		6,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2024	1	2,497,030	286.23	93,770			37,311		90,674			(34,948)		11,148		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/18/2024	1	1,856,682	287.6	68,732			27,692		61,955			(25,895)		8,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2022	07/19/2024	1	1,786,287	286.87	66,026			26,561		62,436			(24,739)		8,002		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2022	07/19/2024	1	1,483,718	287.35	56,402			22,850		50,346			(21,298)		6,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2022	07/19/2024	1	3,236,239	285.76	124,681			50,390		121,067			(46,919)		14,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/24/2024	1	1,588,725	286.52	60,120			24,667		57,055			(22,556)		7,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/23/2024	1	1,722,582	286.52	64,252			26,125		61,804			(23,963)		7,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/22/2024	1	2,470,790	286.52	92,960			37,833		88,564			(34,824)		11,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2022	07/25/2024	1	2,271,749	288.06	83,085			34,118		74,200			(31,160)		10,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	1	2,546,810	286.99	92,816			38,399		88,973			(34,943)		11,545		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	1	1,271,502	288.5	42,465			17,572		40,435			(15,990)		5,764		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2022	07/26/2024	1	1,735,439	286.9	57,833			23,967		60,971			(21,768)		7,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2022	07/29/2024	1	2,964,630	287.13	105,522			43,980		103,014			(39,624)		13,506		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2022	07/30/2024	1	760,701	287.13	28,450			11,841		26,459			(10,611)		3,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2022	07/31/2024	1	759,707	287.13	27,870			11,637		26,450			(10,396)		3,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/08/2022	08/01/2024	1	1,281,086	286.62	50,263			22,780		46,051			(20,330)		5,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/02/2024	1	3,309,854	284.04	123,266			51,975		138,571			(46,215)		15,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/02/2024	1	1,218,902	286.45	41,665			17,666		44,307			(15,714)		5,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2022	08/02/2024	1	5,289,552	282.5	213,721			90,779		242,981			(80,615)		24,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/05/2024	1	1,743,796	283.63	68,700			29,464		74,897			(25,922)		8,035		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/06/2024	1	1,616,080	283.63	59,957			25,531		69,461			(22,361)		7,459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/07/2024	1	1,394,032	283.63	51,719			22,064		59,960			(19,262)		6,444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2022	08/08/2024	1	4,577,932	284.07	179,084			77,235		192,154			(67,368)		21,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/09/2024	1	4,455,373	284.5	168,574			72,739		182,657			(63,241)		20,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/09/2024	1	2,192,790	285.1	82,181			35,596		86,837			(30,931)		10,169		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2022	08/09/2024	1	2,217,032	286.11	84,031			36,406		82,785			(31,593)		10,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/13/2024	1	2,521,838	285.52	93,681			40,805		97,820			(34,949)		11,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/12/2024	1	3,727,685	285.52	151,032			66,162		144,474			(56,941)		17,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/14/2024	1	600,956	285.52	22,295			9,726		23,330			(8,304)		2,809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/16/2022	08/15/2024	1	3,144,469	284.63	143,632			64,208		128,528			(54,714)		14,721		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2022	08/16/2024	1	3,751,878	285.59	142,749			62,905		145,211			(53,508)		17,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2022	08/16/2024	1	1,905,079	285.11	84,422			37,525		75,823			(31,881)		8,933		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2022	08/16/2024	1	2,657,166	286.44	104,245			46,527		97,894			(39,490)		12,459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2022	08/19/2024	1	1,908,225	286.73	81,791			36,638		69,301			(30,870)		8,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/20/2024	1	1,594,391	286.73	58,992			26,255		57,956			(22,001)		7,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/21/2024	1	920,936	286.73	36,757			16,543		33,506			(13,814)		4,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2022	08/23/2024	1	3,195,923	289.51	115,916			53,071		98,421			(44,167)		15,148		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2022	08/22/2024	1	1,202,314	287.88	47,883			21,644		40,873			(18,031)		5,690		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2022	08/23/2024	1	2,878,338	289.9	106,722			48,262		86,466			(40,158)		13,643		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2022	08/23/2024	1	2,432,329	289.78	90,707			41,083		73,648			(34,120)		11,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/26/2024	1	2,712,853	290.92	100,513			46,083		76,734			(37,943)		12,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/28/2024	1	1,984,627	290.92	73,041			33,289		56,274			(27,237)		9,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/27/2024	1	1,502,804	290.92	55,453			25,213		42,560			(20,681)		7,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2022	08/29/2024	1	3,271,642	291.81	114,252			52,986		87,704			(43,299)		15,648		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2022	08/30/2024	1	2,702,256	290.67	99,448			45,736		78,019			(37,270)		12,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	08/30/2024	1	1,375,252	290.88	49,281			23,033		39,175			(18,754)		6,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2022	08/30/2024	1	2,399,666	289.22	89,593			41,581		75,821			(33,781)		11,495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2022	08/30/2024	1	1,988,070	290.53	71,975			33,711		57,891			(27,460)		9,523		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/02/2022	09/04/2024	1	1,278,747	290.53	47,188			21,977		37,470			(17,583)		6,171		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/02/2022	09/03/2024	1	746,458	290.53	27,544			12,806		21,848			(10,273)		3,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	09/06/2024	1	2,136,524	289.8	79,540			37,977		65,648			(30,269)		10,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	09/06/2024	1	1,034,939	290.35	38,153			18,148		30,733			(14,472)		5,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/12/2022	09/06/2024	1	1,782,700	289.92	65,711			31,082		54,358			(24,808)		8,628		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/11/2024	1	1,211,033	289.82	44,687			21,210		37,376			(16,643)		5,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/10/2024	1	435,010	289.82	16,008			7,586		13,411			(5,970)		2,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/09/2024	1	2,598,050	289.82	92,871			44,335		80,011			(35,059)		12,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/05/2024	1	57,136	290.53	2,032			955		1,676			(763)		276		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2024	1	2,899,871	291.3	100,686			48,716		81,831			(38,037)		14,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2022	09/12/2024	1	1,720,594	289.72	62,212			30,097		53,465			(23,588)		8,400		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2022	09/13/2024	1	3,060,297	291.23	110,110			52,995		86,750			(41,425)		14,962		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	09/13/2024	1	1,838,476	291.22	64,405			31,219		52,127			(24,378)		8,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2022	09/16/2024	1	3,562,031	290.64	130,440			63,450		105,094			(49,168)		17,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2022	09/17/2024	1	1,149,128	290.64	42,058			20,336		33,942			(15,686)		5,650		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2022	09/18/2024	1	1,138,028	290.64	41,558			20,147		33,652			(15,506)		5,604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2022	09/20/2024	1	4,519,623	291.12	170,054			83,773		130,040			(64,218)		22,318		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2022	09/20/2024	1	3,178,711	290.87	115,444			56,835		92,877			(43,549)		15,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2022	09/19/2024	1	4,325,625	290.93	159,797	2,410		80,675		125,779			(60,829)		21,330		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/20/2024	1	3,648,199	291.1	132,020			65,184		105,097			(49,888)		18,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/23/2024	1	3,150,735	289.03	117,470			58,153		103,235			(44,187)		15,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/25/2024	1	645,414	289.03	24,815			12,322		21,189			(9,299)		3,209		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/24/2024	1	832,894	289.03	30,317			14,950		27,317			(11,307)		4,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2022	09/27/2024	1	2,187,096	288.48	99,834			50,309		74,294			(37,817)		10,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2022	09/26/2024	1	2,218,985	288.52	100,957			50,786		75,114			(38,219)		11,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/27/2024	1	2,105,549	289.24	86,467			43,403		68,383			(32,616)		10,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/27/2024	1	2,282,969	290.75	89,305			44,898		67,725			(33,718)		11,384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024	1	1,796,566	291.59	67,177			33,806		50,878			(25,102)		9,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2024	1	437,446	291.59	16,211			8,166		12,403			(6,045)		2,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/30/2024	1	1,970,666	291.59	77,340			39,131		55,744			(29,166)		9,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/03/2024	1	3,075,141	292.71	123,338			63,157		81,403			(46,676)		15,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2024	1	3,641,262	293.5	135,353			68,851		91,827			(50,784)		18,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2024	1	1,513,377	293.27	59,923			30,719		38,725			(22,602)		7,619		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2022	10/04/2024	1	1,116,767	294.83	40,657			20,914		25,864			(15,405)		5,622		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2024	1	2,676,610	295.65	97,161			49,915		59,216			(36,187)		13,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/07/2024	1	3,453,355	295.65	122,485			63,239		76,174			(46,250)		17,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/08/2024	1	1,868,050	295.65	67,810			34,791		41,267			(25,290)		9,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2022	10/10/2024	1	1,688,479	295.42	60,839			31,515		37,954			(22,862)		8,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/11/2024	1	2,932,554	295.38	108,275			56,210		66,165			(40,664)		14,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/11/2024	1	1,826,104	294.37	72,539			37,800		43,980			(27,348)		9,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/11/2024	1	3,444,030	296.04	125,167			65,423		74,459			(47,255)		17,501		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/14/2024	1	2,679,724	295.32	98,780			51,764		60,990			(37,123)		13,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/15/2024	1	862,226	295.32	31,523			16,468		19,652			(11,773)		4,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2024	1	1,024,408	295.32	37,019			19,364		23,381			(13,811)		5,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	10/18/2024	1	3,273,754	295.24	122,250			64,566		75,291			(45,874)		16,789		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	10/17/2024	1	2,735,178	295.24	100,877			53,330		62,823			(37,998)		14,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2022	10/18/2024	1	2,599,222	296.86	91,316			48,277		53,806			(34,262)		13,330		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/18/2024	1	4,852,925	296.86	171,898			91,023		100,486			(64,545)		24,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2024	1	1,253,552	296.84	45,379			24,152		26,190			(16,901)		6,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/21/2024	1	3,036,145	296.84	93,854	1,514		51,469		63,240			(35,546)		15,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/22/2024	1	667,718	296.84	24,105			12,814		13,929			(8,990)		3,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/24/2024	1	2,503,490	295.84	82,943			44,558		55,876			(31,168)		12,939		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2022	10/25/2024	1	4,643,624	296.13	157,652			84,943		101,892			(59,219)		24,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2022	10/25/2024	1	1,776,317	295.72	59,290			31,982		40,009			(22,311)		9,192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2022	10/25/2024	1	1,920,032	295.36	67,031			36,120		44,248			(25,171)		9,936		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2022	10/29/2024	1	582,044	292.72	21,070			11,403		15,889			(7,858)		3,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2022	10/30/2024	1	1,889,468	292.72	69,485			37,682		51,639			(25,921)		9,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	10/31/2024	1	4,071,905	293.36	153,505			83,711		107,134			(57,503)		21,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	10/28/2024	1	4,861,217	292.72	182,370			99,546		132,551			(68,883)		25,253		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	11/01/2024	1	3,787,268	294.09	139,294			76,141		95,394			(52,143)		19,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	11/01/2024	1	1,822,891	294.14	67,452			36,951		45,773			(25,290)		9,518		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2022	11/01/2024	1	4,792,708	295.27	165,901			91,167		112,131			(62,420)		25,023		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	11/05/2024	1	822,715	294.74	25,905	2,306		16,558		20,011			(9,684)		4,317		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	11/06/2024	1	728,197	294.74	26,140			14,419		17,735			(9,742)		3,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	11/04/2024	1	3,184,912	294.74	111,587			61,553		77,363			(41,854)		16,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/07/2024	1	2,642,285	294.72	90,744			50,244		64,497			(33,939)		13,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/08/2024	1	4,732,632	292.19	166,353			92,798		134,821			(62,282)		24,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/08/2024	1	4,548,251	293.77	150,752			84,087		117,838			(56,441)		23,955		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2022	11/08/2024	1	5,580,404	291.14	223,546			124,750		169,043			(83,829)		29,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2022	11/13/2024	1	2,146,768	294.01	78,422			44,058		56,749			(29,287)		11,376		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2022	11/12/2024	1	689,633	294.01	25,034			14,030		17,699			(9,336)		3,650		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2022	11/11/2024	1	2,758,277	294.01	99,928			55,991		70,706			(37,407)		14,581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2022	11/15/2024	1	2,700,394	294.35	94,028			53,109		68,108			(35,167)		14,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2022	11/14/2024	1	4,509,204	294.03	163,138			91,935		115,823			(61,045)		23,925		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2022	11/15/2024	1	4,482,983	293.36	157,832			89,386		120,018			(59,092)		23,814		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/15/2024	1	2,734,483	292.72	91,634			52,140		76,057			(34,458)		14,526		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/20/2024	1	520,152	291.58	18,436			10,567		15,557			(6,903)		2,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/19/2024	1	1,100,530	291.58	39,839			22,711		34,395			(14,858)		5,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/21/2022	11/18/2024	1	4,732,898	291.58	166,236			94,959		141,270			(62,392)		25,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/22/2024	1	4,474,742	291.24	160,715			92,520		136,694			(60,089)		23,972		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/21/2024	1	5,185,078	290.59	191,705			110,100		164,234			(71,751)		27,744		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2022	11/22/2024	1	3,353,140	291.03	121,369			70,040		103,666			(45,471)		17,963		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/27/2024	1	1,646,294	290.78	58,158			34,034		51,872			(21,880)		8,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/25/2024	1	1,413,851	290.78	51,181			29,639		44,482			(19,114)		7,601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/29/2022	11/29/2024	1	3,896,410	291.95	134,610			78,615		115,074			(50,335)		21,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/29/2022	11/27/2024	1	4,062,544	290.56	147,231			85,959		129,607			(55,312)		21,893		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2022	11/29/2024	1	2,353,861	290.36	75,981	10,845		51,319		76,095			(32,503)		12,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2022	11/29/2024	1	2,096,635	290.34	70,230			41,290		67,836			(26,409)		11,325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/03/2024	1	728,233	290.07	26,435			15,578		24,018			(9,859)		3,952		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/02/2024	1	4,072,950	290.07	133,498			78,750		134,214			(50,069)		22,078		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/04/2024	1	1,632,305	290.07	59,253			34,950		53,884			(22,068)		8,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2022	12/06/2024	1	4,728,620	287.19	164,809			97,872		184,750			(61,634)		25,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2022	12/05/2024	1	5,461,095	288.46	185,103			109,630		197,003			(69,249)		29,706		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/06/2024	1	4,753,004	286.61	162,835			96,951		189,297			(60,968)		25,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/06/2024	1	2,002,973	285.11	72,487			43,247		86,166			(27,190)		10,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2024	1	664,945	285.18	24,273			14,583		28,605			(9,065)		3,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/09/2024	1	1,547,270	285.18	55,351			33,168		66,480			(20,749)		8,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/10/2024	1	717,797	285.18	26,056			15,605		30,860			(9,718)		3,927		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2022	12/13/2024	1	5,280,474	285.22	187,151			112,796		226,919			(69,952)		28,988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2022	12/12/2024	1	5,061,175	284.73	188,567			113,544		222,805			(70,558)		27,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2022	12/13/2024	1	4,758,419	284.3	179,267			108,460		214,157			(67,168)		26,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000UST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2022	12/13/2024	1	3,477,061	285.43	128,089			77,688		147,861			(48,066)		19,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2022	12/18/2024	1	3,097,539	285.74	113,055			68,924		130,079			(42,189)		17,101		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US\V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2022	12/16/2024	1	3,237,502	285.74	117,078			71,324		135,785			(43,850)		17,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US\	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2022	12/20/2024	1	2,915,965	286	107,536			65,977		120,971			(40,256)		16,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US\X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2022	12/19/2024	1	5,975,751	285.39	223,900			136,935		255,538			(83,769)		33,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US\Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/20/2024	1	2,170,596	285.71	67,248	20,642		55,343		91,386			(32,097)		12,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US\Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/20/2024	1	3,481,345	286.2	112,468	15,606		79,126		142,956			(47,982)		19,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2022	12/23/2024	1	1,004,260	287.56	29,188	10,229		24,649		38,523			(14,536)		5,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2024	1	5,149,293	287.7	180,334	7,928		117,816		196,646			(70,001)		28,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/27/2024	1	4,701,852	287.6	159,158	16,569		110,003		180,505			(65,805)		26,219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/26/2024	1	446,505	287.56	12,703	4,557		10,803		17,162			(6,423)		2,487		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2022	12/27/2024	1	4,024,078	287.98	120,198	28,719		93,304		151,412			(55,761)		22,440		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/30/2024	1	2,355,497	288.69	28,736	55,393		52,889		85,573			(31,304)		13,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/31/2024	1	244,600	288.69	8,879			5,581		8,893			(3,311)		1,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/03/2023	01/03/2025	1	4,039,815	288.04		160,657		101,838		152,314			(58,930)		22,700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/03/2025	1	1,705,772	289.21		67,033		42,474		60,475			(24,650)		9,585		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/02/2025	1	824,420	288.69		30,870		19,490		30,020			(11,391)		4,628		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2025	1	1,270,970	292.28		46,324		29,429		38,128			(16,977)		7,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/07/2025	1	549,251	291.74		20,158		12,848		17,045			(7,353)		3,100		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2025	1	686,817	291.74		25,275		16,122		21,333			(9,207)		3,880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/06/2025	1	2,090,258	291.74		78,238		49,959		64,808			(28,365)		11,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2023	01/09/2025	1	3,884,324	291.89		149,580		96,168		119,739			(53,535)		21,968		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2023	01/10/2025	1	3,900,651	292.35		146,821		97,607		117,317			(49,539)		22,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2023	01/10/2025	1	1,329,788	292.64		49,060		31,546		39,731			(17,547)		7,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/10/2025	1	1,977,652	293.56		73,471		47,478		55,581			(26,180)		11,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/13/2025	1	2,831,917	293.92		102,694		66,955		78,261			(35,897)		16,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/14/2025	1	388,200	293.92		14,286		9,255		10,739			(5,074)		2,207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,047,340	293.92		38,542		24,989		29,003			(13,671)		5,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/17/2025	1	4,907,859	293.59		181,446		118,195		138,652			(63,341)		27,994		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2023	01/16/2025	1	1,464,608	293.92		53,211		34,628		40,586			(18,609)		8,345		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2023	01/17/2025	1	3,939,956	294.8		147,107		96,415		103,968			(50,958)		22,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2023	01/17/2025	1	2,675,512	293.58		104,151		68,124		75,649			(36,246)		15,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/17/2025	1	1,473,346	295.22		54,312		35,619		37,954			(18,777)		8,404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/22/2025	1	484,967	295.22		17,895		11,758		12,566			(6,177)		2,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/21/2025	1	452,935	295.22		16,668		10,944		11,723			(5,761)		2,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2023	01/23/2025	1	2,612,948	295.16		97,315		64,312		67,990			(33,053)		14,998		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/24/2025	1	4,896,955	296.03		188,842		125,085		121,348			(64,031)		28,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/24/2025	1	2,341,286	294.85		93,983		62,403		62,072			(31,725)		13,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2023	01/24/2025	1	1,900,291	298.09		69,281		46,036		41,732			(23,377)		10,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/28/2025	1	357,177	298.11		11,855		7,977		7,878			(3,898)		2,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/29/2025	1	294,093	298.11		10,823		7,215		6,494			(3,632)		1,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/27/2025	1	2,588,407	298.11		92,255		61,516		57,597			(30,807)		14,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2023	01/30/2025	1	5,167,631	297.36		188,674		126,326		119,353			(62,459)		29,876		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000WSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2023	01/31/2025	1	5,048,646	295.42		188,957		126,935		130,555			(62,254)		29,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2023	01/31/2025	1	2,505,889	297.4		81,861		55,044		57,811			(26,869)		14,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2023	01/31/2025	1	3,292,615	297.18		115,058		77,741		76,944			(37,598)		19,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2023	02/03/2025	1	2,216,500	295.66		80,219		54,253		56,723			(26,069)		12,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2023	02/04/2025	1	544,551	295.66		19,822		13,396		13,951			(6,472)		3,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2023	02/05/2025	1	1,975,463	295.66		71,907		48,628		50,663			(23,446)		11,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2023	02/06/2025	1	2,481,405	295.71		92,470		62,951		63,525			(29,607)		14,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2023	02/07/2025	1	3,807,385	296.01		135,336		92,387		95,929			(43,210)		22,192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/07/2025	1	4,068,681	295.11		149,901		102,534		107,861			(47,649)		23,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/07/2025	1	2,479,226	297.19		82,230		56,203		58,377			(26,190)		14,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2023	02/10/2025	1	2,372,951	295.89		86,376		59,292		60,406			(27,181)		13,873		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2023	02/11/2025	1	1,726,593	295.89		62,324		42,749		43,999			(19,728)		10,104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2023	02/12/2025	1	362,712	295.89		13,130		9,006		9,251			(4,156)		2,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2023	02/13/2025	1	3,122,890	295.94		113,429		78,150		79,498			(35,373)		18,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000I\$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2023	02/14/2025	1	3,729,322	296.03		128,988		89,254		94,513			(40,013)		21,890		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2023	02/14/2025	1	4,822,931	296.34		165,747		114,749		120,155			(51,371)		28,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/14/2025	1	2,892,561	295.19		98,161		68,138		76,880			(30,318)		16,978		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/18/2025	1	650,253	293.54		23,474		16,338		19,002			(7,215)		3,832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/19/2025	1	1,307,656	293.54		47,041		32,773		38,257			(14,424)		7,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/14/2025	1	2,446,163	293.54		84,695		58,864		71,191			(25,946)		14,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/20/2025	1	3,069,644	293.54		105,204		73,562		89,865			(31,736)		18,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2023	02/21/2025	1	4,953,352	292.65		176,910		123,942		152,262			(53,229)		29,276		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2023	02/21/2025	1	1,762,227	292.44		62,486		43,795		54,778			(18,741)		10,415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2023	02/21/2025	1	2,776,420	292.32		101,499		71,428		86,880			(30,183)		16,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/24/2025	1	1,867,908	292.47		67,463		47,620		58,144			(19,912)		11,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/25/2025	1	1,469,475	292.47		52,754		37,174		45,780			(15,711)		8,719		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/26/2025	1	1,436,536	292.47		51,831		36,574		44,792			(15,357)		8,532		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2023	02/27/2025	1	2,649,540	292.89		96,269		68,173		80,827			(28,151)		15,751		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2023	02/28/2025	1	3,504,583	293.35		124,190		88,140		104,427			(36,197)		20,855		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2023	02/28/2025	1	3,792,958	292.73		139,801		99,173		116,800			(40,727)		22,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2023	02/28/2025	1	2,891,488	292.55		106,990		76,250		89,878			(30,960)		17,206		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2025	1	817,064	293.92		27,052		19,369		23,705			(7,752)		4,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/03/2025	1	3,374,662	293.92		96,692		69,708		97,816			(27,107)		20,140		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2025	1	1,589,512	293.92		55,983		40,030		46,157			(16,095)		9,504		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/07/2023	03/06/2025	1	3,998,915	293.4		132,110		94,781		119,448			(37,421)		23,934		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2023	03/07/2025	1	5,084,349	290.98		167,899		120,948		172,547			(47,178)		30,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2023	03/07/2025	1	959,558	292.14		28,435		20,511		30,966			(7,965)		5,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2023	03/07/2025	1	3,878,631	288.26		131,825		95,267		150,947			(36,820)		23,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2023	03/12/2025	1	1,311,943	287.58		47,183		34,176		52,964			(13,125)		7,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2023	03/10/2025	1	3,938,337	287.58		130,284		94,454		158,800			(35,974)		23,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2023	03/11/2025	1	853,809	287.58		30,823		22,312		34,448			(8,590)		5,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2023	03/13/2025	1	5,610,771	284.83		200,745		146,192		258,355			(54,692)		33,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/14/2025	1	2,735,852	283.88		101,580		74,164		131,641			(27,607)		16,499		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/14/2025	1	2,638,806	286.12		87,629		64,092		114,408			(23,661)		15,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2023	03/14/2025	1	2,450,117	284.65		84,816		62,125		113,796			(22,906)		14,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2023	03/18/2025	1	874,945	283.14		32,100		23,549		43,622			(8,630)		5,296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2023	03/17/2025	1	3,901,801	283.14		147,032		108,040		194,443			(39,136)		23,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2023	03/19/2025	1	2,396,277	283.14		87,704		64,364		119,524			(23,571)		14,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2023	03/20/2025	1	6,342,644	283.75		259,867		191,392		308,077			(68,644)		38,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2023	03/21/2025	1	5,212,666	285.1		189,605		141,398		240,137			(48,538)		31,643		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2023	03/21/2025	1	1,107,816	286.6		37,610		27,743		47,570			(9,892)		6,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2023	03/21/2025	1	2,782,987	284.64		106,274		81,403		129,806			(25,149)		16,894		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	03/26/2025	1	2,868,191	284.2		108,067		80,479		136,854			(27,780)		17,492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	03/24/2025	1	1,821,483	284.2		68,553		50,979		86,828			(17,664)		11,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/27/2025	1	1,677,393	285.07		62,195		46,390		76,926			(15,847)		10,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2023	03/28/2025	1	3,372,385	286.09		123,135		92,437		147,580			(30,965)		20,604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2023	03/28/2025	1	2,282,906	285.42		85,998		64,741		103,062			(21,360)		13,948		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2023	03/28/2025	1	1,933,318	286.02		71,475		53,707		84,866			(17,959)		11,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2023	04/02/2025	1	528,600	286.87		19,294		14,530		22,356			(4,817)		3,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2023	03/31/2025	1	2,293,637	286.87		86,796		65,409		96,895			(21,504)		14,052		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2023	04/01/2025	1	1,132,541	286.87		41,338		31,117		47,872			(10,334)		6,945		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2023	04/03/2025	1	4,040,601	288.11		144,916		109,520		161,137			(35,516)		24,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	1	3,864,514	287.56		138,990		105,661		158,366			(33,613)		23,762		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	1	4,421,910	287.72		158,978		120,495		179,789			(38,708)		27,190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/04/2025	1	3,877,034	286.82		143,379		109,127		164,509			(34,498)		23,839		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2025	1	432,863	286.82		15,886		12,094		18,413			(3,836)		2,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/09/2025	1	2,317,737	286.82		85,183		64,898		98,645			(20,514)		14,316		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/10/2023	04/10/2025	1	2,476,265	287.36		93,448		71,498		102,768			(22,019)		15,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/10/2023	04/07/2025	1	1,952,003	286.82		72,956		55,672		82,996			(17,337)		12,035		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2023	04/11/2025	1	3,524,016	288.17		124,973		96,384		140,823			(28,707)		21,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2023	04/11/2025	1	3,600,021	287.58		134,701		103,564		150,042			(31,407)		22,276		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2023	04/11/2025	1	4,402,424	288.48		159,144		122,712		173,319			(36,846)		27,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2023	04/15/2025	1	430,507	288.54		15,714		12,130		16,929			(3,628)		2,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2023	04/14/2025	1	1,466,612	288.54		52,462		40,528		57,638			(12,008)		9,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2023	04/16/2025	1	1,294,685	288.54		47,252		38,777		50,926			(8,579)		8,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/17/2023	04/17/2025	1	3,093,457	287.78		107,460		83,608		126,738			(24,077)		19,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2023	04/17/2025	1	2,047,710	287.88		71,351		55,487		83,226			(15,965)		12,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2023	04/17/2025	1	3,151,118	287.13		112,262		87,340		132,703			(25,158)		19,603		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2023	04/17/2025	1	2,863,821	285.91		103,809		81,004		125,985			(23,097)		17,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2023	04/23/2025	1	679,657	285.97		25,092		19,622		30,324			(5,539)		4,250		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2023	04/21/2025	1	2,376,232	285.97		88,952		69,711		105,909			(19,384)		14,834		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2025	1	832,308	285.97		30,770		24,054		37,115			(6,799)		5,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/24/2023	04/24/2025	1	4,285,158	285.95		148,063		116,224		183,158			(31,983)		26,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2023	04/25/2025	1	1,652,940	285.4		59,804		47,201		75,748			(12,743)		10,355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2023	04/25/2025	1	2,570,446	283.86		97,661		76,997		126,265			(20,824)		16,103		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2023	04/25/2025	1	4,298,607	285.96		157,049		124,076		192,032			(33,392)		26,930		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2023	04/30/2025	1	1,727,957	286.6		62,425		49,602		75,146			(13,004)		10,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2023	04/28/2025	1	3,653,057	286.6		127,455		101,020		158,698			(26,569)		22,945		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2023	04/29/2025	1	1,083,996	286.6		39,999		31,648		47,116			(8,470)		6,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/01/2023	05/01/2025	1	4,536,070	285.55		151,390		120,260		207,070			(31,256)		28,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2023	05/02/2025	1	3,887,143	283.77		135,628		108,121		192,265			(27,636)		24,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2023	05/02/2025	1	3,255,453	282.76		118,044		94,102		168,379			(24,099)		20,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2023	05/07/2025	1	2,332,041	282.77		85,739		68,772		120,827			(17,225)		14,762		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2023	05/05/2025	1	2,203,849	282.77		81,433		65,331		114,093			(16,193)		13,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2023	05/06/2025	1	1,508,105	282.77		55,197		44,203		78,106			(11,160)		9,538		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2023	05/02/2025	1	1,983,042	281.81		76,828		62,280		107,407			(14,723)		12,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/08/2023	05/08/2025	1	5,384,709	283.16		195,149		156,908		274,270			(38,404)		34,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	1	1,927,762	283.06		69,537		57,024		98,667			(12,731)		12,224		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2023	05/09/2025	1	4,064,533	282.58		149,526		120,822		212,413			(29,023)		25,772		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	1	2,510,931	282.46		91,765		74,212		133,152			(17,834)		15,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2023	05/12/2025	1	1,848,427	282.42		68,322		55,390		97,400			(13,068)		11,750		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2023	05/14/2025	1	1,046,824	282.42		38,418		31,146		55,204			(7,390)		6,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2023	05/13/2025	1	1,877,938	282.42		68,733		55,704		98,994			(13,239)		11,948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/15/2023	05/15/2025	1	3,718,365	282.91		129,494		105,281		192,060			(24,325)		23,698		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2023	05/16/2025	1	1,755,391	281.53		67,913		55,432		96,226			(12,634)		11,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	1	2,647,873	283.64		98,342		81,170		132,518			(17,452)		16,889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	1	3,770,112	282.69		143,238		117,165		196,659			(26,519)		24,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2025	1	1,400,996	283.63		51,200		42,004		70,290			(9,343)		8,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	1	1,098,186	283.63		40,084		32,881		55,121			(7,328)		7,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/19/2025	1	2,147,344	283.63		77,155		63,349		107,690			(13,912)		13,731		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/22/2023	05/22/2025	1	3,984,202	283.42		146,877		120,848		201,850			(26,159)		25,541		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2023	05/23/2025	1	4,926,741	284.04		171,973		141,980		243,011			(30,307)		31,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2023	05/23/2025	1	1,039,678	283.72		38,330		31,590		52,005			(6,773)		6,671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2023	05/23/2025	1	2,824,308	281.32		107,439		89,898		156,588			(17,960)		18,121		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2023	05/27/2025	1	136,216	281.69		4,945		4,108		7,447			(858)		877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2023	05/23/2025	1	2,730,786	281.69		97,634		81,121		149,019			(16,719)		17,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2023	05/29/2025	1	1,217,840	281.69		42,265		35,201		66,610			(7,147)		7,853		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2025	1	2,457,605	281.69		89,211		74,138		134,402			(15,457)		15,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2025	1	2,318,167	281.32		80,451		67,077		128,833			(13,448)		14,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2023	05/30/2025	1	7,272,173	280.34		277,714		232,402		421,000			(46,114)		46,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2025	1	4,655,513	281.41		178,033		149,166		257,812			(29,441)		30,043		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2023	06/04/2025	1	1,988,323	283.66		73,466		61,718		100,237			(11,952)		12,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2023	06/03/2025	1	1,906,351	283.66		69,816		58,711		96,065			(11,327)		12,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2023	06/02/2025	1	3,179,885	283.66		116,289		97,702		160,176			(18,753)		20,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2025	1	2,853,384	284.9		105,845		89,310		136,358			(16,658)		18,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/05/2025	1	1,554,863	283.85		59,826		50,405		77,767			(9,484)		10,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/06/2025	1	3,665,446	286.42		133,131		112,573		163,752			(20,763)		23,790		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2023	06/06/2025	1	2,913,078	286.13		103,268		87,558		131,860			(16,029)		18,907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2025	1	1,164,480	288.58		42,271		35,892		54,146			(6,516)		7,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/09/2025	1	2,886,867	288.58		94,980		80,693		134,108			(14,445)		18,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2025	1	3,621,218	288.58		131,088		111,281		168,300			(20,236)		23,579		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2025	1	3,846,145	285.44		143,844		122,590		179,969			(21,392)		25,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2025	1	1,513,326	286.5		53,813		45,869		67,619			(7,996)		9,878		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/13/2025	1	2,646,689	285.67		96,243		82,252		122,400			(14,200)		17,275		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2023	06/13/2025	1	2,195,984	286		79,346		68,115		100,309			(11,590)		14,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2023	06/17/2025	1	3,598,784	286.07		129,916		111,689		164,198			(18,813)		23,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2023	06/16/2025	1	2,576,094	286.07		92,018		79,113		117,494			(13,252)		16,855		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2023	06/18/2025	1	6,094,130	286.07		216,948		186,740		278,120			(30,924)		39,936		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/20/2023	06/20/2025	1	7,518,554	285.05		273,136		235,642		359,320			(37,775)		49,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2023	06/20/2025	1	5,639,151	285.2		203,539		175,792		267,651			(28,044)		37,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2023	06/20/2025	1	1,456,302	284.92		51,865		44,964		69,991			(7,077)		9,559		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000Z$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2023	06/25/2025	1	1,393,056	284.51		50,289		43,667		68,298			(6,792)		9,180		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000Z$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2023	06/23/2025	1	2,678,163	284.51		100,074		86,967		131,198			(13,230)		17,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000Z$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2023	06/24/2025	1	2,521,296	284.51		91,019		79,016		123,560			(12,310)		16,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/26/2023	06/26/2025	1	3,397,120	285.38		126,761		110,341		160,396			(16,549)		22,404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/27/2023	06/27/2025	1	6,651,782	286.59		243,979		212,830		298,019			(31,467)		43,903		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2023	06/27/2025	1	3,917,461	287.25		141,993		124,020		170,450			(18,229)		25,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2023	06/27/2025	1	1,835,067	287.6		68,302		60,129		78,585			(8,464)		12,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2023	07/01/2025	1	4,098,419	287.82		147,922		130,026		174,181			(18,564)		27,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2023	07/02/2025	1	1,338,911	287.82		50,539		44,626		56,914			(6,118)		8,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2023	06/30/2025	1	4,277,832	287.82		156,879		138,131		181,712			(19,081)		28,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2025	1	3,618,198	288.82		125,463		110,616		147,114			(15,010)		23,993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/05/2023	07/03/2025	1	2,913,606	287.81		100,255		88,647		123,964			(11,874)		19,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2023	07/03/2025	1	3,423,328	285.96		128,737		114,070		158,099			(15,081)		22,701		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1000$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2023	07/08/2025	1	1,444,112	287.93		52,421		46,517		61,301			(6,087)		9,613		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2023	07/09/2025	1	2,903,993	287.93		105,415		93,558		123,335			(12,224)		19,347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2023	07/07/2025	1	3,782,358	287.93		137,754		122,310		160,475			(15,756)		25,160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/10/2023	07/10/2025	1	6,655,189	287.98		260,659		231,989		282,106			(28,955)		44,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/11/2023	07/11/2025	1	1,460,357	290.02		54,040		48,133		56,466			(5,965)		9,744		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	1	3,402,108	291.26		123,878		110,552		124,193			(13,534)		22,700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/11/2025	1	3,195,182	291.52		107,793		96,657		115,248			(11,501)		21,319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2025	1	3,730,024	289.62		135,773		121,785		147,245			(14,468)		24,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/16/2025	1	1,759,961	289.62		64,063		57,472		69,515			(6,817)		11,788		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/14/2025	1	3,248,044	289.62		117,134		105,514		128,147			(11,826)		21,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	1	3,219,075	289.03		119,865		107,940		130,613			(12,057)		21,578		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2025	1	4,379,723	289.51		157,883		142,335		174,018			(15,798)		29,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/18/2025	1	3,654,418	289.52		131,045		118,293		145,124			(12,997)		24,515		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2023	07/18/2025	1	3,848,546	288.36		139,254		126,124		161,072			(13,631)		25,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2025	1	2,283,152	288.27		83,107		75,355		96,191			(8,050)		15,374		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/22/2025	1	5,642,015	288.27		205,369		186,187		237,580			(19,920)		37,963		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2023	07/24/2025	1	3,287,507	289.13		123,231		112,078		133,319			(11,316)		22,154		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2023	07/21/2025	1	3,074,666	288.27		116,502		105,773		129,405			(10,860)		20,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/25/2023	07/25/2025	1	3,283,444	290		121,196		110,327		128,064			(11,015)		22,143		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/25/2025	1	5,352,575	290.65		195,489		178,455		202,688			(17,441)		36,097		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/25/2025	1	2,773,605	290.75		103,827		95,042		104,576			(9,164)		18,705		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/28/2025	1	2,302,608	291.81		86,123		78,964		82,827			(7,354)		15,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,340,118	291.81		84,946		77,838		84,280			(7,417)		15,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	4,898,650	291.81		177,806		162,916		176,317			(15,532)		33,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2023	07/31/2025	1	4,123,257	293.21		148,946		137,126		139,153			(11,992)		27,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/01/2023	08/01/2025	1	6,530,720	292.38		239,242		220,170		229,290			(19,450)		44,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2023	08/01/2025	1	5,138,901	290.94		194,534		179,250		192,832			(15,652)		34,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	1	1,205,789	291.49		46,549		43,048		44,110			(3,667)		8,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2023	08/05/2025	1	2,937,027	292.81		110,726		102,513		101,352			(8,622)		19,970		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2023	08/04/2025	1	1,666,199	292.81		63,724		59,161		57,460			(4,681)		11,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2023	08/06/2025	1	1,514,021	292.81		57,079		52,851		52,280			(4,439)		10,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/07/2023	08/07/2025	1	4,918,528	293.35		181,617		168,870		165,705			(13,004)		33,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/08/2023	08/08/2025	1	2,090,677	293.03		77,283		72,030		71,530			(5,354)		14,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2023	08/08/2025	1	4,868,014	293.21		183,768		171,297		165,158			(12,902)		33,173		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2023	08/08/2025	1	2,394,928	293.49		91,087		85,142		80,192			(6,287)		16,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2025	1	3,601,612	293.87		133,925		125,373		118,804			(9,035)		24,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2025	1	1,214,093	293.87		45,771		42,820		40,075			(3,122)		8,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/11/2025	1	2,154,959	293.87		77,720		72,850		71,036			(5,094)		14,718		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2025	1	5,091,307	293.46		176,725		165,827		171,397			(11,121)		34,848		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2025	1	4,877,150	291.69		176,630		165,935		182,281			(10,939)		33,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/16/2023	08/15/2025	1	4,922,323	290.48		184,694		173,830		190,090			(11,233)		33,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2023	08/15/2025	1	2,676,284	290.53		100,623		95,021		103,139			(5,977)		18,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/19/2025	1	3,629,075	290.64		137,048		129,710		139,511			(7,852)		24,930		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2025	1	1,958,339	290.64		73,634		69,593		75,326			(4,320)		13,463		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/18/2025	1	3,430,836	290.64		127,672		120,756		131,816			(7,230)		23,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/21/2023	08/21/2025	1	3,971,648	290.29		148,709		140,926		158,695			(7,965)		27,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/22/2023	08/22/2025	1	3,661,138	290.25		136,023		129,064		143,435			(7,132)		25,205		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2023	08/22/2025	1	3,998,913	289.94		148,849		141,465		158,852			(7,663)		27,531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2023	08/22/2025	1	2,479,273	289.02		94,384		90,065		102,589			(4,685)		17,069		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/25/2025	1	3,043,090	289.45		118,043		112,829		123,766			(5,407)		20,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/27/2025	1	2,076,239	289.45		80,657		77,422		84,531			(3,510)		14,346		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/26/2025	1	3,967,541	289.45		148,783		142,039		161,449			(7,317)		27,394		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/28/2023	08/28/2025	1	4,392,294	290.24		176,083		168,590		172,700			(7,713)		30,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2025	1	3,922,446	291.96		148,093		142,033		142,820			(6,259)		27,141		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2023	08/29/2025	1	4,659,849	292.04		176,599		169,733		169,053			(7,323)		32,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2023	08/29/2025	1	2,585,656	292.5		97,634		94,266		91,856			(3,842)		17,891		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	1	4,021,862	293.21		146,709		141,947		138,290			(5,275)		27,828		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2025	1	1,694,293	293.21		62,119		60,046		58,484			(2,314)		11,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/02/2025	1	786,011	293.21		28,847		27,855		27,104			(1,143)		5,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/03/2025	1	3,547,993	293.21		131,900		127,542		122,422			(5,035)		24,637		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/05/2023	09/05/2025	1	7,170,233	293.03		264,573		256,391		249,711			(8,701)		49,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2023	09/05/2025	1	2,741,757	293.24		100,843		97,869		94,570			(3,234)		19,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2023	09/05/2025	1	4,022,915	293.42		149,320		145,314		137,618			(4,599)		27,975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2023	09/09/2025	1	2,701,405	294.03		99,243		96,708		90,096			(2,927)		18,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2023	09/08/2025	1	2,520,739	294.03		94,373		91,988		84,016			(2,645)		17,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2023	09/10/2025	1	1,969,510	294.03		73,050		71,204		65,729			(2,135)		13,744		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2023	09/11/2025	1	3,884,626	295.02		146,240		142,980		123,839			(3,468)		27,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/12/2023	09/12/2025	1	1,953,802	296		72,480		70,975		59,538			(1,670)		13,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2023	09/12/2025	1	7,314,325	295.64		274,421		268,879		226,702			(6,169)		51,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2023	09/12/2025	1	4,430,180	297.48		140,922		138,916		125,816			(2,361)		30,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/17/2025	1	2,434,546	295.67		89,104		87,638		75,630			(1,823)		17,073		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/16/2025	1	2,468,388	295.67		90,267		88,783		76,628			(1,839)		17,298		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/15/2025	1	5,044,885	295.67		180,194		177,438		156,504			(3,049)		35,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2023	09/18/2025	1	3,199,519	295.12		113,269		111,751		98,649			(1,677)		22,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2025	1	2,064,302	294.52		72,978		72,029		67,730			(1,046)		14,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2023	09/19/2025	1	4,062,359	293.19		141,615		140,120		141,665			(1,851)		28,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2023	09/19/2025	1	3,109,097	291.05		112,798		111,995		119,358			(1,224)		21,834		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2025	1	1,490,073	290.74		54,537		54,163		58,162			(595)		10,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/22/2025	1	3,439,520	290.74		128,208		127,412		134,111			(1,154)		24,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2025	1	2,820,290	290.74		102,941		102,234		110,026			(1,125)		19,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2025	1	4,252,809	291.84		149,804		149,176		158,157			(832)		29,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2025	1	2,774,483	291.02		106,919		106,638		108,307			(449)		19,578		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2023	09/26/2025	1	4,651,194	292.44		172,465		172,220		170,476			(564)		32,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/26/2025	1	2,810,928	293.58		99,422		99,422		97,868			(183)		19,835		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2023	09/29/2025	1	463,666	292.55		16,924		16,924		16,940			(23)		3,279		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2023	09/30/2025	1	3,742,999	292.55		136,994		136,994		136,833			(187)		26,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2023	10/01/2025	1	1,743,993	292.55		63,830		63,830		63,794			(87)		12,349		0001
Purchased Call/S&P 500 INDEX/SPX715X$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023	1	1,289,934	3639.66	150,148			230,855		230,855	59,114				827		0001
Purchased Call/S&P 500 INDEX/SPX715X$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023	1	6,977,560	3639.66	531,690			1,131,440		1,131,440	497,376				4,473		0001
Purchased Call/S&P 500 INDEX/SPX715X$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023	1	1,490,000	3639.66	130,524			265,481		265,481	108,826				955		0001
Purchased Call/S&P 500 INDEX/SPX715Z$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023	1	6,335,746	4003.58	491,020			524,998		524,998	139,171				12,071		0001
Purchased Call/S&P 500 INDEX/SPX715Z$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023	1	1,836,000	4003.58	162,119			153,390		153,390	30,494				3,498		0001
Purchased Call/S&P 500 INDEX/SPX715Z$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2022	11/24/2023	1	224,974	.3987	24,089			19,902		19,902	2,304				437		0001
Purchased Call/S&P 500 INDEX/SPX8151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024	1	61,032	.4133		3,422		3,702		3,702	280				181		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024	1	744,404	.4124		68,796		57,231		57,231	(11,564)				2,230		0001
Purchased Call/S&P 500 INDEX/SPX8152$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	1	2,226,000	3991.05		129,331		165,572		165,572	36,242				7,015		0001
Purchased Call/S&P 500 INDEX/SPX8152$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	1	1,989,201	3991.05		134,072		170,066		170,066	35,994				6,269		0001
Purchased Call/S&P 500 INDEX/SPX8152$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024	1	2,441,778	3992.01		128,193		165,110		165,110	36,917				8,083		0001
Purchased Call/S&P 500 INDEX/SPX8154$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	2,322,253	4133.52		112,861		123,112		123,112	10,251				8,702		0001
Purchased Call/S&P 500 INDEX/SPX8154$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	3,070,516	4133.52		204,189		218,122		218,122	13,933				11,506		0001
Purchased Call/S&P 500 INDEX/SPX8154$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024	1	3,212,701	4138.12		268,261		282,267		282,267	14,006				12,499		0001
Purchased Call/S&P 500 INDEX/SPX8157$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	5,214,783	4536.34		309,237		187,319		187,319	(121,918)				23,480		0001
Purchased Call/S&P 500 INDEX/SPX8158$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	836,921	4499.38		42,934		30,025		30,025	(12,909)				3,875		0001
Purchased Call/S&P 500 INDEX/SPX8158$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	4,738,755	4499.38		270,109		184,164		184,164	(85,945)				21,941		0001
Purchased Call/S&P 500 INDEX/SPX8158$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	2,666,243	4499.38		181,571		117,254		117,254	(64,317)				12,345		0001
Purchased Call/S&P 500 INDEX/SPX8158$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	2,875,142	4499.38		207,585		131,343		131,343	(76,242)				13,312		0001
Purchased Call/S&P 500 INDEX/SPX8158$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	1,029,900	4387.55		51,495		44,153		44,153	(7,342)				4,874		0001
Purchased Call/S&P 500 INDEX/SPX8158$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	5,423,470	4387.55		305,884		259,238		259,238	(46,646)				25,667		0001
Purchased Call/S&P 500 INDEX/SPX8158$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	3,530,194	4387.55		239,700		196,776		196,776	(42,924)				16,707		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8158SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	3,217,423	4387.55		232,941		188,707		188,707	(44,235)				15,227		0001
Purchased Call/S&P 500 INDEX/SPX8158SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	3,704,596	4387.55		308,963		240,853		240,853	(68,110)				17,532		0001
Purchased Call/S&P 500 INDEX/SPX8159S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	1,974,000	4320.06		91,594		87,524		87,524	(4,069)				9,748		0001
Purchased Call/S&P 500 INDEX/SPX8159SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	6,398,000	4320.06		326,938		312,561		312,561	(14,377)				31,593		0001
Purchased Call/S&P 500 INDEX/SPX8159SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	5,358,000	4320.06		362,737		345,657		345,657	(17,079)				26,458		0001
Purchased Call/S&P 500 INDEX/SPX8159SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	2,102,315	4320.06		167,555		158,458		158,458	(9,096)				10,381		0001
Purchased Call/S&P 500 INDEX/SPX821AS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	1,619,546	4003.58	178,636			135,853		135,853	14,747				3,086		0001
Purchased Call/S&P 500 INDEX/SPX821AS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	1,321,000	4003.58	131,572			110,782		110,782	16,777				2,517		0001
Purchased Call/S&P 500 INDEX/SPX821ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023	1	400,178	.3835	43,378			53,783		53,783	10,583				954		0001
Purchased Call/S&P 500 INDEX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	1,007,233	3895.08	106,062			122,884		122,884	16,823				2,636		0001
Purchased Call/S&P 500 INDEX/SPX821GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	1,602,000	3972.61		105,572		139,960		139,960	34,388				4,476		0001
Purchased Call/S&P 500 INDEX/SPX821GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	2,699,577	3972.61		212,997		269,418		269,418	56,421				7,543		0001
Purchased Call/S&P 500 INDEX/SPX821GSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	3,327,000	3972.61		284,126		344,693		344,693	60,568				9,297		0001
Purchased Call/S&P 500 INDEX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	1,888,467	3972.61		164,297		196,954		196,954	32,658				5,277		0001
Purchased Call/S&P 500 INDEX/SPX821LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	2,119,000	3992.01		133,709		172,325		172,325	38,616				7,015		0001
Purchased Call/S&P 500 INDEX/SPX821LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	3,916,644	3992.01		261,632		336,963		336,963	75,331				12,966		0001
Purchased Call/S&P 500 INDEX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	3,950,070	3992.01		303,365		386,230		386,230	82,865				13,076		0001
Purchased Call/S&P 500 INDEX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	3,249,153	3936.97		162,133		218,340		218,340	56,208				11,217		0001
Purchased Call/S&P 500 INDEX/SPX821MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	2,138,000	3936.97		121,225		164,516		164,516	43,291				7,381		0001
Purchased Call/S&P 500 INDEX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	7,993,715	3936.97		526,786		719,806		719,806	193,020				27,596		0001
Purchased Call/S&P 500 INDEX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,260,839	3936.97		324,250		448,248		448,248	123,998				14,709		0001
Purchased Call/S&P 500 INDEX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024	1	3,442,086	4138.12		201,018		220,848		220,848	19,831				13,392		0001
Purchased Call/S&P 500 INDEX/SPX821VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	1,211,830	4381.89		57,683		46,790		46,790	(10,893)				5,163		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	525,182	4381.89		27,467		21,958		21,958	(5,509)				2,237		0001
Purchased Call/S&P 500 INDEX/SPX821VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	3,281,845	4381.89		256,312		184,334		184,334	(71,978)				13,982		0001
Purchased Call/S&P 500 INDEX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	1,628,144	4536.34		110,551		63,753		63,753	(46,798)				7,331		0001
Purchased Call/S&P 500 INDEX/SPX9210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	1,769,000	4536.34		131,260		72,915		72,915	(58,345)				7,965		0001
Purchased Call/S&P 500 INDEX/SPX9210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	2,975,570	4536.34		243,104		128,571		128,571	(114,533)				13,398		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA059ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	1,766,992	3639.66	178,643			316,212		316,212	102,260				1,133		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	1,898,599	3822.39	113,156			183,478		183,478	68,712				4,527		0001
Purchased Call/S&P 500 INDEX/SPXA05FS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	3,533,547	3822.39	276,323			437,184		437,184	158,082				8,425		0001
Purchased Call/S&P 500 INDEX/SPXA05FS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	3,996,682	3822.39	341,716			523,478		523,478	179,609				9,529		0001
Purchased Call/S&P 500 INDEX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	1,778,000	3991.05	81,966			106,366		106,366	24,400				5,603		0001
Purchased Call/S&P 500 INDEX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	3,410,563	4105.02	214,524			243,988		243,988	29,464				12,336		0001
Purchased Call/S&P 500 INDEX/SPXA05PS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024	1	161,888	4105	5,958			6,853		6,853	895				587		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	1	1,211,121	4134	79,131			84,617		84,617	5,486				4,538		0001
Purchased Call/S&P 500 INDEX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	1	1,690,610	4134	130,749			136,558		136,558	5,809				6,335		0001
Purchased Call/S&P 500 INDEX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	2,970,140	4192.63	171,377			174,293		174,293	2,916				11,916		0001
Purchased Call/S&P 500 INDEX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	1,774,295	4192.63	120,829			121,533		121,533	703				7,118		0001
Purchased Call/S&P 500 INDEX/SPXA05USK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	4,515,850	4192.63	328,302			327,942		327,942	(361)				18,117		0001
Purchased Call/S&P 500 INDEX/SPXA05USL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	3,211,443	4192.63	264,302			258,633		258,633	(5,668)				12,884		0001
Purchased Call/S&P 500 INDEX/SPXA05WSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	5,997,484	4293.93	382,040			342,263		342,263	(39,777)				24,867		0001
Purchased Call/S&P 500 INDEX/SPXA05X$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	3,184,416	4293.93	248,066			212,475		212,475	(35,591)				13,204		0001
Purchased Call/S&P 500 INDEX/SPXA05XSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	1	9,368,388	4381.89	604,261			464,065		464,065	(140,196)				39,913		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	7,279,903	4398.95	437,522			340,945		340,945	(96,578)				31,994		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	2,766,864	4398.95	200,598			149,387		149,387	(51,211)				12,160		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	3,318,783	4398.95	273,468			193,532		193,532	(79,935)				14,586		0001
Purchased Call/S&P 500 INDEX/SPXC171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	2,349,000	3828.11	147,517			253,556		253,556	103,403				3,839		0001
Purchased Call/S&P 500 INDEX/SPXC171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	4,942,405	3828.11	373,646			604,194		604,194	226,817				8,078		0001
Purchased Call/S&P 500 INDEX/SPXC171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	3,651,000	3828.11	332,971			463,283		463,283	136,544				5,967		0001
Purchased Call/S&P 500 INDEX/SPXC171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023	1	818,345	3807	107,765			108,970		108,970	22,693				1,337		0001
Purchased Call/S&P 500 INDEX/SPXC175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	3,990,898	3963.51	313,685			379,215		379,215	116,718				8,676		0001
Purchased Call/S&P 500 INDEX/SPXC175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	2,249,181	3963.51	189,156			216,657		216,657	60,229				4,890		0001
Purchased Call/S&P 500 INDEX/SPXC177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	1,643,066	3895.08	104,006			155,620		155,620	51,614				4,300		0001
Purchased Call/S&P 500 INDEX/SPXC179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	3,997,207	4117.86	293,395			295,585		295,585	2,190				11,973		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	2,775,931	4117.86		214,302		210,343		210,343	(3,958)				8,315		0001
Purchased Call/S&P 500 INDEX/SPXC179SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	2,287,515	4117.86		191,465		177,770		177,770	(13,695)				6,852		0001
Purchased Call/S&P 500 INDEX/SPXC179SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	6,142,000	4117.86		550,323		480,249		480,249	(70,074)				18,398		0001
Purchased Call/S&P 500 INDEX/SPXC17AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	2,422,000	3991.05		173,900		220,436		220,436	46,536				7,633		0001
Purchased Call/S&P 500 INDEX/SPXC17AS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	3,732,000	3991.05		288,110		362,541		362,541	74,431				11,761		0001
Purchased Call/S&P 500 INDEX/SPXC17BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	2,860,000	4105.02		136,994		158,172		158,172	21,178				10,344		0001
Purchased Call/S&P 500 INDEX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	2,139,049	4293.93		103,958		95,284		95,284	(8,674)				8,869		0001
Purchased Call/S&P 500 INDEX/SPXC17GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	1,337,891	4499.38		63,550		45,242		45,242	(18,308)				6,195		0001
Purchased Call/S&P 500 INDEX/SPXC17ISW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	2,233,194	4457.49		104,067		83,032		83,032	(21,034)				10,808		0001
Purchased Call/S&P 500 INDEX/SPXC17ISX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	4,009,879	4457.49		206,509		163,294		163,294	(43,215)				19,407		0001
Purchased Call/S&P 500 INDEX/SPXC17ISY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	2,032,796	4457.49		113,633		88,973		88,973	(24,660)				9,839		0001
Purchased Call/S&P 500 INDEX/SPXC17ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	2,294,891	4457.49		152,610		116,397		116,397	(36,213)				11,107		0001
Purchased Call/S&P 500 INDEX/SPXC17JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	1	2,971,000	4320.06		165,188		156,530		156,530	(8,658)				14,671		0001
Purchased Call/S&P 500 INDEX/SPXE00IIS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2022	12/08/2023	1	1,342,644	3963.51	147,020			130,782		130,782	19,010				2,919		0001
Purchased Call/S&P 500 INDEX/SPXE00IISE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2022	12/08/2023	1	3,338,987	3963.51	297,170			323,476		323,476	83,102				7,259		0001
Purchased Call/S&P 500 INDEX/SPXF001SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024	1	1,335,000	3895.08		103,062		150,039		150,039	46,977				3,494		0001
Purchased Call/S&P 500 INDEX/SPXF001SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024	1	4,096,716	3895.08		349,040		485,758		485,758	136,718				10,722		0001
Purchased Call/S&P 500 INDEX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/23/2023	01/22/2024	1	658,612	3982		68,456		68,632		68,632	177				1,840		0001
Purchased Call/S&P 500 INDEX/SPXF00FS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2023	04/08/2024	1	2,603,826	4105.02		182,789		205,685		205,685	22,897				9,418		0001
Purchased Call/S&P 500 INDEX/SPXF00FS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2023	04/08/2024	1	2,793,950	4105.02		223,516		244,436		244,436	20,920				10,106		0001
Purchased Call/S&P 500 INDEX/SPXF00GSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/21/2023	04/22/2024	1	2,410,407	4133.52		195,243		203,234		203,234	7,991				9,032		0001
Purchased Call/S&P 500 INDEX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/08/2023	05/08/2024	1	3,943,631	4138.12		283,547		307,770		307,770	24,223				15,343		0001
Purchased Call/S&P 500 INDEX/SPXG000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/08/2023	08/08/2024	1	4,255,855	4499.38		350,257		211,179		211,179	(139,078)				19,705		0001
Purchased Call/S&P 500 INDEX/SPXG006SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	1	1,949,692	4457.49		139,988		104,973		104,973	(35,014)				9,436		0001
Purchased Call/S&P 500 INDEX/SPXG006SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	1	3,058,577	4457.49		242,545		176,935		176,935	(65,611)				14,803		0001
Purchased Call/S&P 500 INDEX/SPXH13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	4,701,124	3752.75	345,062			651,531		651,531	270,673				5,502		0001
Purchased Call/S&P 500 INDEX/SPXH13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	3,076,000	3752.75	272,226			447,885		447,885	152,817				3,600		0001
Purchased Call/S&P 500 INDEX/SPXI131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	1,863,234	4117.86		105,459		115,642		115,642	10,183				5,581		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715L$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023	1	1,671,773	4701.7	180,719			372		372	(16,818)				2,732		0001
Purchased Call/S&P 500 INDEX/SPX715W$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/06/2024	1	1,215,000	4006.18	177,390			174,910		174,910	35,360				5,880		0001
Purchased Call/S&P 500 INDEX/SPX7213$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2021	10/06/2023	1	1,638,000	4391.34	177,395			1,650		1,650	(37,724)				1,050		0001
Purchased Call/S&P 500 INDEX/SPX721A$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	1	1,396,000	4696.56	162,774			2,840		2,840	(16,391)				3,328		0001
Purchased Call/S&P 500 INDEX/SPX721FSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	1	1,720,000	4521.54	208,808			28,700		28,700	(21,526)				5,152		0001
Purchased Call/S&P 500 INDEX/SPX721MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2024	1	2,717,000	4488.28	370,599			84,412		84,412	(19,784)				9,827		0001
Purchased Call/S&P 500 INDEX/SPX7210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	1,632,000	4271.78	232,886			107,063		107,063	6,174				6,115		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	1,378,060	3901.36	199,267			205,225		205,225	40,997				5,529		0001
Purchased Call/S&P 500 INDEX/SPX8156$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	2,021,325	4381.89		236,091		207,700		207,700	(28,391)				13,267		0001
Purchased Call/S&P 500 INDEX/SPX8158$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	2,286,000	4499.38		230,429		184,710		184,710	(45,718)				15,578		0001
Purchased Call/S&P 500 INDEX/SPX8219S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2022	11/08/2024	1	75,698	3830	4,763			6,150		6,150	1,702				399		0001
Purchased Call/S&P 500 INDEX/SPX821A$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024	1	1,368,294	4003.58	221,800			216,904		216,904	46,537				7,330		0001
Purchased Call/S&P 500 INDEX/SPX9050$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	1	2,046,487	4544.9	219,179			497		497	(31,452)				2,395		0001
Purchased Call/S&P 500 INDEX/SPX905Z$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	1,958,000	4511.61	255,911			49,617		49,617	(16,544)				6,759		0001
Purchased Call/S&P 500 INDEX/SPX9210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	1,571,687	4536.34		214,850		152,764		152,764	(62,086)				10,575		0001
Purchased Call/S&P 500 INDEX/SPX9212$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2025	1	1,165,000	4499.38		165,197		122,302		122,302	(42,895)				7,939		0001
Purchased Call/S&P 500 INDEX/SPXA052$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	1,223,818	4123.34	177,331			118,187		118,187	16,925				4,761		0001
Purchased Call/S&P 500 INDEX/SPXA053$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	1,358,708	4115.77	167,665			140,593		140,593	28,055				5,634		0001
Purchased Call/S&P 500 INDEX/SPXA05U$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	2,136,829	4192.63		251,718		270,496		270,496	18,778				13,698		0001
Purchased Call/S&P 500 INDEX/SPXB052$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	1,511,365	4387.55		152,497		137,415		137,415	(15,081)				10,405		0001
Purchased Call/S&P 500 INDEX/SPXB053$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	1,398,907	4457.49		128,140		110,404		110,404	(17,735)				9,748		0001
Purchased Call/S&P 500 INDEX/SPXB054$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	1,371,000	4320.06		197,013		190,664		190,664	(6,349)				9,648		0001
Purchased Call/S&P 500 INDEX/SPXB17U$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024	1	1,113,000	4170.7	150,589			82,368		82,368	6,911				3,685		0001
Purchased Call/S&P 500 INDEX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024	1	1,583,720	3961.63	230,748			231,222		231,222	47,246				7,131		0001
Purchased Call/S&P 500 INDEX/SPXC00J$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/22/2021	11/22/2023	1	1,253,000	4682.94	141,338			775		775	(14,735)				2,387		0001
Purchased Call/S&P 500 INDEX/SPXC171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024	1	1,162,387	3828.11	194,932			229,871		229,871	52,418				6,122		0001
Purchased Call/S&P 500 INDEX/SPXC171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024	1	1,935,000	3828.11	283,865			374,599		374,599	103,426				10,191		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD006$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024	1	1,287,794	4304.76	164,580			60,516		60,516	(3,428)				4,058		0001
Purchased Call/S&P 500 INDEX/SPXG130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,684,996	4115.77	238,090			175,283		175,283	28,018				6,986		0001
Purchased Call/S&P 500 INDEX/SPXH138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/06/2024	1	1,351,000	4006.18	203,596			194,862		194,862	39,529				6,539		0001
Purchased Call/S&P 500 INDEX/SPXH13B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	1	1,224,000	3757.99	154,836			231,115		231,115	68,620				6,044		0001
Purchased Call/S&P 500 INDEX/SPXH13S$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	1	1,233,015	3822.39	196,543			253,275		253,275	57,076				6,823		0001
Purchased Call/S&P 500 INDEX/SPXI134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	1,662,669	3991.05	186,884			229,761		229,761	42,877				9,827		0001
Purchased Call/S&P 500 INDEX/SPXI134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	1,528,000	3991.05	202,154			249,320		249,320	47,165				9,031		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	1	1,210,000	4387.55	175,692			150,102		150,102	(25,590)				8,330		0001
Purchased Call/MSCI EAFE/MXE0500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/08/2021	11/08/2023	1	1,461,000	2377.93	113,666			1		1	(13,696)				2,388		0001
Purchased Call/S&P 500 INDEX/SPX050K$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			5,701,975		5,701,975	1,157,027				68,710		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			4,900,361		4,900,361	1,154,866				216,774		0001
Purchased Call/S&P 500 INDEX/SPX615S$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			805,495		805,495	180,701				15,170		0001
Purchased Call/S&P 500 INDEX/SPX615X$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			4,278,493		4,278,493	900,443				60,377		0001
Purchased Call/S&P 500 INDEX/SPX6216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	1	1,331,000	3093.08	233,457			644,964		644,964	137,884				9,660		0001
Purchased Call/S&P 500 INDEX/SPX6211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			3,284,491		3,284,491	714,003				77,477		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			869,540		869,540	184,411				18,472		0001
Purchased Call/S&P 500 INDEX/SPX7159$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			2,898,226		2,898,226	634,706				89,662		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			2,744,482		2,744,482	607,869				107,074		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			1,828,667		1,828,667	406,138				73,668		0001
Purchased Call/S&P 500 INDEX/SPX715H$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	4437	266,665			260,161		260,161	58,672				13,496		0001
Purchased Call/S&P 500 INDEX/SPX715M$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			393,100		393,100	89,078				24,845		0001
Purchased Call/S&P 500 INDEX/SPX715S$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	3901	466,859			548,677		548,677	123,498				18,291		0001
Purchased Call/S&P 500 INDEX/SPX7210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	4123	707,306			821,830		821,830	195,468				32,175		0001
Purchased Call/S&P 500 INDEX/SPX721R$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	3901	802,186			1,041,690		1,041,690	240,979				34,738		0001
Purchased Call/S&P 500 INDEX/SPX805U$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/06/2019	12/08/2025	1	1,401,000	3145.91	240,832			651,643		651,643	140,672				10,371		0001
Purchased Call/S&P 500 INDEX/SPX8215$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	3758	587,596			867,420		867,420	198,205				26,175		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			1,754,948		1,754,948	386,399				48,968		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			2,089,727		2,089,727	464,118				65,697		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			2,694,467		2,694,467	600,685				90,251		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			3,697,808		3,697,808	821,325				120,100		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			3,366,623		3,366,623	750,227				115,551		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			1,725,756		1,725,756	389,927				75,710		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			3,186,601		3,186,601	716,281				130,963		0001
Purchased Call/S&P 500 INDEX/SPX905ESS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			3,226,413		3,226,413	728,013				140,941		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			3,131,482		3,131,482	706,730				138,983		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			4,772,197		4,772,197	1,079,979				225,296		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			2,700,178		2,700,178	611,381				132,424		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			3,895,691		3,895,691	882,937				202,422		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			4,149,196		4,149,196	940,989				216,322		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	.4442	722,925			683,896		683,896	155,101				35,663		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			5,405,260		5,405,260	1,222,249				270,141		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			7,329,815		7,329,815	1,657,005				363,814		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			4,226,957		4,226,957	957,456				238,640		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	.4702	596,066			476,300		476,300	107,885				30,780		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			4,352,342		4,352,342	985,901				276,059		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			4,422,854		4,422,854	1,003,662				284,155		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			4,693,037		4,693,037	1,073,054				292,603		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	.4398	997,258			997,892		997,892	226,775				49,147		0001
Purchased Call/S&P 500 INDEX/SPX905WS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			4,850,848		4,850,848	1,112,927				263,359		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			6,787,201		6,787,201	1,543,530				309,426		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			6,051,283		6,051,283	1,369,652				248,284		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			4,971,781		4,971,781	1,150,655				266,004		0001
Purchased Call/S&P 500 INDEX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	.4536		836,887		713,617		713,617	(123,270)				35,805		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA051$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			5,606,850		5,606,850	1,299,496				293,242		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			5,069,386		5,069,386	1,154,587				199,580		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			5,461,244		5,461,244	1,220,519				182,816		0001
Purchased Call/S&P 500 INDEX/SPXA054$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	.4116	295,979			420,538		420,538	95,982				16,451		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			6,388,281		6,388,281	1,413,883				193,227		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			6,655,931		6,655,931	1,495,932				222,281		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			6,708,630		6,708,630	1,519,620				234,044		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			6,807,970		6,807,970	1,569,287				269,883		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			5,752,373		5,752,373	1,330,052				227,551		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	.4138	448,704			489,778		489,778	113,246				19,375		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			7,836,471		7,836,471	1,791,615				281,989		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			6,744,767		6,744,767	1,505,440				203,978		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	.3758	582,081			836,828		836,828	186,781				25,308		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			7,885,966		7,885,966	1,738,521				219,789		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	.3640	641,458			923,623		923,623	203,628				25,746		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			7,122,994		7,122,994	1,592,237				214,558		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	.3753	831,241			1,008,587		1,008,587	225,461				30,384		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			6,297,745		6,297,745	1,449,183				225,465		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			9,487,267		9,487,267	2,178,976				330,505		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			9,968,446		9,968,446	2,262,355				315,081		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08		4,235,683		5,567,682		5,567,682	1,331,999				185,026		0001
Purchased Call/S&P 500 INDEX/SPXA05F$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	.3895		610,490		790,717		790,717	180,227				26,276		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61		3,664,344		4,728,368		4,728,368	1,064,024				165,559		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05		8,385,814		10,268,378		10,268,378	1,882,564				363,789		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01		6,526,338		8,030,419		8,030,419	1,504,081				284,657		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97		7,275,669		9,713,599		9,713,599	2,437,930				331,731		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02		6,603,396		8,119,313		8,119,313	1,515,917				310,057		0001
Purchased Call/S&P 500 INDEX/SPXA05PSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	4105		504,189		602,388		602,388	98,199				23,004		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	4134		4,160,127		4,945,542		4,945,542	785,414				192,310		0001
Purchased Call/S&P 500 INDEX/SPXA05RS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	4134		643,536		808,271		808,271	164,735				31,430		0001
Purchased Call/S&P 500 INDEX/SPXA05S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12		6,235,573		7,571,135		7,571,135	1,335,562				294,866		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63		5,985,435		6,868,879		6,868,879	883,444				277,574		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			1,520,582		1,520,582	333,295				26,790		0001
Purchased Call/S&P 500 INDEX/SPXA13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			774,520		774,520	171,257				14,682		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			1,387,365		1,387,365	306,758				26,678		0001
Purchased Call/S&P 500 INDEX/SPXA17D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025	1	2,620,000	3110.29	449,854			1,253,958		1,253,958	267,735				19,187		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025	1	3,354,000	3221.22	577,894			1,468,995		1,468,995	317,949				25,044		0001
Purchased Call/S&P 500 INDEX/SPXA17QSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			1,436,101		1,436,101	297,947				20,441		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			2,875,024		2,875,024	527,545				23,950		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	2,606,865	2305	617,424			2,459,654		2,459,654	451,335				20,490		0001
Purchased Call/S&P 500 INDEX/SPXA17YS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			3,950,282		3,950,282	814,312				57,040		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34		5,976,012		5,247,395		5,247,395	(728,617)				265,139		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55		8,841,936		8,167,522		8,167,522	(674,414)				372,692		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49		9,578,353		8,737,959		8,737,959	(840,394)				416,803		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06		8,679,570		8,570,176		8,570,176	(109,393)				373,181		0001
Purchased Call/S&P 500 INDEX/SPXB135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			5,671,005		5,671,005	1,158,831				71,383		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			3,370,207		3,370,207	729,521				61,329		0001
Purchased Call/S&P 500 INDEX/SPXB13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			3,431,886		3,431,886	731,145				57,123		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			2,590,977		2,590,977	561,929				49,426		0001
Purchased Call/S&P 500 INDEX/SPXB1419R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			2,794,205		2,794,205	612,434				56,848		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			3,506,422		3,506,422	742,253				61,178		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			3,742,748		3,742,748	807,862				74,975		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			2,517,334		2,517,334	556,405				56,690		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	3509	272,579			528,402		528,402	117,361				12,485		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			2,220,538		2,220,538	495,008				54,776		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			2,591,138		2,591,138	592,365				80,283		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			4,269,542		4,269,542	1,041,896				271,487		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			3,389,265		3,389,265	746,501				71,905		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			3,942,809		3,942,809	858,620				79,725		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			4,463,579		4,463,579	984,379				99,642		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			1,542,869		1,542,869	347,469				42,485		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			5,091,197		5,091,197	1,230,681				282,025		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	4545	317,494			275,582		275,582	67,213				15,528		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			7,716,548		7,716,548	1,885,852				497,219		0001
Purchased Call/S&P 500 INDEX/SPXF13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	4677	451,265			352,113		352,113	87,019				21,901		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			5,489,554		5,489,554	1,346,396				269,765		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			9,193,269		9,193,269	2,242,532				358,507		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			11,114,820		11,114,820	2,651,866				351,590		0001
Purchased Call/S&P 500 INDEX/SPXI131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			9,149,410		9,149,410	1,327,940				351,892		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			1,794,331		1,794,331	296,158				69,533		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			9,341,557		9,341,557	586,184				401,742		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			7,304,635		7,304,635	(120,977)				332,784		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			5,914,954		5,914,954	(346,595)				272,178		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			9,068,512		9,068,512	(1,232,105)				444,171		0001
Purchased Call/S&P 500 INDEX/SRM013OS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			599,924		599,924	37,213				37,489		0001
Purchased Call/S&P 500 INDEX/SRM013OS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			236,737		236,737	12,219				14,289		0001
Purchased Call/S&P 500 INDEX/SRM013OS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			339,194		339,194	16,637				18,064		0001
Purchased Call/S&P 500 INDEX/SRM013OS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			540,585		540,585	46,660				19,815		0001
Purchased Call/S&P 500 INDEX/SRM013OS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			644,706		644,706	59,120				19,743		0001
Purchased Call/S&P 500 INDEX/SRM013OSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			1,134,390		1,134,390	(44,120)				48,586		0001
Purchased Call/S&P 500 INDEX/SRM013OSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			818,313		818,313	122,205				29,307		0001
Purchased Call/S&P 500 INDEX/SRM013OSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			675,768		675,768	73,528				26,233		0001
Purchased Call/S&P 500 INDEX/SRM013OSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			767,647		767,647	(52,479)				33,872		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100		1,226,020		1,176,586		1,176,586	(49,434)				51,511		0001
Purchased Call/S&P 500 INDEX/SRM0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2019	11/07/2025	1	1,724,000	100	308,596			594,412		594,412	69,887				12,512		0001
Purchased Call/S&P 500 INDEX/SRM0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			1,220,214		1,220,214	112,136				16,083		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			534,920		534,920	40,098				12,366		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			504,322		504,322	47,200				14,946		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			996,637		996,637	96,113				33,308		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100		929,084		958,922		958,922	29,838				38,385		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			676,301		676,301	12,757				26,778		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			1,525,129		1,525,129	(233,033)				72,655		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			1,110,102		1,110,102	(81,942)				47,853		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			838,546		838,546	(228)				33,973		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			253,771		253,771	18,829				11,899		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			312,694		312,694	24,074				17,428		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			287,373		287,373	9,932				18,330		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			314,106		314,106	24,673				18,055		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			341,971		341,971	26,259				21,950		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			273,147		273,147	20,295				17,027		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			282,607		282,607	16,829				17,581		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			310,841		310,841	11,835				20,837		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			516,756		516,756	20,475				36,522		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			428,036		428,036	18,022				27,538		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			463,142		463,142	16,729				32,728		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			406,156		406,156	15,972				33,408		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			421,988		421,988	9,510				29,699		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			289,357		289,357	9,826				20,061		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			498,871		498,871	22,278				26,163		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			351,808		351,808	20,648				15,676		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			428,875		428,875	21,635				24,621		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			310,972		310,972	23,261				18,096		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			385,050		385,050	38,317				15,385		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			571,794		571,794	48,830				23,943		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			615,073		615,073	52,135				25,489		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			820,114		820,114	70,858				29,052		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			954,730		954,730	90,586				27,278		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			533,841		533,841	49,645				19,686		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100		365,785		400,464		400,464	34,679				14,461		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100		431,734		450,843		450,843	19,109				17,900		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100		774,557		834,085		834,085	59,528				33,756		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100		527,754		580,828		580,828	53,075				23,017		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100		790,555		828,546		828,546	37,991				33,872		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100		983,638		956,214		956,214	(27,423)				42,518		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100		1,423,872		1,365,295		1,365,295	(58,577)				60,312		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100		435,645		370,976		370,976	(64,668)				18,368		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026	1	1,253,033	100	255,619			513,301		513,301	43,899				10,432		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	709,629	100	141,997			263,446		263,446	22,658				5,949		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026	1	1,245,000	100	262,073			427,757		427,757	35,090				10,588		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	1,971,773	100	408,157			308,977		308,977	17,208				19,246		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,833,137	100	384,042			285,100		285,100	14,511				18,079		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	2,777,002	100	608,719			373,707		373,707	13,821				28,279		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	3,185,928	100	696,125			444,931		444,931	14,850				32,614		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	2,044,575	100	465,141			386,055		386,055	18,651				21,229		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	1,326,056	100	358,035			302,437		302,437	19,585				14,161		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	1,826,984	100	488,170			542,152		542,152	43,650				19,691		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	2,175,314	100	582,984			691,369		691,369	57,979				23,761		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	2,716,107	100	745,571			754,654		754,654	62,519				30,058		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	1,781,341	100	542,240			538,932		538,932	49,384				20,214		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	1,579,638	100	464,729			528,939		528,939	49,924				18,067		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023	1	50,016	3639.66	5,822			8,951		8,951	2,292				32		0001
Purchased Call/S&P 500 INDEX/SPX715XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023	1	428,440	3639.66	32,647			69,473		69,473	30,540				275		0001
Purchased Call/S&P 500 INDEX/SPX715Z$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023	1	101,254	4003.58	7,847			8,390		8,390	2,224				193		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024	1	83,821	.4124		7,747		6,444		6,444	(1,302)				251		0001
Purchased Call/S&P 500 INDEX/SPX8152$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	1	21,799	3991.05		1,469		1,864		1,864	394				69		0001
Purchased Call/S&P 500 INDEX/SPX8152$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024	1	188,222	3992.01		9,882		12,727		12,727	2,846				623		0001
Purchased Call/S&P 500 INDEX/SPX8154$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	182,484	4133.52		12,135		12,963		12,963	828				684		0001
Purchased Call/S&P 500 INDEX/SPX8154ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024	1	36,299	4138.12		3,031		3,189		3,189	158				141		0001
Purchased Call/S&P 500 INDEX/SPX8157$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	308,293	4536.34		18,282		11,074		11,074	(7,208)				1,388		0001
Purchased Call/S&P 500 INDEX/SPX8158$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	60,245	4499.38		3,434		2,341		2,341	(1,093)				279		0001
Purchased Call/S&P 500 INDEX/SPX8158$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	405,757	4499.38		27,632		17,844		17,844	(9,788)				1,879		0001
Purchased Call/S&P 500 INDEX/SPX8158$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	64,858	4499.38		4,683		2,963		2,963	(1,720)				300		0001
Purchased Call/S&P 500 INDEX/SPX8158$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	34,048	4387.55		1,702		1,460		1,460	(243)				161		0001
Purchased Call/S&P 500 INDEX/SPX8158$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	289,530	4387.55		16,330		13,839		13,839	(2,490)				1,370		0001
Purchased Call/S&P 500 INDEX/SPX8158$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	257,806	4387.55		17,505		14,370		14,370	(3,135)				1,220		0001
Purchased Call/S&P 500 INDEX/SPX8158$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	649,577	4387.55		47,029		38,099		38,099	(8,931)				3,074		0001
Purchased Call/S&P 500 INDEX/SPX8158$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	105,404	4387.55		8,791		6,853		6,853	(1,938)				499		0001
Purchased Call/S&P 500 INDEX/SPX8159$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	237,685	4320.06		18,943		17,915		17,915	(1,028)				1,174		0001
Purchased Call/S&P 500 INDEX/SPX821GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	35,423	3972.61		2,795		3,535		3,535	740				99		0001
Purchased Call/S&P 500 INDEX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	10,533	3972.61		916		1,099		1,099	182				29		0001
Purchased Call/S&P 500 INDEX/SPX821LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	42,356	3992.01		2,829		3,644		3,644	815				140		0001
Purchased Call/S&P 500 INDEX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	112,930	3992.01		8,673		11,042		11,042	2,369				374		0001
Purchased Call/S&P 500 INDEX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	213,847	3936.97		10,671		14,370		14,370	3,699				738		0001
Purchased Call/S&P 500 INDEX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	10,285	3936.97		678		926		926	248				36		0001
Purchased Call/S&P 500 INDEX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	54,161	3936.97		4,122		5,698		5,698	1,576				187		0001
Purchased Call/S&P 500 INDEX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024	1	73,914	4138.12		4,317		4,742		4,742	426				288		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	1,161,700	4381.89		60,757		48,572		48,572	(12,185)				4,949		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821V$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	226,155	4381.89		17,663		12,703		12,703	(4,960)				964		0001
Purchased Call/S&P 500 INDEX/SPX9210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	226,856	4536.34		15,404		8,883		8,883	(6,520)				1,021		0001
Purchased Call/S&P 500 INDEX/SPX9210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	113,430	4536.34		9,267		4,901		4,901	(4,366)				511		0001
Purchased Call/S&P 500 INDEX/SPXA059$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	1	20,008	3639.66	2,023			3,581		3,581	1,158				13		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	140,401	3822.39	8,368			13,568		13,568	5,081				335		0001
Purchased Call/S&P 500 INDEX/SPXA05F$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	165,453	3822.39	12,938			20,470		20,470	7,402				394		0001
Purchased Call/S&P 500 INDEX/SPXA05FS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	1	190,318	3822.39	16,272			24,927		24,927	8,553				454		0001
Purchased Call/S&P 500 INDEX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	315,437	4105.02		19,841		22,566		22,566	2,725				1,141		0001
Purchased Call/S&P 500 INDEX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	246,860	4192.63		14,244		14,486		14,486	242				990		0001
Purchased Call/S&P 500 INDEX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	175,705	4192.63		11,966		12,035		12,035	70				705		0001
Purchased Call/S&P 500 INDEX/SPXA05USK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	173,150	4192.63		12,588		12,574		12,574	(14)				695		0001
Purchased Call/S&P 500 INDEX/SPXA05USL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	59,557	4192.63		4,902		4,796		4,796	(105)				239		0001
Purchased Call/S&P 500 INDEX/SPXA05WSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	409,516	4293.93		26,086		23,370		23,370	(2,716)				1,698		0001
Purchased Call/S&P 500 INDEX/SPXA05X$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	141,584	4293.93		11,029		9,447		9,447	(1,582)				587		0001
Purchased Call/S&P 500 INDEX/SPXA05XSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	1	160,612	4381.89		10,359		7,956		7,956	(2,404)				684		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	623,097	4398.95		37,448		29,182		29,182	(8,266)				2,738		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	279,136	4398.95		20,237		15,071		15,071	(5,166)				1,227		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	11,217	4398.95		924		654		654	(270)				49		0001
Purchased Call/S&P 500 INDEX/SPXC171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	324,595	3828.11	24,539			39,681		39,681	14,896				531		0001
Purchased Call/S&P 500 INDEX/SPXC175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	80,102	3963.51	6,296			7,611		7,611	2,343				174		0001
Purchased Call/S&P 500 INDEX/SPXC175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	546,819	3963.51	45,988			52,673		52,673	14,643				1,189		0001
Purchased Call/S&P 500 INDEX/SPXC177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	86,934	3895.08		5,503		8,234		8,234	2,731				228		0001
Purchased Call/S&P 500 INDEX/SPXC179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	133,793	4117.86		9,820		9,894		9,894	73				401		0001
Purchased Call/S&P 500 INDEX/SPXC179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	50,069	4117.86		3,865		3,794		3,794	(71)				150		0001
Purchased Call/S&P 500 INDEX/SPXC179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	51,485	4117.86		4,309		4,001		4,001	(308)				154		0001
Purchased Call/S&P 500 INDEX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	486,951	4293.93		23,666		21,691		21,691	(1,975)				2,019		0001
Purchased Call/S&P 500 INDEX/SPXC171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	72,806	4457.49		3,393		2,707		2,707	(686)				352		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	821,121	4457.49		42,288		33,438		33,438	(8,849)				3,974		0001
Purchased Call/S&P 500 INDEX/SPXC171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	51,204	4457.49		2,862		2,241		2,241	(621)				248		0001
Purchased Call/S&P 500 INDEX/SPXC171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	269,109	4457.49		17,896		13,649		13,649	(4,247)				1,302		0001
Purchased Call/S&P 500 INDEX/SPXE00IW5D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023	1	62,499	3963.51	6,844			6,088		6,088	885				136		0001
Purchased Call/S&P 500 INDEX/SPXE00IW5E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023	1	67,013	3963.51	5,964			6,492		6,492	1,668				146		0001
Purchased Call/S&P 500 INDEX/SPXF001S5W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2024	1	88,284	3895.08		7,522		10,468		10,468	2,946				231		0001
Purchased Call/S&P 500 INDEX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/22/2024	1	12,649	3982		1,315		1,318		1,318	3				35		0001
Purchased Call/S&P 500 INDEX/SPXF00FS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2024	1	228,174	4105.02		16,018		18,024		18,024	2,006				825		0001
Purchased Call/S&P 500 INDEX/SPXF00FS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2024	1	104,050	4105.02		8,324		9,103		9,103	779				376		0001
Purchased Call/S&P 500 INDEX/SPXF00GSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2024	1	25,593	4133.52		2,073		2,158		2,158	85				96		0001
Purchased Call/S&P 500 INDEX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/08/2023	05/08/2024	1	216,369	4138.12		15,557		16,886		16,886	1,329				842		0001
Purchased Call/S&P 500 INDEX/SPXG000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/08/2023	08/08/2024	1	108,145	4499.38		8,900		5,366		5,366	(3,534)				501		0001
Purchased Call/S&P 500 INDEX/SPXG006SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2023	09/06/2024	1	147,308	4457.49		10,577		7,931		7,931	(2,646)				713		0001
Purchased Call/S&P 500 INDEX/SPXG006SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2023	09/06/2024	1	38,423	4457.49		3,047		2,223		2,223	(824)				186		0001
Purchased Call/S&P 500 INDEX/SPXH136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	1	189,876	3752.75	13,937			26,315		26,315	10,932				222		0001
Purchased Call/S&P 500 INDEX/SPXI131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	54,766	4117.86		3,100		3,399		3,399	299				164		0001
Purchased Call/S&P 500 INDEX/SPX715LSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023	1	45,227	4701.7	4,889			10		10	(455)				74		0001
Purchased Call/S&P 500 INDEX/SPX715WSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/06/2024	1	100,000	4006.18	14,600			14,396		14,396	2,910				484		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	66,940	3901.36	9,680			9,969		9,969	1,991				269		0001
Purchased Call/S&P 500 INDEX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	59,675	4381.89		6,970		6,132		6,132	(838)				392		0001
Purchased Call/S&P 500 INDEX/SPX821AS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024	1	433,706	4003.58	70,304			68,752		68,752	14,751				2,323		0001
Purchased Call/S&P 500 INDEX/SPX9050ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023	1	87,513	4544.9	9,373			21		21	(1,345)				102		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	44,313	4536.34		6,058		4,307		4,307	(1,750)				298		0001
Purchased Call/S&P 500 INDEX/SPXA052SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2024	1	600,182	4123.34	86,966			57,961		57,961	8,301				2,335		0001
Purchased Call/S&P 500 INDEX/SPXA053SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/08/2022	06/07/2024	1	86,292	4115.77	10,648			8,929		8,929	1,782				358		0001
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2025	1	71,171	4192.63		8,384		9,009		9,009	625				456		0001
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2025	1	27,635	4387.55		2,788		2,513		2,513	(276)				190		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/08/2023	09/08/2025	1	318,093	4457.49		29,137		25,105		25,105	(4,033)				2,217		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024	1	154,280	3961.63	22,479			22,525		22,525	4,602				695		0001
Purchased Call/S&P 500 INDEX/SPXC171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024	1	24,613	3828.11	4,128			4,867		4,867	1,110				130		0001
Purchased Call/S&P 500 INDEX/SPXD006SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/22/2022	02/22/2024	1	31,206	4304.76	3,988			1,466		1,466	(83)				98		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	18,004	4115.77	2,544			1,873		1,873	299				75		0001
Purchased Call/S&P 500 INDEX/SPXH13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	1	14,985	3822.39	2,389			3,078		3,078	694				83		0001
Purchased Call/S&P 500 INDEX/SPXI134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	20,331	3991.05		2,285		2,809		2,809	524				120		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			431,385		431,385	101,664				19,083		0001
Purchased Call/S&P 500 INDEX/SPX621I9K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			194,198		194,198	42,216				4,581		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	3397	56,715			120,563		120,563	25,569				2,561		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			145,120		145,120	31,781				4,490		0001
Purchased Call/S&P 500 INDEX/SPX715A9G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			69,815		69,815	15,463				2,724		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			91,363		91,363	20,291				3,681		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	3901	40,659			52,799		52,799	12,214				1,761		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			106,645		106,645	23,481				2,976		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			112,481		112,481	24,982				3,536		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			293,467		293,467	65,423				9,830		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			69,647		69,647	15,469				2,262		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			191,162		191,162	42,599				6,561		0001
Purchased Call/S&P 500 INDEX/SPX905CS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			58,509		58,509	13,220				2,567		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			134,056		134,056	30,133				5,509		0001
Purchased Call/S&P 500 INDEX/SPX905ES3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			461,450		461,450	104,122				20,158		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			347,000		347,000	78,313				15,401		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			344,229		344,229	77,901				16,251		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			230,702		230,702	52,236				11,314		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			120,252		120,252	27,254				6,248		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			283,602		283,602	64,318				14,786		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	4442	54,031			51,114		51,114	11,592				2,665		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905M5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			107,976		107,976	24,416				5,396		0001
Purchased Call/S&P 500 INDEX/SPX905N5H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			141,908		141,908	32,080				7,044		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			183,830		183,830	41,640				10,378		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			73,099		73,099	16,557				4,724		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			83,148		83,148	18,835				5,274		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			261,648		261,648	59,375				16,810		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			89,702		89,702	20,510				5,593		0001
Purchased Call/S&P 500 INDEX/SPX905V96	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			113,796		113,796	25,861				5,605		0001
Purchased Call/S&P 500 INDEX/SPX905W7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			6,073		6,073	1,393				330		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			81,978		81,978	18,643				3,737		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			894,436		894,436	202,447				36,699		0001
Purchased Call/S&P 500 INDEX/SPX9052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			294,806		294,806	68,229				15,773		0001
Purchased Call/S&P 500 INDEX/SPXA0514	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			540,062		540,062	125,170				28,246		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			226,478		226,478	51,582				8,916		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			255,317		255,317	57,060				8,547		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			837,327		837,327	185,321				25,327		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			144,721		144,721	32,526				4,833		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			834,670		834,670	189,067				29,119		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			533,154		533,154	122,896				21,135		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			164,968		164,968	38,144				6,526		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	.4138	42,322			46,196		46,196	10,681				1,827		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			300,585		300,585	68,721				10,816		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			422,439		422,439	94,289				12,776		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	.3758	21,865			31,435		31,435	7,016				951		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			577,089		577,089	127,224				16,084		0001
Purchased Call/S&P 500 INDEX/SPXA05A5A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	.3640	309,593			445,778		445,778	98,279				12,426		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			645,963		645,963	144,395				19,458		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	3753	31,364			38,056		38,056	8,507				1,146		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			873,220		873,220	200,938				31,262		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			232,430		232,430	53,383				8,097		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			263,986		263,986	59,912				8,344		0001
Purchased Call/S&P 500 INDEX/SPXA05F$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			143,378		143,378	34,301				4,765		0001
Purchased Call/S&P 500 INDEX/SPXA05F$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	3895	55,938			72,452		72,452	16,514				2,408		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			564,191		564,191	126,960				19,755		0001
Purchased Call/S&P 500 INDEX/SPXA05I$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			360,180		360,180	66,034				12,760		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			226,485		226,485	42,420				8,028		0001
Purchased Call/S&P 500 INDEX/SPXA05M$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			121,293		121,293	30,442				4,142		0001
Purchased Call/S&P 500 INDEX/SPXA05O$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			205,050		205,050	38,284				7,830		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	4134	228,175			271,253		271,253	43,078				10,548		0001
Purchased Call/S&P 500 INDEX/SPXA05S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			100,802		100,802	17,782				3,926		0001
Purchased Call/S&P 500 INDEX/SPXA05U$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			273,918		273,918	35,230				11,069		0001
Purchased Call/S&P 500 INDEX/SPXB050$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			93,727		93,727	(13,014)				4,736		0001
Purchased Call/S&P 500 INDEX/SPXB052$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			201,055		201,055	(16,602)				9,174		0001
Purchased Call/S&P 500 INDEX/SPXB053$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			479,315		479,315	(46,099)				22,863		0001
Purchased Call/S&P 500 INDEX/SPXB054$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			228,056		228,056	(2,911)				9,930		0001
Purchased Call/S&P 500 INDEX/SPXB13H$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			63,104		63,104	13,660				1,148		0001
Purchased Call/S&P 500 INDEX/SPXB13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			573,497		573,497	124,380				10,940		0001
Purchased Call/S&P 500 INDEX/SPXB141$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			49,767		49,767	10,908				1,013		0001
Purchased Call/S&P 500 INDEX/SPXB170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			205,585		205,585	43,519				3,587		0001
Purchased Call/S&P 500 INDEX/SPXB176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			192,110		192,110	41,467				3,848		0001
Purchased Call/S&P 500 INDEX/SPXB178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			362,799		362,799	80,189				8,170		0001
Purchased Call/S&P 500 INDEX/SPXB179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			21,138		21,138	4,695				499		0001
Purchased Call/S&P 500 INDEX/SPXB17A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			630,611		630,611	140,577				15,556		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			99,242		99,242	22,688				3,075		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			339,811		339,811	82,924				21,608		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			273,056		273,056	60,142				5,793		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			282,336		282,336	61,484				5,709		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			166,440		166,440	36,706				3,716		0001
Purchased Call/S&P 500 INDEX/SPXD130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			506,238		506,238	114,010				13,940		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			215,325		215,325	52,050				11,928		0001
Purchased Call/S&P 500 INDEX/SPXF138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			159,600		159,600	39,005				10,284		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			199,822		199,822	49,009				9,820		0001
Purchased Call/S&P 500 INDEX/SPXG130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			674,279		674,279	164,478				26,295		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			241,674		241,674	57,660				7,645		0001
Purchased Call/S&P 500 INDEX/SPXI131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86		232,834		272,365		272,365	39,531				10,475		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			40,059		40,059	6,612				1,552		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			442,878		442,878	27,791				19,046		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			376,816		376,816	(6,241)				17,167		0001
Purchased Call/S&P 500 INDEX/SPXJ131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			243,743		243,743	(14,282)				11,216		0001
Purchased Call/S&P 500 INDEX/SPXJ138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			354,332		354,332	(48,142)				17,355		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			163,514		163,514	10,143				10,218		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			29,863		29,863	1,541				1,802		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			109,288		109,288	5,360				5,820		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			6,348		6,348	548				233		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			149,533		149,533	13,712				4,579		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100		58,855		56,651		56,651	(2,203)				2,426		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			4,907		4,907	733				176		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			35,047		35,047	(2,396)				1,546		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			193,992		193,992	(8,151)				8,493		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			10,254		10,254	769				237		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			142,370		142,370	13,325				4,219		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			73,314		73,314	7,070				2,450		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100		92,035		94,991		94,991	2,956				3,802		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100		90,916		78,866		78,866	(12,050)				3,757		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100		47,904		44,611		44,611	(3,293)				1,923		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100		152,968		152,926		152,926	(42)				6,196		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			153,969		153,969	11,424				7,219		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			83,191		83,191	6,405				4,637		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			16,302		16,302	563				1,040		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			25,333		25,333	1,990				1,456		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			169,825		169,825	13,040				10,900		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			24,848		24,848	1,846				1,549		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			131,241		131,241	7,815				8,164		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			17,228		17,228	656				1,155		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			125,617		125,617	4,977				8,878		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			22,879		22,879	963				1,472		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			10,084		10,084	364				713		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			100,676		100,676	2,269				7,086		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			9,437		9,437	320				654		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			63,876		63,876	2,852				3,350		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			28,924		28,924	1,698				1,289		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			66,992		66,992	3,379				3,846		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			32,147		32,147	3,199				1,284		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			51,107		51,107	4,364				2,140		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			76,504		76,504	6,485				3,170		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			68,466		68,466	5,916				2,425		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			140,976		140,976	13,376				4,028		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			91,307		91,307	8,491				3,367		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100		9,089		9,951		9,951	862				359		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100		9,889		10,326		10,326	438				410		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100		175,980		189,505		189,505	13,525				7,669		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100		50,813		55,923		55,923	5,110				2,216		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100		35,244		36,938		36,938	1,694				1,510		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100		37,563		36,515		36,515	(1,047)				1,624		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100		185,535		177,902		177,902	(7,633)				7,859		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100		35,925		30,593		30,593	(5,333)				1,515		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026	1	410,967	100	83,837			168,351		168,351	14,398				3,422		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	962,371	100	192,571			357,276		357,276	30,729				8,068		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	598,227	100	123,833			93,742		93,742	5,221				5,839		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,275,863	100	267,293			198,430		198,430	10,100				12,583		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	80,998	100	17,755			10,900		10,900	403				825		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	240,072	100	52,456			33,527		33,527	1,119				2,458		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	59,425	100	13,519			11,221		11,221	542				617		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	944,944	100	255,135			215,516		215,516	13,956				10,091		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	115,016	100	30,732			34,131		34,131	2,748				1,240		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	257,686	100	69,060			81,899		81,899	6,868				2,815		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	537,893	100	147,652			149,450		149,450	12,381				5,953		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	609,659	100	185,580			184,448		184,448	16,902				6,918		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	147,362	100	43,354			49,344		49,344	4,657				1,685		0001
Purchased Call/AI Powered US Equity Index/AIP100A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/30/2022	10/02/2023	1	4,416,789	2309.66	122,626			347		15			(93,823)		1,635		0001
Purchased Call/AI Powered US Equity Index/AIP100A$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/03/2022	10/03/2023	1	7,046,262	2326.92	172,983			973		9			(131,805)		3,194		0001
Purchased Call/AI Powered US Equity Index/AIP100A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/04/2022	10/04/2023	1	7,703,330	2346.37	177,170			1,476		2			(133,414)		4,032		0001
Purchased Call/AI Powered US Equity Index/AIP100A$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2022	10/05/2023	1	6,391,069	2345.73	142,543			1,589		12			(107,717)		3,740		0001
Purchased Call/AI Powered US Equity Index/AIP100A$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2022	10/06/2023	1	5,851,901	2341.45	133,564			1,882		74			(101,653)		3,751		0001
Purchased Call/AI Powered US Equity Index/AIP100A$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/06/2023	1	5,652,082	2326.31	135,673			1,894		486			(102,104)		3,623		0001
Purchased Call/AI Powered US Equity Index/AIP100A$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/09/2023	1	5,347,302	2326.31	132,505			2,974		795			(100,646)		4,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100A$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/10/2022	10/10/2023	1	6,592,383	2322.42	164,499			4,152		2,059			(125,122)		5,456		0001
Purchased Call/AI Powered US Equity Index/AIP100A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2022	10/11/2023	1	6,463,923	2320.18	160,353			4,483		3,193			(121,426)		5,611		0001
Purchased Call/AI Powered US Equity Index/AIP100A$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2022	10/12/2023	1	7,225,041	2320.55	181,661			5,585		4,334			(137,521)		6,550		0001
Purchased Call/AI Powered US Equity Index/AIP100A$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/13/2022	10/13/2023	1	7,295,638	2331.36	173,607	2,482		6,018		2,551			(133,963)		6,884		0001
Purchased Call/AI Powered US Equity Index/AIP100A$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/16/2023	1	4,134,936	2318.74	119,825			5,052		3,945			(91,358)		4,329		0001
Purchased Call/AI Powered US Equity Index/AIP100A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/13/2023	1	6,900,412	2318.74	170,011			5,687		5,616			(128,062)		6,511		0001
Purchased Call/AI Powered US Equity Index/AIP100A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/17/2022	10/17/2023	1	8,195,809	2330.62	211,156			9,440		4,478			(160,118)		8,844		0001
Purchased Call/AI Powered US Equity Index/AIP100BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/18/2022	10/18/2023	1	7,561,612	2336.32	184,655			8,724		3,445			(139,163)		8,396		0001
Purchased Call/AI Powered US Equity Index/AIP100BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2022	10/19/2023	1	6,121,439	2329.88	160,648			8,095		4,686			(121,743)		6,983		0001
Purchased Call/AI Powered US Equity Index/AIP100BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2022	10/20/2023	1	6,597,603	2326.52	174,255			9,253		6,798			(131,657)		7,722		0001
Purchased Call/AI Powered US Equity Index/AIP100BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/23/2023	1	5,078,348	2336.88	143,450			8,876		3,448			(109,276)		6,374		0001
Purchased Call/AI Powered US Equity Index/AIP100BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/20/2023	1	6,189,258	2336.88	150,900			7,980		3,683			(113,433)		7,244		0001
Purchased Call/AI Powered US Equity Index/AIP100BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/24/2022	10/24/2023	1	5,405,715	2341.29	142,069			9,118		3,292			(107,518)		6,931		0001
Purchased Call/AI Powered US Equity Index/AIP100BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/25/2022	10/25/2023	1	7,707,164	2350.89	189,195			12,619		3,206			(142,627)		10,085		0001
Purchased Call/AI Powered US Equity Index/AIP100BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2022	10/26/2023	1	9,860,454	2351.23	238,873	3,701		16,942		4,561			(183,567)		13,158		0001
Purchased Call/AI Powered US Equity Index/AIP100BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/27/2022	10/27/2023	1	10,300,337	2349.97	255,444			18,610		5,700			(193,777)		14,007		0001
Purchased Call/AI Powered US Equity Index/AIP100BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/30/2023	1	5,154,673	2361.75	112,386			9,061		1,777			(84,695)		7,389		0001
Purchased Call/AI Powered US Equity Index/AIP100BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/27/2023	1	7,171,313	2361.75	168,498	1,569		12,334		2,171			(128,006)		9,752		0001
Purchased Call/AI Powered US Equity Index/AIP100BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/31/2022	10/31/2023	1	7,988,583	2359.05	180,890			15,038		3,537			(135,867)		11,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2022	11/01/2023	1	9,872,799	2360.09	223,305			19,240		4,695			(168,086)		14,616		0001
Purchased Call/AI Powered US Equity Index/AIP100BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2022	11/02/2023	1	8,799,617	2347.13	217,579			19,358		8,034			(164,072)		13,229		0001
Purchased Call/AI Powered US Equity Index/AIP100BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2022	11/03/2023	1	6,466,666	2341.77	164,399			15,083		7,909			(123,736)		9,868		0001
Purchased Call/AI Powered US Equity Index/AIP100BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	11/06/2023	1	5,243,269	2350.03	132,863			13,315		4,948			(100,155)		8,347		0001
Purchased Call/AI Powered US Equity Index/AIP100CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	11/03/2023	1	7,527,255	2350.03	181,978			16,714		6,579			(137,004)		11,487		0001
Purchased Call/AI Powered US Equity Index/AIP100CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/07/2022	11/07/2023	1	6,813,504	2354.39	156,924			16,149		5,797			(117,982)		10,992		0001
Purchased Call/AI Powered US Equity Index/AIP100CS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2023	1	11,777,421	2356.55	290,684			30,716		9,877			(218,391)		19,249		0001
Purchased Call/AI Powered US Equity Index/AIP100CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2022	11/09/2023	1	7,714,832	2340.66	221,870			24,088		12,499			(166,592)		12,770		0001
Purchased Call/AI Powered US Equity Index/AIP100CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/10/2023	1	7,220,922	2376.18	176,183			19,600		3,147			(132,357)		12,101		0001
Purchased Call/AI Powered US Equity Index/AIP100CSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2022	11/13/2023	1	5,014,159	2385.85	119,205			14,193		1,579			(89,568)		8,705		0001
Purchased Call/AI Powered US Equity Index/AIP100CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2022	11/10/2023	1	9,969,067	2385.85	236,107			26,295		2,857			(177,891)		16,706		0001
Purchased Call/AI Powered US Equity Index/AIP100CSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/14/2022	11/14/2023	1	6,725,405	2380.95	160,328			19,513		2,836			(120,360)		11,807		0001
Purchased Call/AI Powered US Equity Index/AIP100CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/15/2022	11/15/2023	1	6,931,371	2385.61	161,519			20,092		2,614			(121,026)		12,303		0001
Purchased Call/AI Powered US Equity Index/AIP100CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2022	11/16/2023	1	15,639,837	2379.62	368,074			47,160		8,076			(277,797)		28,061		0001
Purchased Call/AI Powered US Equity Index/AIP100CSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/17/2022	11/17/2023	1	6,505,461	2376.73	156,320			20,408		4,020			(117,371)		11,796		0001
Purchased Call/AI Powered US Equity Index/AIP100CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/18/2022	11/20/2023	1	5,038,226	2378.61	122,628			17,138		3,101			(92,693)		9,416		0001
Purchased Call/AI Powered US Equity Index/AIP100CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/18/2022	11/17/2023	1	8,278,626	2378.61	197,072			25,760		4,765			(148,230)		15,011		0001
Purchased Call/AI Powered US Equity Index/AIP100CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/21/2022	11/21/2023	1	9,762,766	2376.83	243,557			34,493		6,821			(182,958)		18,425		0001
Purchased Call/AI Powered US Equity Index/AIP100CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2022	11/22/2023	1	10,002,950	2383.32	239,641			34,627		5,857			(180,028)		19,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2022	11/22/2023	1	7,236,214	2386.03	172,620			25,031		3,835			(129,721)		13,787		0001
Purchased Call/AI Powered US Equity Index/AIP100CSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2022	11/24/2023	1	3,305,633	2386.03	78,769			11,789		1,867			(58,816)		6,416		0001
Purchased Call/AI Powered US Equity Index/AIP100DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/25/2022	11/24/2023	1	2,770,424	2385.38	63,689			9,596		1,602			(48,099)		5,377		0001
Purchased Call/AI Powered US Equity Index/AIP100DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/25/2022	11/27/2023	1	5,919,098	2385.38	138,349			21,873		3,640			(104,062)		11,798		0001
Purchased Call/AI Powered US Equity Index/AIP100DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/28/2022	11/28/2023	1	8,493,570	2376.63	212,168			34,075		7,461			(159,418)		17,074		0001
Purchased Call/AI Powered US Equity Index/AIP100DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/29/2022	11/29/2023	1	10,083,397	2376.57	250,081			40,840		9,332			(187,599)		20,441		0001
Purchased Call/AI Powered US Equity Index/AIP100DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/30/2023	1	7,042,816	2389.93	164,813			27,427		4,376			(123,764)		14,396		0001
Purchased Call/AI Powered US Equity Index/AIP100DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/01/2022	12/01/2023	1	6,536,730	2390.28	144,897			24,572		4,237			(108,992)		13,470		0001
Purchased Call/AI Powered US Equity Index/AIP100DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	12/01/2023	1	8,126,930	2388.3	187,679			31,831		5,630			(141,042)		16,747		0001
Purchased Call/AI Powered US Equity Index/AIP100DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	12/04/2023	1	4,438,444	2388.3	93,898			16,631		3,240			(70,409)		9,365		0001
Purchased Call/AI Powered US Equity Index/AIP100DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/05/2022	12/05/2023	1	7,654,743	2376	173,046			31,091		8,653			(129,830)		16,275		0001
Purchased Call/AI Powered US Equity Index/AIP100DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2022	12/06/2023	1	6,180,404	2367.45	147,473			26,954		9,385			(110,648)		13,240		0001
Purchased Call/AI Powered US Equity Index/AIP100DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2022	12/07/2023	1	5,708,603	2365.78	136,671			25,351		9,414			(102,558)		12,320		0001
Purchased Call/AI Powered US Equity Index/AIP100DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/08/2023	1	6,471,765	2368.79	152,882			28,888		10,150			(114,930)		14,069		0001
Purchased Call/AI Powered US Equity Index/AIP100DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/11/2023	1	4,549,665	2364.26	113,486			22,348		8,383			(85,405)		10,103		0001
Purchased Call/AI Powered US Equity Index/AIP100DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/08/2023	1	7,614,025	2364.26	183,468			34,750		13,564			(138,294)		16,552		0001
Purchased Call/AI Powered US Equity Index/AIP100DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/12/2022	12/12/2023	1	7,531,471	2370.04	178,395			35,527		12,231			(133,912)		16,841		0001
Purchased Call/AI Powered US Equity Index/AIP100DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2022	12/13/2023	1	9,474,203	2372.62	215,000			43,414		14,817			(161,248)		21,330		0001
Purchased Call/AI Powered US Equity Index/AIP100DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/14/2022	12/14/2023	1	7,404,455	2368.13	166,035			34,009		13,496			(124,513)		16,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/All Powered US Equity Index/AIP100E$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2022	12/15/2023	1	7,481,166	2356.74	169,043			35,322		18,868			(127,425)		17,069		0001
Purchased Call/All Powered US Equity Index/AIP100E$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/15/2023	1	6,824,112	2350.8	159,142	2,245		33,735		19,948			(121,266)		15,570		0001
Purchased Call/All Powered US Equity Index/AIP100E$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/18/2023	1	5,828,084	2350.8	134,619	1,402		29,428		17,494			(102,263)		13,557		0001
Purchased Call/All Powered US Equity Index/AIP100E$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/19/2022	12/19/2023	1	11,388,178	2345.51	276,030			60,273		39,719			(207,108)		26,658		0001
Purchased Call/All Powered US Equity Index/AIP100E$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/20/2022	12/20/2023	1	7,337,292	2346.25	174,418			38,686		25,744			(130,833)		17,282		0001
Purchased Call/All Powered US Equity Index/AIP100E$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2022	12/21/2023	1	6,848,632	2353.52	149,804	10,373		36,116		20,717			(120,268)		16,231		0001
Purchased Call/All Powered US Equity Index/AIP100E$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/22/2023	1	7,982,186	2343.13	177,096	15,502		44,121		31,343			(144,639)		19,032		0001
Purchased Call/All Powered US Equity Index/AIP100E$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/22/2023	1	3,588,370	2347.25	77,634	7,196		19,489		12,844			(63,932)		8,556		0001
Purchased Call/All Powered US Equity Index/AIP100E$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/26/2023	1	8,385,654	2347.25	192,479			45,888		30,697			(144,214)		20,470		0001
Purchased Call/All Powered US Equity Index/AIP100E$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/27/2022	12/27/2023	1	10,166,732	2343.66	224,693	19,778		59,255		41,139			(183,350)		24,960		0001
Purchased Call/All Powered US Equity Index/AIP100E$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/28/2023	1	6,800,781	2336.96	138,719	31,235		41,625		32,307			(127,371)		16,791		0001
Purchased Call/All Powered US Equity Index/AIP100E$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/29/2023	1	8,675,218	2347.84	159,125	48,471		51,504		33,297			(155,390)		21,539		0001
Purchased Call/All Powered US Equity Index/AIP100E$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2022	12/29/2023	1	4,623,838	2347.81	59,111	51,151		27,409		17,759			(82,657)		11,480		0001
Purchased Call/All Powered US Equity Index/AIP100E$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2022	01/02/2024	1	7,103,420	2347.81	57,330	115,559		44,565		27,848			(128,065)		18,024		0001
Purchased Call/All Powered US Equity Index/AIP100E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/03/2023	01/03/2024	1	7,113,255	2341.15		177,638		46,232		32,699			(131,264)		18,145		0001
Purchased Call/All Powered US Equity Index/AIP100E$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2023	01/04/2024	1	3,702,752	2347.72		91,239		23,965		15,094			(67,195)		9,495		0001
Purchased Call/All Powered US Equity Index/AIP100E$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/05/2023	01/05/2024	1	5,396,652	2344.2		137,608		36,705		24,105			(100,864)		13,910		0001
Purchased Call/All Powered US Equity Index/AIP100F$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/08/2024	1	4,609,378	2355.34		117,424		32,253		16,623			(85,045)		12,063		0001
Purchased Call/All Powered US Equity Index/AIP100F$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/05/2024	1	4,486,457	2355.34		109,016		29,108		15,856			(79,860)		11,564		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/09/2023	.01/09/2024	1	6,297,619	2354.24		162,513		45,265		23,698			(117,114)		16,564		0001
Purchased Call/AI Powered US Equity Index/AIP100FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/10/2023	.01/10/2024	1	6,178,299	2360.33		153,827		43,121		20,843			(110,677)		16,330		0001
Purchased Call/AI Powered US Equity Index/AIP100FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/11/2023	.01/11/2024	1	6,503,703	2363.5		161,391		45,796		20,879			(115,566)		17,274		0001
Purchased Call/AI Powered US Equity Index/AIP100FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/12/2023	.01/12/2024	1	5,946,712	2366.2		146,273		42,090		18,389			(104,209)		15,871		0001
Purchased Call/AI Powered US Equity Index/AIP100FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/13/2023	.01/16/2024	1	4,821,979	2369.94		109,746		32,515		14,057			(77,192)		13,115		0001
Purchased Call/AI Powered US Equity Index/AIP100FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/13/2023	.01/12/2024	1	8,240,165	2369.94		197,323		56,692		23,514			(140,772)		21,993		0001
Purchased Call/AI Powered US Equity Index/AIP100FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/17/2023	.01/17/2024	1	5,631,941	2368.15		130,284		38,992		17,401			(91,203)		15,388		0001
Purchased Call/AI Powered US Equity Index/AIP100FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/18/2023	.01/18/2024	1	7,331,682	2360.22		177,982		53,877		27,157			(124,052)		20,124		0001
Purchased Call/AI Powered US Equity Index/AIP100FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/19/2023	.01/19/2024	1	5,904,437	2352.44		150,923		46,132		25,968			(104,801)		16,280		0001
Purchased Call/AI Powered US Equity Index/AIP100FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/20/2023	.01/22/2024	1	3,090,519	2362.27		79,044		24,827		11,383			(54,157)		8,636		0001
Purchased Call/AI Powered US Equity Index/AIP100FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/20/2023	.01/19/2024	1	4,203,968	2362.27		103,787		31,743		15,208			(72,060)		11,592		0001
Purchased Call/AI Powered US Equity Index/AIP100FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/23/2023	.01/23/2024	1	6,695,367	2368.74		164,572		52,018		22,031			(112,436)		18,791		0001
Purchased Call/AI Powered US Equity Index/AIP100FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/24/2023	.01/24/2024	1	5,808,151	2367.95		144,913		46,143		19,774			(98,707)		16,372		0001
Purchased Call/AI Powered US Equity Index/AIP100FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/25/2023	.01/25/2024	1	6,397,935	2368.63		157,588		50,700		21,843			(106,817)		18,112		0001
Purchased Call/AI Powered US Equity Index/AIP100GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/26/2023	.01/26/2024	1	5,821,248	2376.23		138,556		45,049		17,360			(93,536)		16,549		0001
Purchased Call/AI Powered US Equity Index/AIP100GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/27/2023	.01/29/2024	1	4,780,276	2375.72		113,400		37,699		14,677			(75,618)		13,762		0001
Purchased Call/AI Powered US Equity Index/AIP100GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/27/2023	.01/26/2024	1	6,831,732	2375.72		162,779		52,970		20,586			(109,855)		19,422		0001
Purchased Call/AI Powered US Equity Index/AIP100GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/30/2023	.01/30/2024	1	6,235,835	2365.37		161,428		54,022		23,883			(107,286)		18,026		0001
Purchased Call/AI Powered US Equity Index/AIP100GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/31/2023	.01/31/2024	1	6,546,626	2372.4		167,066		56,415		22,238			(110,617)		19,002		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2023	02/01/2024	1	7,421,590	2378.71		182,830		62,272		22,622			(120,567)		21,629		0001
Purchased Call/AI Powered US Equity Index/AIP100GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/02/2023	02/02/2024	1	6,860,930	2385.25		160,499		55,327		18,687			(105,225)		20,075		0001
Purchased Call/AI Powered US Equity Index/AIP100GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	02/05/2024	1	3,324,869	2377.72		80,978		28,547		10,702			(52,413)		9,845		0001
Purchased Call/AI Powered US Equity Index/AIP100GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	02/02/2024	1	5,264,170	2377.72		127,662		44,048		16,651			(83,680)		15,403		0001
Purchased Call/AI Powered US Equity Index/AIP100GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/06/2023	02/06/2024	1	8,348,168	2372.62		206,747		73,505		30,126			(133,209)		24,815		0001
Purchased Call/AI Powered US Equity Index/AIP100GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2023	02/07/2024	1	7,756,099	2383.04		177,066		63,349		23,289			(113,703)		23,144		0001
Purchased Call/AI Powered US Equity Index/AIP100GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2023	02/08/2024	1	7,084,276	2377.3		165,046		59,473		24,121			(105,554)		21,220		0001
Purchased Call/AI Powered US Equity Index/AIP100GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/09/2023	02/09/2024	1	5,324,477	2371.75		130,106		47,352		20,429			(82,820)		16,010		0001
Purchased Call/AI Powered US Equity Index/AIP100GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/12/2024	1	4,826,155	2362.76		130,958		48,945		22,119			(81,975)		14,675		0001
Purchased Call/AI Powered US Equity Index/AIP100GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/09/2024	1	6,660,330	2362.76		167,820		61,185		30,103			(106,747)		20,027		0001
Purchased Call/AI Powered US Equity Index/AIP100GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/13/2023	02/13/2024	1	8,976,364	2370.7		227,956		85,238		36,166			(142,637)		27,396		0001
Purchased Call/AI Powered US Equity Index/AIP100HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/14/2023	02/14/2024	1	5,360,816	2379.5		123,174		46,480		18,653			(76,776)		16,422		0001
Purchased Call/AI Powered US Equity Index/AIP100HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2023	02/15/2024	1	7,584,223	2385.88		172,019		65,198		23,752			(106,861)		23,317		0001
Purchased Call/AI Powered US Equity Index/AIP100HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/16/2023	02/16/2024	1	3,945,766	2369.62		86,103		33,088		16,871			(53,142)		12,175		0001
Purchased Call/AI Powered US Equity Index/AIP100HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/20/2024	1	6,652,857	2363.02		139,144		54,623		32,353			(84,557)		20,821		0001
Purchased Call/AI Powered US Equity Index/AIP100HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/16/2024	1	12,330,239	2363.02		279,635		107,589		59,184			(172,480)		38,045		0001
Purchased Call/AI Powered US Equity Index/AIP100HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/21/2024	1	5,354,187	2340.81		133,460		52,912		38,016			(80,592)		16,815		0001
Purchased Call/AI Powered US Equity Index/AIP100HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2023	02/22/2024	1	6,759,663	2342.03		165,452		66,031		47,495			(99,484)		21,303		0001
Purchased Call/AI Powered US Equity Index/AIP100HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2023	02/23/2024	1	5,377,638	2348.96		128,595		51,774		34,173			(76,964)		17,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/26/2024	1	3,028,334	2339.75		75,520		30,942		22,489			(44,608)		9,674		0001
Purchased Call/AI Powered US Equity Index/AIP100HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/23/2024	1	8,949,277	2339.75		219,247		88,495		65,816			(130,959)		28,300		0001
Purchased Call/AI Powered US Equity Index/AIP100HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/27/2023	02/27/2024	1	5,349,811	2345.09		128,968		53,232		36,906			(75,738)		17,148		0001
Purchased Call/AI Powered US Equity Index/AIP100HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/28/2024	1	1,701,492	2345.95		40,891		16,941		11,695			(23,940)		5,472		0001
Purchased Call/AI Powered US Equity Index/AIP100HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/29/2024	1	3,123,563	2345.95		76,494		31,848		21,656			(44,656)		10,078		0001
Purchased Call/AI Powered US Equity Index/AIP100HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2023	03/01/2024	1	7,491,387	2343.77		186,432		78,282		54,232			(108,237)		24,251		0001
Purchased Call/AI Powered US Equity Index/AIP100HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2023	03/01/2024	1	6,488,851	2347.56		159,441		67,632		44,303			(92,031)		21,006		0001
Purchased Call/AI Powered US Equity Index/AIP100HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/04/2024	1	2,400,815	2358.69		58,340		24,911		13,895			(33,541)		7,848		0001
Purchased Call/AI Powered US Equity Index/AIP100HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/05/2024	1	3,285,716	2358.69		73,364		31,570		19,218			(41,811)		10,775		0001
Purchased Call/AI Powered US Equity Index/AIP100ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/01/2024	1	6,588,496	2358.69		143,401		60,936		37,717			(82,634)		21,328		0001
Purchased Call/AI Powered US Equity Index/AIP100IS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/06/2023	03/06/2024	1	9,014,241	2353.4		204,438		88,500		57,885			(115,906)		29,654		0001
Purchased Call/AI Powered US Equity Index/AIP100IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2023	03/07/2024	1	6,426,957	2345.82		150,007		65,295		46,746			(84,722)		21,209		0001
Purchased Call/AI Powered US Equity Index/AIP100IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2023	03/08/2024	1	6,745,866	2347.1		150,352		65,899		48,565			(84,515)		22,332		0001
Purchased Call/AI Powered US Equity Index/AIP100IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2023	03/08/2024	1	9,175,503	2330.27		202,466		89,344		84,562			(113,539)		30,375		0001
Purchased Call/AI Powered US Equity Index/AIP100ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/11/2024	1	2,234,283	2313.41		54,293		24,230		26,190			(30,179)		7,465		0001
Purchased Call/AI Powered US Equity Index/AIP100ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/12/2024	1	4,963,604	2313.41		122,262		55,030		58,552			(67,318)		16,636		0001
Purchased Call/AI Powered US Equity Index/AIP100ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/08/2024	1	4,880,283	2313.41		117,439		51,982		56,833			(65,607)		16,156		0001
Purchased Call/AI Powered US Equity Index/AIP100ISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/13/2023	03/13/2024	1	6,914,753	2308.88		175,262		79,290		87,129			(95,957)		23,246		0001
Purchased Call/AI Powered US Equity Index/AIP100ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/14/2023	03/14/2024	1	9,246,906	2319.68		223,469		101,773		101,506			(121,851)		31,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2023	03/15/2024	1	8,161,858	2309.97		205,078		94,084		102,536			(111,153)		27,604		0001
Purchased Call/AI Powered US Equity Index/AIP100I$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2023	03/15/2024	1	6,468,591	2320.63		153,664		70,880		70,573			(83,001)		21,877		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/15/2024	1	3,574,415	2310.93		88,891		41,034		44,347			(47,985)		12,089		0001
Purchased Call/AI Powered US Equity Index/AIP100I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/19/2024	1	6,193,659	2310.93		165,716		77,725		77,775			(88,072)		21,197		0001
Purchased Call/AI Powered US Equity Index/AIP100I$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/18/2024	1	3,093,514	2310.93		75,791		35,286		38,616			(40,684)		10,556		0001
Purchased Call/AI Powered US Equity Index/AIP100I$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/20/2023	03/20/2024	1	8,171,790	2317.31		207,428		97,994		95,010			(109,453)		28,048		0001
Purchased Call/AI Powered US Equity Index/AIP100I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/21/2023	03/21/2024	1	8,476,939	2327.46		191,007		90,777		86,601			(100,434)		29,180		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/22/2024	1	7,304,196	2313.61		179,997		86,018		90,122			(94,180)		25,216		0001
Purchased Call/AI Powered US Equity Index/AIP100JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/23/2023	03/22/2024	1	10,338,122	2313.74		257,755		123,845		127,342			(134,437)		35,689		0001
Purchased Call/AI Powered US Equity Index/AIP100JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/25/2024	1	4,724,087	2316.22		116,569		56,655		56,705			(60,078)		16,449		0001
Purchased Call/AI Powered US Equity Index/AIP100JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/26/2024	1	6,346,712	2316.22		157,371		76,835		76,636			(80,641)		22,161		0001
Purchased Call/AI Powered US Equity Index/AIP100JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/22/2024	1	5,616,143	2316.22		138,778		66,792		67,000			(72,143)		19,388		0001
Purchased Call/AI Powered US Equity Index/AIP100JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/27/2023	03/27/2024	1	4,195,387	2319.04		105,557		51,880		49,094			(53,704)		14,690		0001
Purchased Call/AI Powered US Equity Index/AIP100JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/28/2023	03/28/2024	1	7,117,327	2318.14		182,388		90,076		84,760			(92,483)		24,991		0001
Purchased Call/AI Powered US Equity Index/AIP100JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2023	03/28/2024	1	6,818,256	2327.93		172,666		85,486		71,498			(87,334)		23,940		0001
Purchased Call/AI Powered US Equity Index/AIP100JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/30/2023	03/28/2024	1	7,063,423	2331.23		179,801		89,612		70,897			(90,528)		24,801		0001
Purchased Call/AI Powered US Equity Index/AIP100JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	04/02/2024	1	5,407,589	2341.68		127,089		64,608		47,819			(62,602)		19,249		0001
Purchased Call/AI Powered US Equity Index/AIP100JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	04/01/2024	1	1,775,157	2341.68		43,491		21,925		15,583			(21,686)		6,302		0001
Purchased Call/AI Powered US Equity Index/AIP100JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	03/28/2024	1	4,308,982	2341.68		105,039		52,394		37,540			(52,891)		15,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/03/2023	04/03/2024	1	8,570,217	2341.54		201,312		102,996		76,479			(98,427)		30,589		0001
Purchased Call/AI Powered US Equity Index/AIP100JSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2023	04/04/2024	1	6,707,762	2335.44		165,923		85,257		65,364			(80,732)		24,006		0001
Purchased Call/AI Powered US Equity Index/AIP100JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2023	04/05/2024	1	7,031,571	2331.46		180,001		92,856		72,674			(87,257)		25,232		0001
Purchased Call/AI Powered US Equity Index/AIP100JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2024	1	2,288,108	2332.92		58,347		30,456		23,355			(28,064)		8,276		0001
Purchased Call/AI Powered US Equity Index/AIP100JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/09/2024	1	4,496,316	2332.92		116,496		61,297		46,190			(55,351)		16,305		0001
Purchased Call/AI Powered US Equity Index/AIP100JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/05/2024	1	10,549,075	2332.92		270,237		140,356		106,969			(130,319)		37,854		0001
Purchased Call/AI Powered US Equity Index/AIP100JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/10/2023	04/10/2024	1	5,874,102	2336.3		147,953		78,349		58,121			(69,664)		21,357		0001
Purchased Call/AI Powered US Equity Index/AIP100KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2023	04/11/2024	1	7,251,268	2337.41		180,475		96,107		71,128			(84,549)		26,432		0001
Purchased Call/AI Powered US Equity Index/AIP100KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2023	04/12/2024	1	7,686,144	2331.53		198,460		106,231		81,842			(92,533)		28,090		0001
Purchased Call/AI Powered US Equity Index/AIP100KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2023	04/12/2024	1	7,081,862	2337.92		176,732		95,175		69,456			(82,014)		25,881		0001
Purchased Call/AI Powered US Equity Index/AIP100KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/15/2024	1	2,498,589	2334.79		63,456		34,440		25,681			(29,212)		9,201		0001
Purchased Call/AI Powered US Equity Index/AIP100KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/12/2024	1	3,616,850	2334.79		91,305		49,254		36,938			(42,265)		13,218		0001
Purchased Call/AI Powered US Equity Index/AIP100KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/16/2024	1	4,339,679	2334.79		107,424		58,907		44,881			(48,766)		16,022		0001
Purchased Call/AI Powered US Equity Index/AIP100KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/17/2023	04/17/2024	1	7,649,121	2334.93		188,619		103,859		79,454			(84,979)		28,311		0001
Purchased Call/AI Powered US Equity Index/AIP100KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/18/2023	04/18/2024	1	4,630,796	2335.33		110,832		61,286		48,119			(49,677)		17,182		0001
Purchased Call/AI Powered US Equity Index/AIP100KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/19/2023	04/19/2024	1	6,649,668	2333.55		165,765		91,832		71,091			(74,081)		24,734		0001
Purchased Call/AI Powered US Equity Index/AIP100KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/20/2023	04/19/2024	1	7,287,151	2327.91		184,009		102,640		83,571			(81,887)		27,105		0001
Purchased Call/AI Powered US Equity Index/AIP100KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/23/2024	1	5,873,904	2328.56		133,059		75,311		67,589			(57,862)		22,064		0001
Purchased Call/AI Powered US Equity Index/AIP100KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/22/2024	1	3,208,113	2328.56		81,486		45,794		36,708			(35,969)		12,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/19/2024	1	6,689,910	2328.56		167,137		93,419		76,108			(74,112)		24,884		0001
Purchased Call/AI Powered US Equity Index/AIP100KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/24/2023	04/24/2024	1	8,719,699	2327.34		200,083		113,788		102,404			(86,482)		32,833		0001
Purchased Call/AI Powered US Equity Index/AIP100KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/25/2023	04/25/2024	1	7,445,107	2311.48		189,465		108,246		106,011			(81,517)		28,101		0001
Purchased Call/AI Powered US Equity Index/AIP100KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2023	04/26/2024	1	7,994,216	2306		209,432		120,142		121,754			(89,610)		30,246		0001
Purchased Call/AI Powered US Equity Index/AIP100KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/27/2023	04/26/2024	1	5,577,232	2314.21		143,162		82,606		77,304			(61,022)		21,102		0001
Purchased Call/AI Powered US Equity Index/AIP100LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/30/2024	1	4,556,325	2318.73		109,586		64,064		60,500			(45,703)		17,403		0001
Purchased Call/AI Powered US Equity Index/AIP100LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/29/2024	1	3,433,387	2318.73		87,208		50,691		45,367			(36,832)		13,083		0001
Purchased Call/AI Powered US Equity Index/AIP100LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/26/2024	1	5,232,830	2318.73		132,241		76,472		68,795			(56,116)		19,799		0001
Purchased Call/AI Powered US Equity Index/AIP100LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/01/2023	05/01/2024	1	7,557,572	2318.96		175,339		103,035		100,571			(72,427)		28,934		0001
Purchased Call/AI Powered US Equity Index/AIP100LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	05/02/2024	1	9,646,270	2309.04		238,646		140,817		144,394			(98,009)		37,017		0001
Purchased Call/AI Powered US Equity Index/AIP100LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2023	05/03/2024	1	5,793,238	2302.7		146,757		87,082		93,464			(59,932)		22,283		0001
Purchased Call/AI Powered US Equity Index/AIP100LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2023	05/03/2024	1	4,376,434	2296.95		117,114		69,961		75,185			(47,520)		16,833		0001
Purchased Call/AI Powered US Equity Index/AIP100LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/06/2024	1	2,645,413	2311.53		67,193		40,353		38,847			(27,097)		10,246		0001
Purchased Call/AI Powered US Equity Index/AIP100LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/03/2024	1	4,923,041	2311.53		123,869		74,781		71,967			(49,494)		18,936		0001
Purchased Call/AI Powered US Equity Index/AIP100LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/07/2024	1	3,845,318	2311.53		96,272		58,169		56,717			(38,272)		14,927		0001
Purchased Call/AI Powered US Equity Index/AIP100LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/08/2023	05/08/2024	1	7,927,796	2311.41		200,180		121,358		117,602			(78,966)		30,844		0001
Purchased Call/AI Powered US Equity Index/AIP100LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/09/2023	05/09/2024	1	6,356,071	2309.24		162,243		98,934		96,950			(63,562)		24,785		0001
Purchased Call/AI Powered US Equity Index/AIP100LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/10/2023	05/10/2024	1	8,832,645	2312.05		223,744		136,835		131,146			(87,232)		34,520		0001
Purchased Call/AI Powered US Equity Index/AIP100LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/11/2023	05/10/2024	1	5,110,671	2310.76		130,421		80,347		76,978			(50,500)		19,973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/13/2024	1	3,683,392	2310.48		93,766		58,140		55,893			(36,005)		14,492		0001
Purchased Call/AI Powered US Equity Index/AIP100LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/14/2024	1	5,367,893	2310.48		134,174		83,664		81,797			(50,767)		21,166		0001
Purchased Call/AI Powered US Equity Index/AIP100LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/10/2024	1	3,859,412	2310.48		98,463		60,842		58,312			(37,958)		15,083		0001
Purchased Call/AI Powered US Equity Index/AIP100LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/15/2023	05/15/2024	1	7,874,811	2314.98		196,649		123,306		114,666			(73,653)		31,119		0001
Purchased Call/AI Powered US Equity Index/AIP100LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2023	05/16/2024	1	5,798,574	2308.22		156,130		98,284		91,263			(58,201)		22,965		0001
Purchased Call/AI Powered US Equity Index/AIP100MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2023	05/17/2024	1	7,285,790	2325.64		182,426		115,945		94,924			(67,154)		28,918		0001
Purchased Call/AI Powered US Equity Index/AIP100MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2023	05/17/2024	1	7,471,257	2317.33		201,337		127,828		106,852			(74,350)		29,654		0001
Purchased Call/AI Powered US Equity Index/AIP100MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/21/2024	1	5,660,517	2322.51		138,126		88,655		77,105			(49,839)		22,661		0001
Purchased Call/AI Powered US Equity Index/AIP100MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/20/2024	1	2,709,729	2322.51		68,827		43,989		36,745			(25,130)		10,825		0001
Purchased Call/AI Powered US Equity Index/AIP100MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/17/2024	1	4,536,395	2322.51		114,976		73,193		61,231			(42,163)		18,005		0001
Purchased Call/AI Powered US Equity Index/AIP100MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/22/2023	05/22/2024	1	9,170,166	2324.03		216,656		139,633		123,363			(77,213)		36,790		0001
Purchased Call/AI Powered US Equity Index/AIP100MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/23/2023	05/23/2024	1	5,124,206	2314.33		126,870		82,370		76,973			(44,824)		20,602		0001
Purchased Call/AI Powered US Equity Index/AIP100MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/24/2023	05/24/2024	1	5,669,678	2307.31		148,461		96,964		92,193			(52,049)		22,843		0001
Purchased Call/AI Powered US Equity Index/AIP100MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/25/2023	05/24/2024	1	8,536,151	2311.15		220,226		144,581		133,236			(76,822)		34,392		0001
Purchased Call/AI Powered US Equity Index/AIP100MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/29/2024	1	4,323,324	2320.64		104,830		69,725		61,405			(35,426)		17,601		0001
Purchased Call/AI Powered US Equity Index/AIP100MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/24/2024	1	9,787,007	2320.64		245,348		161,376		137,801			(85,298)		39,432		0001
Purchased Call/AI Powered US Equity Index/AIP100MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/28/2024	1	2,525,141	2320.64		63,354		41,943		35,712			(21,753)		10,259		0001
Purchased Call/AI Powered US Equity Index/AIP100MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/30/2023	05/30/2024	1	7,156,990	2318.94		178,828		120,151		103,930			(59,121)		29,198		0001
Purchased Call/AI Powered US Equity Index/AIP100MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/31/2024	1	10,029,698	2312.57		262,553		175,886		156,579			(87,262)		41,002		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2023	05/31/2024	1	6,142,630	2320.16		160,197		107,980		88,397			(52,870)		25,112		0001
Purchased Call/AI Powered US Equity Index/AIP100MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/04/2024	1	6,011,628	2334.39		156,694		107,829		74,632			(49,269)		24,777		0001
Purchased Call/AI Powered US Equity Index/AIP100MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/03/2024	1	1,956,153	2334.39		49,491		33,539		24,172			(16,182)		8,046		0001
Purchased Call/AI Powered US Equity Index/AIP100NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	05/31/2024	1	4,570,847	2334.39		114,011		77,031		56,211			(37,378)		18,686		0001
Purchased Call/AI Powered US Equity Index/AIP100NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/05/2023	06/05/2024	1	7,206,701	2330.75		187,097		129,048		93,584			(58,247)		29,762		0001
Purchased Call/AI Powered US Equity Index/AIP100NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/06/2023	06/06/2024	1	7,239,705	2337.56		184,072		126,302		87,515			(58,113)		29,958		0001
Purchased Call/AI Powered US Equity Index/AIP100NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/07/2023	06/07/2024	1	7,205,284	2336.51		185,371		127,778		88,537			(58,044)		29,875		0001
Purchased Call/AI Powered US Equity Index/AIP100NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2023	06/07/2024	1	7,228,111	2342.31		184,269		128,823		83,229			(56,238)		29,970		0001
Purchased Call/AI Powered US Equity Index/AIP100NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/11/2024	1	4,761,908	2342.99		131,242		91,906		54,947			(39,661)		19,901		0001
Purchased Call/AI Powered US Equity Index/AIP100NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/07/2024	1	9,344,121	2342.99		247,105		172,034		106,771			(75,624)		38,743		0001
Purchased Call/AI Powered US Equity Index/AIP100NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/10/2024	1	2,699,237	2342.99		68,291		47,597		30,996			(21,027)		11,259		0001
Purchased Call/AI Powered US Equity Index/AIP100NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/12/2023	06/12/2024	1	7,258,195	2352.16		192,881		135,576		75,856			(57,519)		30,393		0001
Purchased Call/AI Powered US Equity Index/AIP100NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	06/13/2024	1	5,339,940	2360.95		136,598		96,311		50,660			(40,586)		22,404		0001
Purchased Call/AI Powered US Equity Index/AIP100NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/14/2023	06/14/2024	1	7,524,046	2362.79		191,276		135,557		70,247			(56,218)		31,629		0001
Purchased Call/AI Powered US Equity Index/AIP100NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/15/2023	06/14/2024	1	7,445,460	2369.43		184,087		131,562		64,293			(53,722)		31,299		0001
Purchased Call/AI Powered US Equity Index/AIP100NSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/14/2024	1	6,105,059	2364.42		151,702		108,667		55,923			(43,911)		25,664		0001
Purchased Call/AI Powered US Equity Index/AIP100NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/17/2024	1	2,867,800	2364.42		72,555		52,112		26,411			(20,956)		12,125		0001
Purchased Call/AI Powered US Equity Index/AIP100NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/18/2024	1	8,354,474	2364.42		196,932		142,039		77,362			(55,675)		35,391		0001
Purchased Call/AI Powered US Equity Index/AIP100NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/20/2023	06/20/2024	1	7,006,065	2357.76		170,290		123,369		70,361			(47,214)		29,792		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100NS/	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/21/2023	06/21/2024	1	8,408,770	2350.12		208,002		151,350		92,502			(57,152)		35,824		0001
Purchased Call/AI Powered US Equity Index/AIP100NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/21/2024	1	6,093,195	2349.28		148,677		109,076		67,660			(40,244)		25,959		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/24/2024	1	3,003,244	2339.42		75,982		55,888		37,350			(20,497)		12,867		0001
Purchased Call/AI Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/25/2024	1	5,323,491	2339.42		145,565		107,678		66,514			(38,336)		22,851		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/21/2024	1	5,842,416	2339.42		147,343		108,126		72,314			(39,868)		24,891		0001
Purchased Call/AI Powered US Equity Index/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/26/2023	06/26/2024	1	7,233,122	2339.07		199,116		147,608		91,133			(51,836)		31,105		0001
Purchased Call/AI Powered US Equity Index/AIP1000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2023	06/27/2024	1	9,303,548	2357.42		233,016		173,256		96,225			(60,174)		40,083		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/28/2023	06/28/2024	1	9,039,136	2355.09		239,182		179,153		96,448			(60,791)		39,015		0001
Purchased Call/AI Powered US Equity Index/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/28/2024	1	9,366,213	2360.76		241,443		181,786		93,801			(60,979)		40,427		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	07/02/2024	1	3,908,046	2371.57		95,942		73,042		34,990			(23,122)		16,992		0001
Purchased Call/AI Powered US Equity Index/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	07/01/2024	1	2,283,923	2371.57		57,555		43,564		20,341			(14,428)		9,912		0001
Purchased Call/AI Powered US Equity Index/AIP1000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	06/28/2024	1	9,484,473	2371.57		239,910		181,480		83,979			(59,876)		40,937		0001
Purchased Call/AI Powered US Equity Index/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/03/2023	07/03/2024	1	11,893,053	2375.45		285,671		218,007		102,346			(68,538)		51,803		0001
Purchased Call/AI Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/05/2023	07/05/2024	1	8,142,059	2369.75		199,124		152,581		75,207			(47,007)		35,593		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2023	07/05/2024	1	8,110,310	2358.62		199,459		155,948		84,845			(44,599)		35,454		0001
Purchased Call/AI Powered US Equity Index/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/09/2024	1	5,540,642	2358.7		147,644		115,812		58,504			(32,261)		24,394		0001
Purchased Call/AI Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/05/2024	1	5,004,923	2358.7		125,788		97,189		52,312			(29,217)		21,879		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/08/2024	1	1,860,629	2358.7		46,516		36,008		19,548			(10,773)		8,177		0001
Purchased Call/AI Powered US Equity Index/AIP1000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/10/2023	07/10/2024	1	9,952,685	2365.26		264,739		206,338		98,252			(58,806)		43,896		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/11/2023	07/11/2024	1	5,962,945	2375.58		150,151		117,384		52,677			(33,059)		26,346		0001
Purchased Call/AI Powered US Equity Index/AIP100PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/12/2023	07/12/2024	1	8,912,579	2378.72		220,471		173,824		76,407			(47,209)		39,447		0001
Purchased Call/AI Powered US Equity Index/AIP100PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2023	07/12/2024	1	7,615,663	2377.07		187,542		148,326		66,522			(40,272)		33,707		0001
Purchased Call/AI Powered US Equity Index/AIP100PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/16/2024	1	4,488,518	2372.7		115,609		92,064		41,633			(23,959)		20,004		0001
Purchased Call/AI Powered US Equity Index/AIP100PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/12/2024	1	5,354,948	2372.7		134,316		106,423		49,135			(28,599)		23,701		0001
Purchased Call/AI Powered US Equity Index/AIP100PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/15/2024	1	3,292,626	2372.7		82,554		65,517		30,378			(17,506)		14,649		0001
Purchased Call/AI Powered US Equity Index/AIP100PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/17/2023	07/17/2024	1	9,472,026	2377.39		238,669		191,197		83,823			(47,936)		42,288		0001
Purchased Call/AI Powered US Equity Index/AIP100PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2023	07/18/2024	1	7,835,616	2380.05		203,178		163,459		67,619			(40,230)		35,042		0001
Purchased Call/AI Powered US Equity Index/AIP100PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/19/2023	07/19/2024	1	8,916,425	2385.3		226,084		182,168		72,927			(44,710)		39,944		0001
Purchased Call/AI Powered US Equity Index/AIP100PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/20/2023	07/19/2024	1	7,387,578	2387.76		185,362		150,351		58,758			(35,988)		33,095		0001
Purchased Call/AI Powered US Equity Index/AIP100PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/22/2024	1	3,194,066	2391.02		79,852		64,893		24,623			(15,448)		14,382		0001
Purchased Call/AI Powered US Equity Index/AIP100PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/23/2024	1	4,271,542	2391.02		107,705		87,902		33,121			(20,262)		19,266		0001
Purchased Call/AI Powered US Equity Index/AIP100PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/19/2024	1	6,459,172	2391.02		161,737		131,346		49,495			(31,172)		28,936		0001
Purchased Call/AI Powered US Equity Index/AIP100PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/24/2023	07/24/2024	1	6,694,201	2394.58		167,063		136,620		50,132			(30,739)		30,243		0001
Purchased Call/AI Powered US Equity Index/AIP100PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2023	07/25/2024	1	8,093,028	2393.35		195,064		160,560		61,776			(35,045)		36,624		0001
Purchased Call/AI Powered US Equity Index/AIP100PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/26/2023	07/26/2024	1	8,196,352	2397.85		194,533		160,462		59,785			(34,736)		37,154		0001
Purchased Call/AI Powered US Equity Index/AIP100PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2023	07/26/2024	1	7,747,457	2380.39		196,988		163,429		68,756			(34,642)		35,119		0001
Purchased Call/AI Powered US Equity Index/AIP100PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2023	07/26/2024	1	6,770,768	2386.65		167,683		139,583		56,054			(28,945)		30,692		0001
Purchased Call/AI Powered US Equity Index/AIP100PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2023	07/29/2024	1	3,817,059	2386.65		95,426		79,391		31,779			(16,641)		17,389		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2023	07/30/2024	1	4,379,682	2386.65		108,284		90,469		36,662			(18,247)		19,985		0001
Purchased Call/AI Powered US Equity Index/AIP100QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/31/2023	07/31/2024	1	5,253,746	2389.67		125,855		105,407		42,760			(20,708)		24,013		0001
Purchased Call/AI Powered US Equity Index/AIP100QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	08/01/2024	1	6,590,081	2386.27		158,681		133,131		55,955			(25,875)		30,170		0001
Purchased Call/AI Powered US Equity Index/AIP100QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2023	08/02/2024	1	7,901,700	2373.94		196,290		165,658		77,104			(31,333)		36,234		0001
Purchased Call/AI Powered US Equity Index/AIP100QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/02/2024	1	5,803,888	2374.03		141,494		120,173		56,579			(22,218)		26,614		0001
Purchased Call/AI Powered US Equity Index/AIP100QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/02/2024	1	7,323,078	2369.48		187,936		159,942		74,937			(28,935)		33,580		0001
Purchased Call/AI Powered US Equity Index/AIP100QSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/06/2024	1	3,431,454	2369.48		85,849		73,318		35,450			(12,918)		15,837		0001
Purchased Call/AI Powered US Equity Index/AIP100QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/05/2024	1	3,476,549	2369.48		86,914		73,984		35,748			(13,499)		16,020		0001
Purchased Call/AI Powered US Equity Index/AIP100QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/07/2024	1	8,260,676	2382.25		191,847		164,459		74,834			(27,801)		38,187		0001
Purchased Call/AI Powered US Equity Index/AIP100QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/08/2024	1	6,702,117	2371.83		159,950		137,442		68,130			(22,941)		31,032		0001
Purchased Call/AI Powered US Equity Index/AIP100QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2023	08/09/2024	1	9,326,397	2358.75		231,273		199,422		109,070			(32,568)		43,252		0001
Purchased Call/AI Powered US Equity Index/AIP100QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2023	08/09/2024	1	6,616,135	2359.41		162,213		140,830		76,854			(22,398)		30,683		0001
Purchased Call/AI Powered US Equity Index/AIP100QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/12/2024	1	4,001,612	2355.71		100,040		87,087		48,474			(13,629)		18,646		0001
Purchased Call/AI Powered US Equity Index/AIP100QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/09/2024	1	6,679,248	2355.71		166,478		144,817		80,568			(22,652)		30,975		0001
Purchased Call/AI Powered US Equity Index/AIP100QSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/13/2024	1	2,917,931	2355.71		67,312		58,789		35,493			(8,857)		13,618		0001
Purchased Call/AI Powered US Equity Index/AIP100QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/14/2023	08/14/2024	1	7,918,843	2356.86		164,990		144,857		95,605			(20,538)		37,015		0001
Purchased Call/AI Powered US Equity Index/AIP100QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/15/2023	08/15/2024	1	8,219,975	2341.46		187,531		164,800		115,962			(23,147)		38,483		0001
Purchased Call/AI Powered US Equity Index/AIP100QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/16/2024	1	8,251,737	2330.3		201,673		177,773		130,026			(24,515)		38,692		0001
Purchased Call/AI Powered US Equity Index/AIP100RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2023	08/16/2024	1	7,399,663	2318.34		183,745		163,069		130,381			(21,909)		34,697		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100RS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/20/2024	1	3,390,376	2316.89		84,160		75,071		60,909			(9,542)		15,996		0001
Purchased Call/AI Powered US Equity Index/AIP100RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/19/2024	1	4,118,913	2316.89		102,973		91,626		73,776			(12,065)		19,403		0001
Purchased Call/AI Powered US Equity Index/AIP100RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/16/2024	1	7,726,987	2316.89		194,218		172,948		137,977			(22,321)		36,231		0001
Purchased Call/AI Powered US Equity Index/AIP100RS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/21/2023	08/21/2024	1	7,503,039	2322.11		177,799		159,153		128,878			(19,038)		35,454		0001
Purchased Call/AI Powered US Equity Index/AIP100RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/22/2024	1	6,878,140	2310.81		175,852		157,800		131,232			(18,509)		32,551		0001
Purchased Call/AI Powered US Equity Index/AIP100RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2023	08/23/2024	1	7,729,422	2324.73		184,263		165,989		130,315			(18,974)		36,636		0001
Purchased Call/AI Powered US Equity Index/AIP100RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2023	08/23/2024	1	4,895,257	2309.21		122,137		110,716		95,010			(12,283)		23,203		0001
Purchased Call/AI Powered US Equity Index/AIP100RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/27/2024	1	2,274,985	2309.41		59,990		54,800		44,321			(5,559)		10,849		0001
Purchased Call/AI Powered US Equity Index/AIP100RSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/23/2024	1	7,065,044	2309.41		183,106		166,547		136,878			(17,535)		33,487		0001
Purchased Call/AI Powered US Equity Index/AIP100RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/26/2024	1	3,226,537	2309.41		80,663		73,330		62,687			(7,912)		15,363		0001
Purchased Call/AI Powered US Equity Index/AIP100RSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/28/2024	1	8,845,661	2318.7		242,722		221,946		148,607			(21,397)		42,245		0001
Purchased Call/AI Powered US Equity Index/AIP100RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/29/2024	1	7,284,605	2338.57		182,787		167,386		109,257			(15,844)		34,842		0001
Purchased Call/AI Powered US Equity Index/AIP100RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/30/2024	1	7,823,838	2340.48		194,628		179,116		115,644			(16,300)		37,477		0001
Purchased Call/AI Powered US Equity Index/AIP100RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2023	08/30/2024	1	5,358,185	2338.64		134,455		124,869		80,582			(10,906)		25,666		0001
Purchased Call/AI Powered US Equity Index/AIP100RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	09/04/2024	1	4,494,622	2342.98		106,517		99,459		65,339			(7,852)		21,690		0001
Purchased Call/AI Powered US Equity Index/AIP100RSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	09/03/2024	1	4,173,987	2342.98		103,308		96,229		60,470			(8,053)		20,113		0001
Purchased Call/AI Powered US Equity Index/AIP100RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	08/30/2024	1	9,901,654	2342.98		242,007		225,321		142,938			(18,763)		47,430		0001
Purchased Call/AI Powered US Equity Index/AIP100SS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	09/05/2024	1	8,479,953	2333.47		204,149		191,199		135,055			(13,541)		40,982		0001
Purchased Call/AI Powered US Equity Index/AIP100SS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/06/2024	1	6,436,021	2327.2		158,758		149,093		108,888			(10,231)		31,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100S$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/06/2024	1	7,677,518	2323.57		190,381		179,974		133,139			(11,831)		37,158		0001
Purchased Call/AI Powered US Equity Index/AIP100S$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/06/2024	1	6,791,154	2322.32		169,362		160,575		120,069			(9,821)		32,869		0001
Purchased Call/AI Powered US Equity Index/AIP100S$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/09/2024	1	4,488,040	2322.32		112,201		106,328		79,585			(6,726)		21,817		0001
Purchased Call/AI Powered US Equity Index/AIP100S$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/10/2024	1	2,352,828	2322.32		58,311		55,361		41,843			(3,306)		11,454		0001
Purchased Call/AI Powered US Equity Index/AIP100S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/11/2024	1	9,380,113	2324.1		228,576		217,787		164,657			(11,409)		45,729		0001
Purchased Call/AI Powered US Equity Index/AIP100S$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/12/2024	1	7,276,799	2319.61		180,732		172,633		135,454			(8,636)		35,527		0001
Purchased Call/AI Powered US Equity Index/AIP100S$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/13/2024	1	8,067,549	2317.63		206,903		198,457		152,642			(9,374)		39,444		0001
Purchased Call/AI Powered US Equity Index/AIP100S$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	7,258,982	2329.52		175,692		169,546		122,008			(7,474)		35,490		0001
Purchased Call/AI Powered US Equity Index/AIP100S$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/16/2024	1	4,238,026	2319.76		105,951		102,448		77,927			(4,330)		20,809		0001
Purchased Call/AI Powered US Equity Index/AIP100S$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/17/2024	1	2,973,838	2319.76		74,049		71,641		54,832			(2,956)		14,623		0001
Purchased Call/AI Powered US Equity Index/AIP100S$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	6,253,045	2319.76		155,168		150,067		114,653			(6,192)		30,572		0001
Purchased Call/AI Powered US Equity Index/AIP100S$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/18/2024	1	8,331,681	2317.92		203,092		197,369		156,540			(6,266)		41,026		0001
Purchased Call/AI Powered US Equity Index/AIP100S$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/19/2024	1	6,919,636	2316.03		169,052		164,562		132,432			(4,957)		34,121		0001
Purchased Call/AI Powered US Equity Index/AIP100S$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/20/2024	1	8,814,597	2309.73		213,112		208,162		178,553			(5,678)		43,526		0001
Purchased Call/AI Powered US Equity Index/AIP100S$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/20/2024	1	6,926,916	2292.36		171,244		168,517		162,289			(4,074)		34,205		0001
Purchased Call/AI Powered US Equity Index/AIP100S$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/24/2024	1	2,407,421	2289.33		59,803		58,999		58,069			(1,265)		11,954		0001
Purchased Call/AI Powered US Equity Index/AIP100T$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/20/2024	1	7,872,964	2289.33		195,052		192,482		189,089			(3,942)		38,876		0001
Purchased Call/AI Powered US Equity Index/AIP100T$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/23/2024	1	4,248,961	2289.33		106,224		104,761		102,271			(2,316)		21,069		0001
Purchased Call/AI Powered US Equity Index/AIP100T$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/25/2023	09/25/2024	1	8,777,731	2290.69		204,659		202,736		209,841			(2,473)		43,648		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100T$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/26/2024	1	9,819,700	2277.27		244,644		242,819		256,072			(2,488)		48,896		0001
Purchased Call/AI Powered US Equity Index/AIP100T$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2023	09/27/2024	1	7,835,924	2277.17		196,781		195,896		200,224			(1,493)		39,072		0001
Purchased Call/AI Powered US Equity Index/AIP100T$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/27/2024	1	7,326,253	2283.77		180,122		180,122		177,054			(781)		36,531		0001
Purchased Call/AI Powered US Equity Index/AIP100T$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/30/2024	1	4,886,801	2280.33		122,170		122,170		122,033			(333)		24,467		0001
Purchased Call/AI Powered US Equity Index/AIP100T$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	10/01/2024	1	1,601,367	2280.33		40,034		40,034		40,037			(109)		8,029		0001
Purchased Call/AI Powered US Equity Index/AIP100T$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/27/2024	1	5,894,952	2280.33		146,784		146,784		146,678			(403)		29,394		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2021	10/05/2023	1	1,857,113	2533.15	71,622			396					(26,887)		1,087		0001
Purchased Call/AI Powered US Equity Index/AIP000S$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2021	10/04/2023	1	2,051,402	2523.25	79,739			330					(29,895)		1,074		0001
Purchased Call/AI Powered US Equity Index/AIP000S$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2021	10/03/2023	1	968,444	2539.05	33,985			94					(12,751)		439		0001
Purchased Call/AI Powered US Equity Index/AIP000S$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2021	10/06/2023	1	783,264	2534.34	29,873			207					(11,221)		502		0001
Purchased Call/AI Powered US Equity Index/AIP000S$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/09/2023	1	289,668	2539.27	7,401			86					(2,924)		227		0001
Purchased Call/AI Powered US Equity Index/AIP000S$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/06/2023	1	1,272,131	2545.84	43,885			304					(16,515)		816		0001
Purchased Call/AI Powered US Equity Index/AIP000S$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2021	10/06/2023	1	1,461,274	2539.27	51,132			354					(19,266)		937		0001
Purchased Call/AI Powered US Equity Index/AIP000S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2021	10/12/2023	1	799,737	2536.08	30,498			462					(11,434)		725		0001
Purchased Call/AI Powered US Equity Index/AIP000S$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2021	10/11/2023	1	1,522,825	2532.68	58,186			802					(21,829)		1,322		0001
Purchased Call/AI Powered US Equity Index/AIP000S$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2021	10/10/2023	1	1,062,684	2539.27	38,790			482					(14,572)		879		0001
Purchased Call/AI Powered US Equity Index/AIP000S$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2021	10/13/2023	1	1,532,400	2558.66	56,812			943					(21,352)		1,446		0001
Purchased Call/AI Powered US Equity Index/AIP000S$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2021	10/13/2023	1	1,086,371	2541.16	43,270			717					(16,226)		1,025		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/18/2021	10/18/2023	1	1,631,832	2563.46	61,951			1,452					(23,244)		1,812		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000S$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/18/2021	10/13/2023	1	990,226	2559.98	37,460			623					(14,128)		934		0001
Purchased Call/AI Powered US Equity Index/AIP000S$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2021	10/19/2023	1	1,277,807	2569.22	48,779			1,214					(18,325)		1,458		0001
Purchased Call/AI Powered US Equity Index/AIP000S$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2021	10/17/2023	1	1,675,353	2559.98	65,377			1,445					(24,580)		1,808		0001
Purchased Call/AI Powered US Equity Index/AIP000S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2021	10/20/2023	1	1,478,111	2583.33	53,569			1,411					(20,176)		1,730		0001
Purchased Call/AI Powered US Equity Index/AIP000S$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2021	10/20/2023	1	1,473,509	2573.05	57,285			1,509					(21,598)		1,725		0001
Purchased Call/AI Powered US Equity Index/AIP000S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/22/2021	10/23/2023	1	298,162	2585.59	10,722			325					(4,015)		374		0001
Purchased Call/AI Powered US Equity Index/AIP000S$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/22/2021	10/20/2023	1	952,989	2585.59	34,548			908					(13,010)		1,115		0001
Purchased Call/AI Powered US Equity Index/AIP000T$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/27/2021	10/26/2023	1	978,844	2585.7	35,005			1,208					(13,125)		1,306		0001
Purchased Call/AI Powered US Equity Index/AIP000T$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2021	10/25/2023	1	2,143,822	2588	76,018			2,516					(28,541)		2,805		0001
Purchased Call/AI Powered US Equity Index/AIP000T$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2021	10/24/2023	1	1,110,666	2585.59	39,953			1,267					(14,990)		1,424		0001
Purchased Call/AI Powered US Equity Index/AIP000T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2021	10/27/2023	1	1,365,107	2571.8	52,290			1,883					(19,658)		1,856		0001
Purchased Call/AI Powered US Equity Index/AIP000T$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/29/2021	10/30/2023	1	179,486	2592.16	6,444			257					(2,406)		257		0001
Purchased Call/AI Powered US Equity Index/AIP000T$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2021	10/27/2023	1	1,749,050	2587.62	68,388			2,464					(25,802)		2,379		0001
Purchased Call/AI Powered US Equity Index/AIP000T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2021	11/01/2023	1	2,576,048	2601.51	94,684			4,048					(35,514)		3,814		0001
Purchased Call/AI Powered US Equity Index/AIP000T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2021	10/27/2023	1	575,615	2592.16	21,629			779					(8,153)		783		0001
Purchased Call/AI Powered US Equity Index/AIP000T$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2021	11/02/2023	1	1,041,489	2601.14	38,947			1,720					(14,601)		1,566		0001
Purchased Call/AI Powered US Equity Index/AIP000T$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2021	10/31/2023	1	2,503,171	2592.16	95,643			3,964					(35,923)		3,647		0001
Purchased Call/AI Powered US Equity Index/AIP000T$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2021	11/03/2023	1	1,685,562	2606.69	61,966			2,823					(23,232)		2,572		0001
Purchased Call/AI Powered US Equity Index/AIP000T$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/05/2021	11/03/2023	1	987,664	2611.36	34,829			1,594					(13,128)		1,507		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000T$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/05/2021	11/03/2023	1	760,594	2609.33	27,352			1,251					(10,304)		1,161		0001
Purchased Call/AI Powered US Equity Index/AIP000T$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2021	11/09/2023	1	2,417,967	2610.72	80,298			4,323					(30,089)		4,002		0001
Purchased Call/AI Powered US Equity Index/AIP000T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2021	11/08/2023	1	1,198,624	2617.14	34,323			1,815					(12,959)		1,959		0001
Purchased Call/AI Powered US Equity Index/AIP000T$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2021	11/06/2023	1	393,793	2611.36	13,486			672					(5,067)		627		0001
Purchased Call/AI Powered US Equity Index/AIP000T$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2021	11/07/2023	1	1,334,797	2611.36	47,651			2,432					(17,871)		2,153		0001
Purchased Call/AI Powered US Equity Index/AIP000T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2021	11/10/2023	1	1,003,259	2590.14	37,506			2,071					(14,057)		1,681		0001
Purchased Call/AI Powered US Equity Index/AIP000T$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2021	11/10/2023	1	1,240,656	2595.96	46,189			2,553					(17,342)		2,079		0001
Purchased Call/AI Powered US Equity Index/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/15/2021	11/15/2023	1	2,632,956	2601.06	94,321			5,847					(35,368)		4,674		0001
Purchased Call/AI Powered US Equity Index/AIP000US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2021	11/10/2023	1	1,363,090	2604.15	48,221			2,668					(18,161)		2,284		0001
Purchased Call/AI Powered US Equity Index/AIP000US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2021	11/16/2023	1	1,822,167	2608.8	59,199			3,759					(22,213)		3,269		0001
Purchased Call/AI Powered US Equity Index/AIP000US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2021	11/14/2023	1	1,002,936	2604.15	36,167			2,194					(13,571)		1,761		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/17/2021	11/17/2023	1	1,400,585	2599.9	46,789			3,036					(17,555)		2,540		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/19/2021	11/17/2023	1	932,191	2593.96	30,668			1,993					(11,532)		1,690		0001
Purchased Call/AI Powered US Equity Index/AIP000USE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2021	11/20/2023	1	89,309	2588.66	2,967			204					(1,113)		167		0001
Purchased Call/AI Powered US Equity Index/AIP000USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2021	11/17/2023	1	560,885	2588.66	18,264			1,190					(6,884)		1,017		0001
Purchased Call/AI Powered US Equity Index/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2021	11/22/2023	1	2,493,699	2566.07	84,677			6,103					(31,851)		4,751		0001
Purchased Call/AI Powered US Equity Index/AIP000USI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2021	11/22/2023	1	2,276,955	2575.1	77,161			5,544					(28,944)		4,338		0001
Purchased Call/AI Powered US Equity Index/AIP000USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2021	11/21/2023	1	1,019,984	2588.66	31,576			2,234					(11,895)		1,925		0001
Purchased Call/AI Powered US Equity Index/AIP000USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/24/2021	11/24/2023	1	619,088	2572.83	19,345			1,446					(7,268)		1,202		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/29/2021	11/29/2023	1	2,372,838	2556.97	69,720			5,660					(26,118)		4,810		0001
Purchased Call/AI Powered US Equity Index/AIP000USS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/01/2021	11/30/2023	1	1,067,483	2530.2	32,751			2,707		1			(12,276)		2,182		0001
Purchased Call/AI Powered US Equity Index/AIP000UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2021	11/24/2023	1	408,877	2546.41	12,919			974					(4,910)		794		0001
Purchased Call/AI Powered US Equity Index/AIP000USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2021	11/27/2023	1	99,743	2546.41	3,247			255					(1,219)		199		0001
Purchased Call/AI Powered US Equity Index/AIP000USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2021	11/28/2023	1	988,695	2546.41	31,255			2,497					(11,723)		1,988		0001
Purchased Call/AI Powered US Equity Index/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2021	12/01/2023	1	1,448,941	2498.56	55,399			4,673		10			(20,816)		2,986		0001
Purchased Call/AI Powered US Equity Index/AIP000USZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2021	12/01/2023	1	1,606,186	2517.73	55,793			4,711		4			(21,002)		3,310		0001
Purchased Call/AI Powered US Equity Index/AIP000VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/03/2021	12/01/2023	1	1,291,945	2503.68	48,607			4,102		7			(18,304)		2,662		0001
Purchased Call/AI Powered US Equity Index/AIP000VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2021	12/06/2023	1	1,402,053	2507.43	55,444			5,040		10			(20,786)		3,003		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2021	12/07/2023	1	1,502,370	2525.58	53,713			4,965		5			(20,158)		3,242		0001
Purchased Call/AI Powered US Equity Index/AIP000VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2021	12/04/2023	1	505,768	2503.68	20,288			1,791		3			(7,618)		1,067		0001
Purchased Call/AI Powered US Equity Index/AIP000VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2021	12/05/2023	1	1,739,256	2503.68	69,831			6,255		13			(26,193)		3,698		0001
Purchased Call/AI Powered US Equity Index/AIP000VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2021	12/08/2023	1	784,501	2531.71	26,304			2,470		2			(9,870)		1,705		0001
Purchased Call/AI Powered US Equity Index/AIP000VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/10/2021	12/11/2023	1	74,676	2520.04	2,673			261					(998)		166		0001
Purchased Call/AI Powered US Equity Index/AIP000VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/10/2021	12/08/2023	1	1,417,782	2521.04	50,143			4,715		7			(18,858)		3,082		0001
Purchased Call/AI Powered US Equity Index/AIP000VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2021	12/13/2023	1	2,490,920	2518.95	90,148			9,079		19			(33,821)		5,608		0001
Purchased Call/AI Powered US Equity Index/AIP000VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2021	12/08/2023	1	464,242	2520.04	16,346			1,540		2			(6,161)		1,009		0001
Purchased Call/AI Powered US Equity Index/AIP000VSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/14/2021	12/12/2023	1	838,619	2520.04	30,107			2,993		5			(11,314)		1,875		0001
Purchased Call/AI Powered US Equity Index/AIP000VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2021	12/15/2023	1	1,389,811	2525.71	47,433			4,919		10			(17,822)		3,171		0001

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Purchased Call/AI Powered US Equity Index/AIP000V8N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2021	12/14/2023	1	2,040,993	2512.95	75,998			7,761		22			(28,502)		4,626		0001
Purchased Call/AI Powered US Equity Index/AIP000V8P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2021	12/15/2023	1	1,925,074	2517.98	68,807			7,133		19			(25,828)		4,392		0001
Purchased Call/AI Powered US Equity Index/AIP000V8T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/20/2021	12/15/2023	1	480,105	2517.46	17,436			1,813		5			(6,582)		1,095		0001
Purchased Call/AI Powered US Equity Index/AIP000V8V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2021	12/21/2023	1	1,904,276	2521.65	69,683			7,788		25			(26,130)		4,513		0001
Purchased Call/AI Powered US Equity Index/AIP000V8W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2021	12/20/2023	1	2,123,994	2509	81,804			9,023		42			(30,697)		5,003		0001
Purchased Call/AI Powered US Equity Index/AIP000V8X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2021	12/18/2023	1	232,185	2517.46	8,475			912		3			(3,183)		540		0001
Purchased Call/AI Powered US Equity Index/AIP000V8Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2021	12/19/2023	1	1,312,629	2517.46	47,159			5,149		16			(17,744)		3,073		0001
Purchased Call/AI Powered US Equity Index/AIP000V8Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2021	12/22/2023	1	2,066,485	2525.37	76,343			8,657		25			(28,719)		4,927		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2021	12/27/2023	1	2,378,761	2534.46	83,935			10,074		25			(31,508)		5,840		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/27/2021	12/22/2023	1	1,116,537	2527.76	41,175			4,675		12			(15,520)		2,662		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2021	12/28/2023	1	1,706,642	2531.78	60,725			7,379		22			(22,785)		4,214		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2021	12/29/2023	1	1,548,549	2533.16	55,474			6,810		21			(20,779)		3,845		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2021	12/26/2023	1	629,058	2527.76	23,127			2,743		8			(8,684)		1,536		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/31/2021	12/29/2023	1	85,721	2532.14	3,060			376		1			(1,148)		213		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/31/2021	12/29/2023	1	553,285	2534.17	19,258			2,369		7			(7,233)		1,374		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2022	01/04/2024	1	1,812,758	2524.71	57,156			7,488		43			(21,421)		4,648		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2022	01/03/2024	1	1,829,758	2527.15	62,928			8,138		37			(23,569)		4,667		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2022	01/02/2024	1	854,623	2532.14	29,022			3,718		13			(10,883)		2,169		0001
Purchased Call/AI Powered US Equity Index/AIP000V8$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2022	01/05/2024	1	1,062,595	2500.93	37,022			4,918		64			(13,911)		2,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I\$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/07/2022	.01/08/2024	1	78,656	2497.72	2,784			379		6			(1,040)		206		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/07/2022	.01/05/2024	1	2,078,250	2504.61	71,195			9,449		111			(26,771)		5,357		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/10/2022	.01/05/2024	1	508,611	2497.72	16,435			2,192		34			(6,216)		1,311		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/12/2022	.01/11/2024	1	1,137,136	2504.33	33,382			4,711		80			(12,561)		3,020		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/11/2022	.01/10/2024	1	1,782,925	2500.21	64,322			8,938		135			(24,093)		4,713		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/11/2022	.01/09/2024	1	487,455	2497.72	17,830			2,456		38			(6,686)		1,282		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/12/2022	.01/12/2024	1	1,547,197	2503.35	46,338			6,603		119			(17,403)		4,129		0001
Purchased Call/AI Powered US Equity Index/AIP000I\$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/14/2022	.01/12/2024	1	1,583,807	2491.17	49,348			7,035		180			(18,550)		4,227		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/14/2022	.01/12/2024	1	352,259	2482.62	10,725			1,531		52			(4,041)		940		0001
Purchased Call/AI Powered US Equity Index/AIP000XS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/18/2022	.01/18/2024	1	1,581,835	2457.18	49,872			7,497		571			(18,707)		4,342		0001
Purchased Call/AI Powered US Equity Index/AIP000XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/19/2022	.01/19/2024	1	1,781,370	2446.57	57,150			8,682		893			(21,447)		4,912		0001
Purchased Call/AI Powered US Equity Index/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/19/2022	.01/17/2024	1	1,098,311	2482.62	30,337			4,524		181			(11,398)		3,001		0001
Purchased Call/AI Powered US Equity Index/AIP000XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/19/2022	.01/16/2024	1	895,903	2482.62	25,367			3,746		141			(9,527)		2,437		0001
Purchased Call/AI Powered US Equity Index/AIP000XSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/20/2022	.01/19/2024	1	1,106,654	2437.5	35,253			5,597		704			(13,834)		3,051		0001
Purchased Call/AI Powered US Equity Index/AIP000XSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/21/2022	.01/19/2024	1	1,204,285	2425.09	42,645			6,487		1,052			(16,036)		3,321		0001
Purchased Call/AI Powered US Equity Index/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/25/2022	.01/24/2024	1	2,226,346	2432.59	71,929			11,402		1,774			(26,970)		6,275		0001
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/25/2022	.01/25/2024	1	1,136,702	2419.78	39,407			6,305		1,271			(14,778)		3,218		0001
Purchased Call/AI Powered US Equity Index/AIP000XSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/25/2022	.01/23/2024	1	963,852	2425.09	32,741			5,147		896			(12,288)		2,705		0001
Purchased Call/AI Powered US Equity Index/AIP000XSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.01/27/2022	.01/26/2024	1	734,409	2406.1	31,577			5,110		1,156			(11,888)		2,088		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP000X$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2022	01/26/2024	1	1,790,209	2414.34	67,238			10,867		2,335			(25,235)		5,089		0001
Purchased Call/AI Powered US Equity Index/AIP000X$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/31/2022	01/31/2024	1	1,439,641	2445.7	52,407			8,801		970			(19,638)		4,179		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/31/2022	01/26/2024	1	991,823	2426.42	39,208			6,353		974			(14,781)		2,820		0001
Purchased Call/AI Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/02/2022	02/01/2024	1	1,904,663	2451.78	64,686			11,009		1,139			(24,340)		5,551		0001
Purchased Call/AI Powered US Equity Index/AIP000X$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2022	01/30/2024	1	748,138	2426.42	29,961			5,000		778			(11,243)		2,163		0001
Purchased Call/AI Powered US Equity Index/AIP000X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2022	01/29/2024	1	164,851	2426.42	6,659			1,102		167			(2,501)		475		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2022	02/02/2024	1	702,618	2442.8	25,663			4,401		539			(9,653)		2,056		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2022	02/02/2024	1	861,445	2453.63	29,018			4,974		508			(10,909)		2,521		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/04/2022	02/06/2024	1	2,029,233	2446.68	62,284	2,062		12,484		1,506			(23,945)		6,032		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2022	02/02/2024	1	449,651	2446.68	16,584			2,850		314			(6,255)		1,316		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/08/2024	1	976,988	2456.25	33,998			6,094		612			(12,748)		2,926		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/07/2024	1	1,694,616	2447.7	62,628			11,151		1,264			(23,509)		5,057		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/05/2024	1	272,022	2446.68	10,021			1,755		196			(3,763)		805		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2022	02/09/2024	1	938,847	2470.52	26,845			4,914		429			(10,193)		2,823		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/11/2022	02/09/2024	1	1,458,642	2444.95	51,255			9,293		1,225			(19,306)		4,386		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/11/2022	02/12/2024	1	267,322	2444.95	9,516			1,757		231			(3,565)		813		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/11/2022	02/13/2024	1	970,727	2444.95	33,708			6,283		861			(12,648)		2,963		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/11/2022	02/09/2024	1	1,223,346	2458.64	38,948			7,072		745			(14,687)		3,678		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2022	02/15/2024	1	1,327,863	2452.01	41,481			7,870		1,056			(15,592)		4,082		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP000Y$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2022	02/14/2024	1	1,833,412	2439.67	62,092			11,709		1,877			(23,355)		5,616		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2022	02/16/2024	1	1,184,638	2435.25	39,201			7,491		1,399			(14,767)		3,655		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2022	02/16/2024	1	1,165,064	2450.65	36,404			6,947		981			(13,663)		3,595		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/18/2022	02/16/2024	1	1,775,728	2432.28	59,781			11,424		2,235			(22,510)		5,479		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/18/2022	02/20/2024	1	806,687	2432.28	26,634			5,211		1,039			(9,986)		2,525		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2022	02/22/2024	1	1,107,388	2425.97	38,310			7,623		1,696			(14,383)		3,490		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2022	02/21/2024	1	774,827	2432.28	24,692			4,862		1,020			(9,257)		2,433		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2022	02/23/2024	1	1,660,165	2415.26	62,343			12,470		3,216			(23,373)		5,250		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2022	02/23/2024	1	1,013,834	2423.97	37,853			7,590		1,650			(14,231)		3,206		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/25/2022	02/23/2024	1	1,276,529	2440.02	42,932			8,620		1,491			(16,167)		4,037		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2022	02/27/2024	1	1,276,907	2440.02	41,400			8,503		1,559			(15,531)		4,093		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/25/2022	02/26/2024	1	1,884,106	2440.02	64,245			13,118		2,251			(24,115)		6,019		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2022	03/01/2024	1	2,082,001	2425.79	74,267			15,510		3,597			(27,761)		6,740		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2022	02/29/2024	1	349,163	2438.12	12,065			2,506		462			(4,518)		1,127		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2022	02/28/2024	1	328,390	2438.12	10,856			2,241		426			(4,067)		1,056		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2022	03/01/2024	1	1,589,962	2436.48	53,819			11,285		2,221			(20,180)		5,147		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2022	03/01/2024	1	1,133,373	2433.69	36,486			7,664		1,674			(13,712)		3,669		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/04/2022	03/05/2024	1	375,217	2429.14	13,133			2,814		631			(4,898)		1,230		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/04/2022	03/04/2024	1	1,617,397	2429.14	51,048			10,910		2,667			(19,163)		5,287		0001

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Purchased Call/AI Powered US Equity Index/AIP000ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	03/08/2024	1	1,796,636	2409.16	65,344			14,283		4,620			(24,436)		5,948		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2022	03/07/2024	1	2,031,980	2413.02	71,689			15,593		4,793			(26,856)		6,706		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2022	03/06/2024	1	1,416,942	2429.14	44,152			9,536		2,425			(16,536)		4,661		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2022	03/08/2024	1	3,388,174	2422.07	116,845			25,589		6,866			(43,745)		11,216		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2022	03/08/2024	1	2,021,589	2421.63	70,766			15,596		4,131			(26,670)		6,692		0001
Purchased Call/AI Powered US Equity Index/AIP000ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/11/2022	03/12/2024	1	775,351	2416.37	27,196			6,095		1,805			(10,161)		2,599		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/11/2022	03/11/2024	1	1,698,247	2416.37	58,802			13,116		3,890			(22,017)		5,674		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2022	03/15/2024	1	2,575,386	2421.42	94,160			21,496		5,729			(35,229)		8,710		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2022	03/14/2024	1	3,202,655	2413.51	117,950			26,746		8,088			(44,129)		10,799		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2022	03/13/2024	1	1,213,936	2416.37	43,305			9,769		2,870			(16,217)		4,081		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2022	03/15/2024	1	1,290,534	2430.9	47,057			10,787		2,412			(17,653)		4,365		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2022	03/15/2024	1	1,647,215	2438.12	57,985			13,302		2,689			(21,776)		5,571		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/18/2022	03/18/2024	1	1,619,965	2442.69	55,730			12,966		2,470			(20,865)		5,528		0001
Purchased Call/AI Powered US Equity Index/AIP1000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/18/2022	03/19/2024	1	667,173	2442.69	23,205			5,421		1,036			(8,662)		2,283		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/22/2024	1	1,854,693	2446.94	63,742			15,150		2,801			(23,830)		6,403		0001
Purchased Call/AI Powered US Equity Index/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/21/2024	1	1,611,655	2441.68	56,807			13,424		2,639			(21,249)		5,548		0001
Purchased Call/AI Powered US Equity Index/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/20/2024	1	558,130	2442.69	19,673			4,631		882			(7,370)		1,916		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/23/2022	03/22/2024	1	2,049,041	2439.51	72,346			17,233		3,552			(27,090)		7,074		0001
Purchased Call/AI Powered US Equity Index/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2022	03/22/2024	1	1,991,515	2446.49	69,555			16,640		3,033			(26,139)		6,875		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/25/2022	03/25/2024	1	1,883,368	2450.58	65,350			15,833		2,705			(24,457)		6,558		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/25/2022	03/26/2024	1	911,358	2450.58	31,351			7,622		1,333			(11,692)		3,182		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2022	03/28/2024	1	4,842,168	2461.74	162,756			40,101		5,944			(60,971)		17,002		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2022	03/28/2024	1	1,603,440	2451.93	57,193			14,078		2,365			(21,406)		5,630		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2022	03/27/2024	1	1,023,313	2450.58	37,206			9,114		1,521			(13,939)		3,583		0001
Purchased Call/AI Powered US Equity Index/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/30/2022	03/28/2024	1	1,947,596	2457.56	64,271			15,896		2,587			(24,141)		6,838		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2022	03/28/2024	1	2,061,180	2448.66	70,441			17,448		3,228			(26,487)		7,237		0001
Purchased Call/AI Powered US Equity Index/AIP1000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/01/2022	04/02/2024	1	1,286,818	2452.28	38,605			9,757		1,952			(14,398)		4,581		0001
Purchased Call/AI Powered US Equity Index/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/01/2022	04/01/2024	1	1,794,284	2452.28	56,696			14,289		2,676			(21,230)		6,370		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2022	04/04/2024	1	2,529,451	2452.69	82,546			21,089		3,934			(30,867)		9,053		0001
Purchased Call/AI Powered US Equity Index/AIP1001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2022	04/05/2024	1	4,305,536	2445.56	143,433			36,863		7,731			(53,637)		15,450		0001
Purchased Call/AI Powered US Equity Index/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2022	04/03/2024	1	946,531	2452.28	30,683			7,811		1,460			(11,493)		3,378		0001
Purchased Call/AI Powered US Equity Index/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2022	04/05/2024	1	1,704,773	2440.77	57,977			14,941		3,330			(21,711)		6,117		0001
Purchased Call/AI Powered US Equity Index/AIP1001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/07/2022	04/05/2024	1	1,896,907	2442.07	63,611			16,426		3,622			(23,868)		6,807		0001
Purchased Call/AI Powered US Equity Index/AIP1001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/08/2022	04/08/2024	1	2,197,553	2443.64	73,014			19,096		4,146			(27,323)		7,948		0001
Purchased Call/AI Powered US Equity Index/AIP1001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/08/2022	04/09/2024	1	1,293,070	2443.64	43,260			11,364		2,477			(16,163)		4,689		0001
Purchased Call/AI Powered US Equity Index/AIP1001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2022	04/11/2024	1	2,490,976	2438.11	85,330			22,645		5,398			(31,942)		9,080		0001
Purchased Call/AI Powered US Equity Index/AIP1001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2022	04/12/2024	1	3,760,426	2436.91	124,435			33,243		8,433			(46,636)		13,743		0001
Purchased Call/AI Powered US Equity Index/AIP1001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2022	04/10/2024	1	554,047	2443.64	17,341			4,594		1,077			(6,514)		2,014		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2022	04/12/2024	1	1,914,573	2444.42	62,099			16,623		3,779			(23,308)		6,997		0001
Purchased Call/AI Powered US Equity Index/AIP1001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2022	04/15/2024	1	1,647,413	2440.18	55,325			14,996		3,546			(20,700)		6,067		0001
Purchased Call/AI Powered US Equity Index/AIP1001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2022	04/12/2024	1	1,674,101	2440.18	55,373			14,855		3,552			(20,833)		6,118		0001
Purchased Call/AI Powered US Equity Index/AIP1001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2022	04/16/2024	1	1,720,350	2440.18	58,289			15,835		3,755			(21,716)		6,351		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/19/2022	04/19/2024	1	3,870,731	2448.59	128,279			35,439		7,643			(47,979)		14,398		0001
Purchased Call/AI Powered US Equity Index/AIP1001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/19/2022	04/18/2024	1	1,616,629	2437.84	57,876			15,910		3,767			(21,657)		5,998		0001
Purchased Call/AI Powered US Equity Index/AIP1001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/19/2022	04/17/2024	1	1,229,582	2440.18	43,339			11,869		2,721			(16,236)		4,551		0001
Purchased Call/AI Powered US Equity Index/AIP1001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/20/2022	04/19/2024	1	2,297,846	2451.99	71,684			19,843		4,284			(26,842)		8,547		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2022	04/19/2024	1	2,645,818	2440.47	80,007			22,258		5,983			(30,092)		9,841		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/22/2024	1	1,976,102	2420.15	60,572			17,094		6,279			(22,788)		7,405		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/23/2024	1	914,423	2420.15	30,725			8,652		2,939			(11,459)		3,435		0001
Purchased Call/AI Powered US Equity Index/AIP1002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2022	04/26/2024	1	3,218,097	2406.15	110,307			31,542		13,213			(41,252)		12,176		0001
Purchased Call/AI Powered US Equity Index/AIP1002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2022	04/25/2024	1	2,936,712	2422.75	89,117			25,386		9,267			(33,379)		11,085		0001
Purchased Call/AI Powered US Equity Index/AIP1002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2022	04/24/2024	1	2,326,490	2420.15	72,141			20,471		7,563			(27,049)		8,760		0001
Purchased Call/AI Powered US Equity Index/AIP1002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/27/2022	04/26/2024	1	1,756,346	2406.81	58,058			16,677		7,141			(21,795)		6,645		0001
Purchased Call/AI Powered US Equity Index/AIP1002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2022	04/26/2024	1	2,514,744	2418.71	80,319			23,071		8,541			(30,137)		9,515		0001
Purchased Call/AI Powered US Equity Index/AIP1002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/29/2022	04/30/2024	1	1,393,636	2399.39	46,904			13,660		6,445			(17,497)		5,323		0001
Purchased Call/AI Powered US Equity Index/AIP1002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/29/2022	04/29/2024	1	1,813,156	2399.39	61,323			17,808		8,306			(22,941)		6,909		0001
Purchased Call/AI Powered US Equity Index/AIP1002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2022	05/03/2024	1	3,304,118	2407.32	111,712			33,021		14,002			(41,786)		12,709		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2022	05/02/2024	1	2,337,466	2402.6	82,094			24,150		10,507			(30,722)		8,970		0001
Purchased Call/AI Powered US Equity Index/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2022	05/01/2024	1	1,022,332	2399.39	36,069			10,579		4,772			(13,522)		3,914		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2022	05/03/2024	1	1,893,696	2423.78	55,385			16,414		6,284			(20,752)		7,284		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2022	05/03/2024	1	2,538,708	2399.07	75,045			22,328		12,118			(28,225)		9,765		0001
Purchased Call/AI Powered US Equity Index/AIP1002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/06/2022	05/07/2024	1	1,318,519	2390.52	44,302			13,327		7,225			(16,523)		5,118		0001
Purchased Call/AI Powered US Equity Index/AIP1002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/06/2022	05/06/2024	1	1,538,098	2390.52	47,682			14,325		8,358			(17,870)		5,957		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/10/2022	05/10/2024	1	2,614,297	2367.7	87,376			26,641		19,884			(32,658)		10,217		0001
Purchased Call/AI Powered US Equity Index/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/10/2022	05/09/2024	1	1,625,391	2368.65	53,239			16,178		12,127			(19,930)		6,338		0001
Purchased Call/AI Powered US Equity Index/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/10/2022	05/08/2024	1	1,275,510	2390.52	36,569			11,073		7,048			(13,703)		4,963		0001
Purchased Call/AI Powered US Equity Index/AIP1002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/11/2022	05/10/2024	1	2,238,180	2359.79	78,101			23,876		18,837			(29,253)		8,747		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2022	05/10/2024	1	2,369,473	2363.89	83,824			25,745		18,928			(31,523)		9,260		0001
Purchased Call/AI Powered US Equity Index/AIP1003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/13/2022	05/14/2024	1	1,740,078	2377.56	58,687			18,220		11,807			(21,891)		6,861		0001
Purchased Call/AI Powered US Equity Index/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/13/2022	05/13/2024	1	2,109,500	2377.56	70,186			21,759		14,209			(26,290)		8,300		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2022	05/16/2024	1	3,139,451	2373.88	106,733			33,464		22,655			(39,950)		12,434		0001
Purchased Call/AI Powered US Equity Index/AIP1003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/17/2022	05/17/2024	1	2,819,057	2382.82	89,318			28,410		18,236			(33,746)		11,189		0001
Purchased Call/AI Powered US Equity Index/AIP1003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/17/2022	05/15/2024	1	681,456	2377.56	22,853			7,143		4,657			(8,564)		2,693		0001
Purchased Call/AI Powered US Equity Index/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2022	05/17/2024	1	2,259,847	2364.47	76,255			24,065		18,509			(28,571)		8,969		0001
Purchased Call/AI Powered US Equity Index/AIP1003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2022	05/17/2024	1	2,653,464	2365.05	89,369			28,276		21,574			(33,555)		10,532		0001
Purchased Call/AI Powered US Equity Index/AIP1003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/20/2022	05/20/2024	1	2,001,471	2365	66,507			21,279		16,391			(24,941)		7,996		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/20/2022	05/21/2024	1	1,921,937	2365	65,177			20,903		15,840			(24,378)		7,694		0001
Purchased Call/AI Powered US Equity Index/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/20/2022	05/22/2024	1	1,403,055	2365	48,879			15,807		11,637			(18,371)		5,629		0001
Purchased Call/AI Powered US Equity Index/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/24/2022	05/24/2024	1	1,867,057	2363.39	68,843			22,413		15,983			(25,776)		7,522		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/24/2022	05/23/2024	1	2,431,127	2369.45	82,403			26,679		19,182			(30,876)		9,774		0001
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/25/2022	05/24/2024	1	3,341,503	2368.95	119,100			38,775		26,702			(44,662)		13,463		0001
Purchased Call/AI Powered US Equity Index/AIP1003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2022	05/24/2024	1	3,167,556	2380.02	106,479			34,895		22,005			(40,211)		12,762		0001
Purchased Call/AI Powered US Equity Index/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/27/2022	05/29/2024	1	1,148,135	2391.23	37,169			12,365		7,002			(13,953)		4,674		0001
Purchased Call/AI Powered US Equity Index/AIP1003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/27/2022	05/24/2024	1	1,612,772	2391.23	52,922			17,313		9,689			(19,928)		6,498		0001
Purchased Call/AI Powered US Equity Index/AIP1003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/27/2022	05/28/2024	1	1,085,013	2391.23	36,565			12,071		6,568			(13,637)		4,408		0001
Purchased Call/AI Powered US Equity Index/AIP1003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2022	05/31/2024	1	4,293,616	2386.09	140,053	1,156		47,812		28,369			(52,558)		17,553		0001
Purchased Call/AI Powered US Equity Index/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2022	05/31/2024	1	1,888,207	2381.32	63,785			21,325		13,256			(23,886)		7,719		0001
Purchased Call/AI Powered US Equity Index/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2022	05/31/2024	1	1,514,961	2389.41	50,188			16,875		9,592			(18,889)		6,193		0001
Purchased Call/AI Powered US Equity Index/AIP1004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2022	05/30/2024	1	1,348,199	2391.23	44,368			14,834		8,277			(16,643)		5,500		0001
Purchased Call/AI Powered US Equity Index/AIP1004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/03/2022	06/05/2024	1	2,662,944	2383.62	89,014			30,332		18,534			(33,230)		10,997		0001
Purchased Call/AI Powered US Equity Index/AIP1004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/03/2022	06/03/2024	1	1,626,044	2383.62	54,296			18,412		11,165			(20,348)		6,688		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/03/2022	06/04/2024	1	1,997,041	2383.62	66,511			22,590		13,806			(24,842)		8,231		0001
Purchased Call/AI Powered US Equity Index/AIP1004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2022	06/07/2024	1	4,895,123	2390.18	124,383			43,004		31,776			(46,763)		20,297		0001
Purchased Call/AI Powered US Equity Index/AIP1004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/07/2022	06/06/2024	1	3,186,443	2385.33	94,327			32,409		21,840			(35,407)		13,186		0001
Purchased Call/AI Powered US Equity Index/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2022	06/07/2024	1	2,952,475	2383.62	84,637			29,239		20,813			(31,833)		12,242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2022	06/07/2024	1	1,996,834	2373.31	58,773			20,317		15,983			(22,096)		8,279		0001
Purchased Call/AI Powered US Equity Index/AIP1004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	06/12/2024	1	1,328,491	2359.5	38,045			13,397		12,756			(14,263)		5,563		0001
Purchased Call/AI Powered US Equity Index/AIP1004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	06/11/2024	1	753,959	2359.5	25,107			8,760		7,200			(9,364)		3,151		0001
Purchased Call/AI Powered US Equity Index/AIP1004$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	06/10/2024	1	826,764	2359.5	25,620			8,930		7,852			(9,593)		3,448		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/14/2022	06/14/2024	1	1,549,590	2336.77	48,749			17,294		19,415			(18,306)		6,514		0001
Purchased Call/AI Powered US Equity Index/AIP1004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/14/2022	06/13/2024	1	3,168,973	2337.38	96,620			34,232		39,263			(36,329)		13,296		0001
Purchased Call/AI Powered US Equity Index/AIP1004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/15/2022	06/14/2024	1	3,033,661	2338.82	95,183	2,223		35,585		37,164			(36,266)		12,753		0001
Purchased Call/AI Powered US Equity Index/AIP1004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2022	06/14/2024	1	2,956,684	2319.23	101,732			36,475		44,697			(38,517)		12,429		0001
Purchased Call/AI Powered US Equity Index/AIP1004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/17/2022	06/18/2024	1	2,260,484	2318.89	80,025			28,866		34,558			(30,022)		9,576		0001
Purchased Call/AI Powered US Equity Index/AIP1004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/17/2022	06/17/2024	1	1,895,496	2318.89	65,496			23,533		28,867			(24,567)		8,014		0001
Purchased Call/AI Powered US Equity Index/AIP1004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/21/2022	06/21/2024	1	3,127,803	2326.83	107,239			39,178		44,302			(40,397)		13,326		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/21/2024	1	3,171,179	2324.3	108,385			39,568		46,127			(40,762)		13,510		0001
Purchased Call/AI Powered US Equity Index/AIP10059O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/20/2024	1	1,579,373	2318.89	57,421			20,895		24,214			(21,626)		6,716		0001
Purchased Call/AI Powered US Equity Index/AIP10059Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2022	06/21/2024	1	2,164,344	2325.9	73,496			26,904		30,958			(27,691)		9,221		0001
Purchased Call/AI Powered US Equity Index/AIP10059$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/24/2022	06/25/2024	1	1,236,131	2339.22	41,287			15,199		15,478			(15,398)		5,306		0001
Purchased Call/AI Powered US Equity Index/AIP10059$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/24/2022	06/24/2024	1	2,170,330	2339.22	71,195			26,237		27,050			(26,680)		9,299		0001
Purchased Call/AI Powered US Equity Index/AIP10059$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/24/2022	06/26/2024	1	1,860,062	2339.22	61,261			22,779		23,398			(23,017)		7,999		0001
Purchased Call/AI Powered US Equity Index/AIP10059$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2022	06/27/2024	1	2,081,261	2340.85	67,753			25,289		25,824			(25,482)		8,967		0001
Purchased Call/AI Powered US Equity Index/AIP10059B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/28/2022	06/28/2024	1	2,528,843	2336.72	83,288			31,188		32,943			(31,301)		10,915		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2022	06/28/2024	1	3,806,602	2332.11	130,272			49,595		52,063			(49,723)		16,430		0001
Purchased Call/AI Powered US Equity Index/AIP1005SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2022	06/28/2024	1	5,775,345	2327.9	200,705			75,674		82,543			(75,951)		24,928		0001
Purchased Call/AI Powered US Equity Index/AIP1005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/01/2022	07/02/2024	1	615,013	2333.49	18,450			6,979		8,359			(6,881)		2,674		0001
Purchased Call/AI Powered US Equity Index/AIP1005SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/01/2022	07/01/2024	1	1,659,238	2333.49	51,033			19,294		22,465			(19,110)		7,201		0001
Purchased Call/AI Powered US Equity Index/AIP1005SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/05/2022	07/05/2024	1	3,479,847	2337.59	112,686			43,301		45,664			(42,375)		15,212		0001
Purchased Call/AI Powered US Equity Index/AIP1005SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2022	07/05/2024	1	1,983,831	2334.48	65,310			25,102		26,894			(24,570)		8,672		0001
Purchased Call/AI Powered US Equity Index/AIP1005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2022	07/03/2024	1	2,158,175	2333.49	72,524			27,783		29,436			(27,384)		9,400		0001
Purchased Call/AI Powered US Equity Index/AIP1005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2022	07/05/2024	1	3,249,062	2347.17	101,226			39,052		38,507			(38,174)		14,203		0001
Purchased Call/AI Powered US Equity Index/AIP1005SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2022	07/09/2024	1	897,334	2346.56	29,677			11,583		10,805			(11,158)		3,951		0001
Purchased Call/AI Powered US Equity Index/AIP1005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2022	07/10/2024	1	2,560,819	2346.56	80,637			31,571		30,975			(30,341)		11,294		0001
Purchased Call/AI Powered US Equity Index/AIP1005SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2022	07/08/2024	1	1,430,975	2346.56	46,186			17,954		17,152			(17,353)		6,289		0001
Purchased Call/AI Powered US Equity Index/AIP1005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/12/2022	07/12/2024	1	1,657,299	2333.19	57,629			22,650		23,228			(21,630)		7,335		0001
Purchased Call/AI Powered US Equity Index/AIP1005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2022	07/11/2024	1	1,869,675	2337.21	64,376			25,318		25,039			(24,261)		8,261		0001
Purchased Call/AI Powered US Equity Index/AIP1006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2022	07/12/2024	1	4,491,777	2330.47	162,589			64,333		64,728			(61,388)		19,880		0001
Purchased Call/AI Powered US Equity Index/AIP1006S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2022	07/12/2024	1	2,080,391	2325.11	81,016			32,211		31,648			(30,710)		9,208		0001
Purchased Call/AI Powered US Equity Index/AIP1006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2022	07/16/2024	1	1,494,329	2334.77	49,328			19,584		20,777			(18,401)		6,660		0001
Purchased Call/AI Powered US Equity Index/AIP1006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2022	07/15/2024	1	2,057,146	2334.77	71,906			28,596		28,487			(26,973)		9,152		0001
Purchased Call/AI Powered US Equity Index/AIP1006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2022	07/17/2024	1	1,913,752	2334.77	70,279			28,287		26,715			(26,532)		8,544		0001
Purchased Call/AI Powered US Equity Index/AIP1006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/20/2022	07/18/2024	1	2,150,450	2336	78,293			31,523		29,743			(29,483)		9,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/19/2022	07/19/2024	1	2,061,492	2350.68	68,606			27,665		24,601			(25,787)		9,235		0001
Purchased Call/AI Powered US Equity Index/AIP1006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/20/2022	07/19/2024	1	2,728,622	2363.53	88,512			35,787		28,397			(33,359)		12,224		0001
Purchased Call/AI Powered US Equity Index/AIP1006SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2022	07/19/2024	1	2,853,468	2367.12	91,582			37,074		28,562			(34,505)		12,783		0001
Purchased Call/AI Powered US Equity Index/AIP1006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/24/2024	1	3,022,745	2355.19	104,970			43,116		34,872			(39,457)		13,656		0001
Purchased Call/AI Powered US Equity Index/AIP1006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/22/2024	1	1,983,169	2355.19	66,701			27,142		22,672			(24,987)		8,930		0001
Purchased Call/AI Powered US Equity Index/AIP1006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/23/2024	1	899,596	2355.19	30,422			12,404		10,331			(11,377)		4,057		0001
Purchased Call/AI Powered US Equity Index/AIP1006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2022	07/25/2024	1	1,665,445	2353.75	58,855			24,284		19,578			(22,175)		7,537		0001
Purchased Call/AI Powered US Equity Index/AIP1006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/26/2022	07/26/2024	1	2,903,638	2342.15	108,514			45,003		38,624			(40,921)		13,162		0001
Purchased Call/AI Powered US Equity Index/AIP1006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2022	07/26/2024	1	5,941,098	2355.68	210,048			87,137		68,751			(79,186)		26,931		0001
Purchased Call/AI Powered US Equity Index/AIP1006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2022	07/26/2024	1	3,421,115	2362.4	116,886			48,519		36,884			(44,097)		15,508		0001
Purchased Call/AI Powered US Equity Index/AIP1006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/29/2022	07/31/2024	1	1,526,288	2367.15	52,492			22,153		15,870			(19,821)		6,976		0001
Purchased Call/AI Powered US Equity Index/AIP1006SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/29/2022	07/29/2024	1	1,613,848	2367.15	53,414			22,411		16,622			(20,147)		7,352		0001
Purchased Call/AI Powered US Equity Index/AIP1006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/29/2022	07/30/2024	1	946,402	2367.15	31,679			13,206		9,794			(11,836)		4,319		0001
Purchased Call/AI Powered US Equity Index/AIP1007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2022	08/02/2024	1	3,167,667	2367.7	108,896			46,020		33,031			(40,933)		14,526		0001
Purchased Call/AI Powered US Equity Index/AIP1007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2022	08/01/2024	1	3,282,109	2366.49	114,242			48,352		34,503			(43,143)		15,026		0001
Purchased Call/AI Powered US Equity Index/AIP1007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2022	08/02/2024	1	3,879,695	2374.26	132,418			56,208		37,728			(49,943)		17,791		0001
Purchased Call/AI Powered US Equity Index/AIP1007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2022	08/02/2024	1	2,388,795	2371.05	83,718			35,628		24,040			(31,650)		10,954		0001
Purchased Call/AI Powered US Equity Index/AIP1007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/05/2022	08/05/2024	1	1,313,952	2372.03	44,371			18,990		13,150			(16,712)		6,055		0001
Purchased Call/AI Powered US Equity Index/AIP1007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/05/2022	08/07/2024	1	4,020,328	2372.03	138,385			59,626		40,621			(52,172)		18,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/05/2022	08/06/2024	1	935,898	2372.03	30,885			13,151		9,412			(11,518)		4,319		0001
Purchased Call/AI Powered US Equity Index/AIP1007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2022	08/09/2024	1	3,211,161	2373.95	110,433			47,967		32,072			(41,660)		14,892		0001
Purchased Call/AI Powered US Equity Index/AIP1007$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2022	08/08/2024	1	3,678,324	2373.25	128,799			55,739		36,836			(48,596)		17,031		0001
Purchased Call/AI Powered US Equity Index/AIP1007$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2022	08/09/2024	1	4,714,183	2380.29	156,615			67,838		44,019			(58,968)		21,862		0001
Purchased Call/AI Powered US Equity Index/AIP1007$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2022	08/09/2024	1	1,967,769	2381.48	64,035			27,832		18,142			(24,170)		9,126		0001
Purchased Call/AI Powered US Equity Index/AIP1007$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/12/2022	08/12/2024	1	2,064,865	2389.54	65,638			28,708		17,543			(24,695)		9,622		0001
Purchased Call/AI Powered US Equity Index/AIP1007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/12/2022	08/14/2024	1	2,643,356	2389.54	82,315			36,353		22,691			(31,098)		12,356		0001
Purchased Call/AI Powered US Equity Index/AIP1007$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/12/2022	08/13/2024	1	838,300	2389.54	26,900			11,766		7,159			(10,087)		3,912		0001
Purchased Call/AI Powered US Equity Index/AIP1007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2022	08/16/2024	1	3,235,262	2391.45	97,672			43,305		27,466			(36,823)		15,170		0001
Purchased Call/AI Powered US Equity Index/AIP1007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2022	08/16/2024	1	4,302,426	2389.04	129,690			57,771		37,483			(49,098)		20,174		0001
Purchased Call/AI Powered US Equity Index/AIP1007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2022	08/15/2024	1	3,879,446	2389.94	115,067			51,206		33,303			(43,635)		18,162		0001
Purchased Call/AI Powered US Equity Index/AIP1007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2022	08/16/2024	1	4,176,071	2390.37	121,399			54,246		35,867			(46,075)		19,581		0001
Purchased Call/AI Powered US Equity Index/AIP1007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/19/2022	08/19/2024	1	3,124,202	2387.73	98,018			43,733		27,743			(36,788)		14,718		0001
Purchased Call/AI Powered US Equity Index/AIP1007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/19/2022	08/21/2024	1	1,682,266	2387.73	50,743			22,812		15,087			(19,065)		7,949		0001
Purchased Call/AI Powered US Equity Index/AIP1008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/19/2022	08/20/2024	1	1,423,839	2387.73	42,613			19,164		12,707			(16,061)		6,718		0001
Purchased Call/AI Powered US Equity Index/AIP1008$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2022	08/22/2024	1	2,765,469	2380.72	83,516			37,811		26,804			(31,557)		13,088		0001
Purchased Call/AI Powered US Equity Index/AIP1008$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2022	08/23/2024	1	4,424,015	2379.01	131,371			59,881		43,849			(49,824)		20,969		0001
Purchased Call/AI Powered US Equity Index/AIP1008$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2022	08/23/2024	1	2,122,467	2380.63	66,621			30,096		20,687			(25,049)		10,060		0001
Purchased Call/AI Powered US Equity Index/AIP1008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2022	08/23/2024	1	1,768,540	2386.47	53,795			24,463		16,217			(20,320)		8,383		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2022	08/28/2024	1	2,931,139	2373.82	89,188			41,223		31,054			(33,769)		13,999		0001
Purchased Call/AI Powered US Equity Index/AIP1008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2022	08/26/2024	1	2,328,312	2373.82	73,582			33,803		24,453			(27,821)		11,086		0001
Purchased Call/AI Powered US Equity Index/AIP1008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2022	08/27/2024	1	1,640,814	2373.82	53,568			24,397		17,308			(20,012)		7,824		0001
Purchased Call/AI Powered US Equity Index/AIP1008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2022	08/29/2024	1	2,723,933	2370.98	83,768			38,866		29,795			(31,719)		13,028		0001
Purchased Call/AI Powered US Equity Index/AIP1008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2022	08/30/2024	1	2,626,216	2363.09	83,196			38,575		31,206			(31,419)		12,580		0001
Purchased Call/AI Powered US Equity Index/AIP1008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2022	08/30/2024	1	3,880,850	2358.24	118,584			55,273		48,366			(45,007)		18,590		0001
Purchased Call/AI Powered US Equity Index/AIP1008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2022	08/30/2024	1	2,177,595	2358.94	68,638			32,064		26,954			(26,078)		10,431		0001
Purchased Call/AI Powered US Equity Index/AIP1008SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	09/04/2024	1	1,724,470	2356.2	54,980			25,794		22,093			(20,661)		8,322		0001
Purchased Call/AI Powered US Equity Index/AIP1008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	09/03/2024	1	1,188,239	2356.2	38,298			17,828		15,166			(14,304)		5,726		0001
Purchased Call/AI Powered US Equity Index/AIP1008SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	08/30/2024	1	1,175,707	2356.2	38,053			17,619		14,947			(14,313)		5,632		0001
Purchased Call/AI Powered US Equity Index/AIP1008ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2022	09/06/2024	1	1,929,838	2353.59	61,751			29,193		25,525			(23,284)		9,340		0001
Purchased Call/AI Powered US Equity Index/AIP1008SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2022	09/06/2024	1	3,746,751	2360.82	112,824	2,246		55,362		46,213			(42,830)		18,134		0001
Purchased Call/AI Powered US Equity Index/AIP1008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2022	09/06/2024	1	2,762,196	2367.43	83,915			39,668		31,933			(31,605)		13,369		0001
Purchased Call/AI Powered US Equity Index/AIP1008SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/09/2022	09/11/2024	1	2,228,309	2377.65	61,943			29,624		23,567			(23,272)		10,863		0001
Purchased Call/AI Powered US Equity Index/AIP1009B0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/09/2022	09/09/2024	1	2,007,492	2377.65	51,279			24,535		21,053			(19,380)		9,759		0001
Purchased Call/AI Powered US Equity Index/AIP1009B1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/09/2022	09/10/2024	1	543,530	2377.65	17,773			8,423		5,724			(6,629)		2,646		0001
Purchased Call/AI Powered US Equity Index/AIP1009B2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/09/2022	09/05/2024	1	1,135,783	2356.2	34,697			16,492		14,596			(13,189)		5,489		0001
Purchased Call/AI Powered US Equity Index/AIP1009B6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2022	09/13/2024	1	2,549,397	2362.63	74,056			35,700		31,471			(27,899)		12,464		0001
Purchased Call/AI Powered US Equity Index/AIP1009B7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/12/2024	1	2,365,513	2383.1	49,862			24,217		23,773			(18,983)		11,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2022	09/13/2024	1	3,784,764	2367.23	109,053			52,530		44,685			(41,067)		18,504		0001
Purchased Call/AI Powered US Equity Index/AIP1009S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2022	09/13/2024	1	4,736,742	2361	131,702			63,807		59,397			(49,800)		23,159		0001
Purchased Call/AI Powered US Equity Index/AIP1009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/18/2024	1	1,708,461	2355.63	50,014			24,563		22,795			(18,925)		8,413		0001
Purchased Call/AI Powered US Equity Index/AIP1009SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/16/2024	1	2,544,921	2355.63	70,124			34,200		33,716			(26,457)		12,496		0001
Purchased Call/AI Powered US Equity Index/AIP1009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/17/2024	1	709,577	2355.63	22,990			11,116		9,434			(8,574)		3,489		0001
Purchased Call/AI Powered US Equity Index/AIP1009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2022	09/20/2024	1	3,861,233	2349.26	118,865			58,282		55,019			(44,674)		19,067		0001
Purchased Call/AI Powered US Equity Index/AIP1009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2022	09/20/2024	1	3,936,465	2337.83	124,634			61,299		62,282			(46,973)		19,438		0001
Purchased Call/AI Powered US Equity Index/AIP1009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2022	09/19/2024	1	2,179,659	2357	60,654			29,948		28,791			(23,027)		10,748		0001
Purchased Call/AI Powered US Equity Index/AIP1009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2022	09/20/2024	1	3,421,043	2334.21	105,308			52,080		55,924			(39,850)		16,893		0001
Purchased Call/AI Powered US Equity Index/AIP1009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/23/2022	09/25/2024	1	1,358,261	2318.28	45,955			23,053		25,766			(17,382)		6,754		0001
Purchased Call/AI Powered US Equity Index/AIP1009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/23/2022	09/24/2024	1	855,073	2318.28	27,533			13,578		16,178			(10,269)		4,246		0001
Purchased Call/AI Powered US Equity Index/AIP1009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/23/2022	09/23/2024	1	1,726,495	2318.28	57,291			28,401		32,579			(21,549)		8,561		0001
Purchased Call/AI Powered US Equity Index/AIP1009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2022	09/26/2024	1	4,394,065	2306.6	153,904			77,396		92,247			(58,261)		21,880		0001
Purchased Call/AI Powered US Equity Index/AIP1009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2022	09/27/2024	1	2,818,874	2309.15	95,096			47,657		58,062			(35,824)		14,056		0001
Purchased Call/AI Powered US Equity Index/AIP1009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2022	09/27/2024	1	3,987,144	2324.63	125,613			62,928		71,924			(47,286)		19,881		0001
Purchased Call/AI Powered US Equity Index/AIP100A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2022	09/27/2024	1	3,694,798	2314.71	121,337			61,015		72,599			(45,823)		18,423		0001
Purchased Call/AI Powered US Equity Index/AIP100A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/30/2022	09/30/2024	1	2,427,305	2309.66	82,512			41,603		49,906			(30,990)		12,153		0001
Purchased Call/AI Powered US Equity Index/AIP100A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/30/2022	10/02/2024	1	2,787,167	2309.66	96,680			49,175		57,582			(36,397)		13,993		0001
Purchased Call/AI Powered US Equity Index/AIP100A$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/30/2022	10/01/2024	1	1,057,649	2309.66	34,162			17,175		21,798			(12,741)		5,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100A$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/03/2022	10/03/2024	1	2,861,861	2326.92	94,567			48,363		51,133			(35,735)		14,387		0001
Purchased Call/AI Powered US Equity Index/AIP100A$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2022	10/04/2024	1	2,844,211	2346.37	83,320			43,042		42,921			(31,719)		14,318		0001
Purchased Call/AI Powered US Equity Index/AIP100A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2022	10/04/2024	1	3,244,587	2345.73	97,548			49,827		49,246			(36,729)		16,334		0001
Purchased Call/AI Powered US Equity Index/AIP100A$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2022	10/04/2024	1	2,714,014	2341.45	82,087			42,002		42,800			(30,922)		13,663		0001
Purchased Call/AI Powered US Equity Index/AIP100A$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/09/2024	1	2,565,208	2326.31	79,123	2,952		42,881		46,575			(30,655)		13,001		0001
Purchased Call/AI Powered US Equity Index/AIP100A$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/07/2024	1	2,105,415	2326.31	67,971			35,019		38,023			(25,588)		10,642		0001
Purchased Call/AI Powered US Equity Index/AIP100A$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/08/2024	1	587,168	2326.31	18,731			9,610		10,632			(6,986)		2,972		0001
Purchased Call/AI Powered US Equity Index/AIP100A$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/10/2022	10/10/2024	1	3,330,458	2322.42	111,789			58,121		62,625			(42,177)		16,901		0001
Purchased Call/AI Powered US Equity Index/AIP100A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2022	10/11/2024	1	4,673,695	2320.18	159,237			83,109		89,794			(60,122)		23,749		0001
Purchased Call/AI Powered US Equity Index/AIP100A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2022	10/11/2024	1	3,222,000	2320.55	106,286			55,387		61,710			(40,030)		16,373		0001
Purchased Call/AI Powered US Equity Index/AIP100A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/13/2022	10/11/2024	1	5,132,889	2331.36	163,344			85,246		89,641			(61,577)		26,083		0001
Purchased Call/AI Powered US Equity Index/AIP100A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/16/2024	1	2,993,048	2318.74	105,599			55,597		58,650			(39,695)		15,310		0001
Purchased Call/AI Powered US Equity Index/AIP100A$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/14/2024	1	2,050,591	2318.74	69,337			36,349		39,985			(26,072)		10,462		0001
Purchased Call/AI Powered US Equity Index/AIP100A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/15/2024	1	1,125,958	2318.74	35,805			18,690		22,010			(13,354)		5,752		0001
Purchased Call/AI Powered US Equity Index/AIP100A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/17/2022	10/17/2024	1	3,902,676	2330.62	134,540			71,120		69,302			(50,673)		19,989		0001
Purchased Call/AI Powered US Equity Index/AIP100B$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/18/2022	10/18/2024	1	3,903,995	2336.32	128,638			68,051		66,194			(48,342)		20,022		0001
Purchased Call/AI Powered US Equity Index/AIP100B$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2022	10/18/2024	1	3,652,081	2329.88	125,230			66,467		65,435			(47,174)		18,730		0001
Purchased Call/AI Powered US Equity Index/AIP100B$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2022	10/18/2024	1	4,338,096	2326.52	154,572			82,203		79,974			(58,313)		22,248		0001
Purchased Call/AI Powered US Equity Index/AIP100B$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/22/2024	1	3,675,682	2336.88	116,887			62,136		62,368			(43,593)		18,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/21/2024	1	4,007,438	2336.88	131,339			70,022		67,811			(49,274)		20,632		0001
Purchased Call/AI Powered US Equity Index/AIP100BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/23/2024	1	2,595,696	2336.88	90,665			48,601		44,163			(34,066)		13,398		0001
Purchased Call/AI Powered US Equity Index/AIP100BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/25/2022	10/25/2024	1	2,601,236	2350.89	85,110			45,805		39,392			(31,973)		13,461		0001
Purchased Call/AI Powered US Equity Index/AIP100BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/25/2022	10/24/2024	1	3,084,252	2341.29	106,777			57,411		50,629			(40,151)		15,941		0001
Purchased Call/AI Powered US Equity Index/AIP100BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2022	10/25/2024	1	9,277,179	2351.23	300,229			161,538		140,071			(112,673)		48,010		0001
Purchased Call/AI Powered US Equity Index/AIP100BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/27/2022	10/25/2024	1	4,201,599	2349.97	139,099			75,125		64,142			(52,388)		21,743		0001
Purchased Call/AI Powered US Equity Index/AIP100BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/30/2024	1	4,363,369	2361.75	131,188			71,379		60,590			(49,151)		22,724		0001
Purchased Call/AI Powered US Equity Index/AIP100BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/28/2024	1	2,477,824	2361.75	77,944			42,188		34,192			(29,170)		12,872		0001
Purchased Call/AI Powered US Equity Index/AIP100BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/29/2024	1	992,889	2361.75	28,875	2,960		17,472		13,744			(11,898)		5,164		0001
Purchased Call/AI Powered US Equity Index/AIP100BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2022	11/01/2024	1	4,793,728	2360.09	142,832			78,290		68,118			(53,599)		25,029		0001
Purchased Call/AI Powered US Equity Index/AIP100BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2022	10/31/2024	1	4,587,762	2359.05	137,419			74,941		65,407			(51,480)		23,923		0001
Purchased Call/AI Powered US Equity Index/AIP100BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2022	11/01/2024	1	5,577,907	2347.13	180,952			99,148		88,492			(67,937)		29,123		0001
Purchased Call/AI Powered US Equity Index/AIP100BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2022	11/01/2024	1	4,582,511	2341.77	157,555			86,697		76,118			(59,376)		23,926		0001
Purchased Call/AI Powered US Equity Index/AIP100BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	11/05/2024	1	801,464	2350.03	25,449			14,019		12,472			(9,494)		4,206		0001
Purchased Call/AI Powered US Equity Index/AIP100BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	11/06/2024	1	2,022,259	2350.03	65,420			36,206		31,560			(24,484)		10,625		0001
Purchased Call/AI Powered US Equity Index/AIP100BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	11/04/2024	1	2,380,188	2350.03	71,572	4,887		42,407		36,935			(28,765)		12,474		0001
Purchased Call/AI Powered US Equity Index/AIP100C$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/07/2022	11/07/2024	1	4,667,327	2354.39	144,297			80,280		70,296			(54,103)		24,552		0001
Purchased Call/AI Powered US Equity Index/AIP100C$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2024	1	5,541,053	2356.55	181,813			101,436		82,147			(68,110)		29,184		0001
Purchased Call/AI Powered US Equity Index/AIP100C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2022	11/08/2024	1	7,619,677	2340.66	279,808			156,112		129,391			(104,877)		40,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/08/2024	1	5,759,094	2376.18	187,804			104,882		71,795			(70,514)		30,332		0001
Purchased Call/AI Powered US Equity Index/AIP100CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2022	11/13/2024	1	3,143,224	2385.85	99,130			55,778		36,281			(37,101)		16,657		0001
Purchased Call/AI Powered US Equity Index/AIP100CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2022	11/12/2024	1	2,078,593	2385.85	65,929			37,020		23,910			(24,680)		11,002		0001
Purchased Call/AI Powered US Equity Index/AIP100CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2022	11/11/2024	1	1,974,125	2385.85	62,123			34,843		22,629			(23,276)		10,436		0001
Purchased Call/AI Powered US Equity Index/AIP100CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/14/2022	11/14/2024	1	3,960,159	2380.95	126,641			71,487		47,908			(47,455)		21,011		0001
Purchased Call/AI Powered US Equity Index/AIP100CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/15/2022	11/15/2024	1	4,161,213	2385.61	129,334			73,124		48,434			(48,402)		22,105		0001
Purchased Call/AI Powered US Equity Index/AIP100CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2022	11/15/2024	1	4,056,184	2379.62	128,006			72,553		49,823			(47,975)		21,547		0001
Purchased Call/AI Powered US Equity Index/AIP100CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/17/2022	11/15/2024	1	4,236,004	2376.73	129,670	3,279		75,890		53,389			(49,787)		22,502		0001
Purchased Call/AI Powered US Equity Index/AIP100CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/18/2022	11/20/2024	1	4,619,986	2378.61	148,433			85,264		57,826			(55,696)		24,691		0001
Purchased Call/AI Powered US Equity Index/AIP100CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/18/2022	11/19/2024	1	977,806	2378.61	31,324			17,878		12,199			(11,701)		5,219		0001
Purchased Call/AI Powered US Equity Index/AIP100CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/18/2022	11/18/2024	1	4,076,746	2378.61	129,383			73,781		50,697			(48,451)		21,735		0001
Purchased Call/AI Powered US Equity Index/AIP100CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/21/2022	11/21/2024	1	5,078,006	2376.83	166,145	1,915		96,790		64,731			(62,996)		27,171		0001
Purchased Call/AI Powered US Equity Index/AIP100CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2022	11/22/2024	1	3,588,129	2383.32	115,126			66,390		43,323			(43,123)		19,222		0001
Purchased Call/AI Powered US Equity Index/AIP100CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2022	11/22/2024	1	5,629,086	2386.03	178,764			103,125		66,341			(66,924)		30,156		0001
Purchased Call/AI Powered US Equity Index/AIP100CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/25/2022	11/26/2024	1	1,278,621	2385.38	38,661			22,469		15,253			(14,494)		6,882		0001
Purchased Call/AI Powered US Equity Index/AIP100CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/25/2022	11/25/2024	1	511,222	2385.38	16,257			9,414		6,081			(6,071)		2,748		0001
Purchased Call/AI Powered US Equity Index/AIP100DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/29/2022	11/27/2024	1	6,250,781	2376.63	207,362			121,230		80,755			(77,975)		33,685		0001
Purchased Call/AI Powered US Equity Index/AIP100DS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/29/2022	11/29/2024	1	5,802,110	2376.57	190,506			111,435		75,233			(71,318)		31,341		0001
Purchased Call/AI Powered US Equity Index/AIP100DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/29/2022	11/27/2024	1	5,784,833	2385.38	182,054			106,064		69,191			(68,247)		31,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/29/2024	1	2,262,143	2389.93	70,366			41,219		26,070			(26,374)		12,219		0001
Purchased Call/AI Powered US Equity Index/AIP100DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/01/2022	11/29/2024	1	4,063,261	2390.28	120,466			70,789		46,682			(45,289)		21,948		0001
Purchased Call/AI Powered US Equity Index/AIP100DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	12/04/2024	1	3,263,228	2388.3	94,903			56,096		38,538			(35,489)		17,730		0001
Purchased Call/AI Powered US Equity Index/AIP100DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	12/02/2024	1	3,110,173	2388.3	94,337			55,626		36,491			(35,326)		16,859		0001
Purchased Call/AI Powered US Equity Index/AIP100DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	12/03/2024	1	1,057,675	2388.3	33,740			19,882		12,450			(12,583)		5,740		0001
Purchased Call/AI Powered US Equity Index/AIP100DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2022	12/05/2024	1	3,681,583	2376	111,106			65,879		48,535			(41,603)		20,026		0001
Purchased Call/AI Powered US Equity Index/AIP100DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2022	12/06/2024	1	4,552,595	2367.45	145,250			86,295		64,771			(54,327)		24,793		0001
Purchased Call/AI Powered US Equity Index/AIP100DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2022	12/06/2024	1	4,688,004	2365.78	150,664			89,724		67,650			(56,457)		25,530		0001
Purchased Call/AI Powered US Equity Index/AIP100DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/06/2024	1	5,253,442	2368.79	160,077	5,032		99,826		73,895			(60,963)		28,610		0001
Purchased Call/AI Powered US Equity Index/AIP100DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/11/2024	1	3,458,684	2364.26	111,439	2,362		68,534		50,983			(42,580)		18,944		0001
Purchased Call/AI Powered US Equity Index/AIP100DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/09/2024	1	4,012,570	2364.26	130,382			78,085		58,820			(48,817)		21,928		0001
Purchased Call/AI Powered US Equity Index/AIP100DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/10/2024	1	533,422	2364.26	17,070			10,223		7,841			(6,366)		2,918		0001
Purchased Call/AI Powered US Equity Index/AIP100DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/12/2022	12/12/2024	1	5,601,732	2370.04	179,882			108,267		78,815			(67,289)		30,717		0001
Purchased Call/AI Powered US Equity Index/AIP100DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2022	12/13/2024	1	3,234,405	2372.62	99,456			60,039		44,650			(37,204)		17,756		0001
Purchased Call/AI Powered US Equity Index/AIP100DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/14/2022	12/13/2024	1	2,479,949	2368.13	75,362			45,567		35,560			(28,223)		13,614		0001
Purchased Call/AI Powered US Equity Index/AIP100DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2022	12/13/2024	1	2,936,957	2356.74	90,581			54,988		46,310			(34,052)		16,123		0001
Purchased Call/AI Powered US Equity Index/AIP100ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/18/2024	1	3,033,272	2350.8	95,216			58,144		50,603			(35,624)		16,746		0001
Purchased Call/AI Powered US Equity Index/AIP100ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/16/2024	1	1,784,866	2350.8	55,856			34,011		29,628			(20,928)		9,832		0001
Purchased Call/AI Powered US Equity Index/AIP100ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/17/2024	1	2,365,743	2350.8	71,290	2,706		45,317		39,368			(27,492)		13,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/19/2022	12/19/2024	1	5,135,360	2345.51	166,163			101,649		89,610			(62,182)		28,383		0001
Purchased Call/AI Powered US Equity Index/AIP100ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/20/2022	12/20/2024	1	3,307,016	2346.25	105,684			64,872		57,509			(39,544)		18,298		0001
Purchased Call/AI Powered US Equity Index/AIP100ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2022	12/20/2024	1	4,689,794	2353.52	143,831			88,554		76,901			(53,906)		25,950		0001
Purchased Call/AI Powered US Equity Index/AIP100ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/20/2024	1	3,948,159	2343.13	124,636	2,692		78,602		70,396			(47,786)		21,846		0001
Purchased Call/AI Powered US Equity Index/AIP100ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/24/2024	1	1,760,570	2347.25	55,425			34,346		30,530			(20,714)		9,785		0001
Purchased Call/AI Powered US Equity Index/AIP100ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/23/2024	1	1,217,696	2347.25	38,845			24,024		21,060			(14,507)		6,760		0001
Purchased Call/AI Powered US Equity Index/AIP100ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/26/2024	1	4,713,463	2347.25	141,543	3,818		90,572		81,928			(54,403)		26,255		0001
Purchased Call/AI Powered US Equity Index/AIP100ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/27/2022	12/27/2024	1	4,367,774	2343.66	131,369	9,464		87,933		78,327			(52,661)		24,356		0001
Purchased Call/AI Powered US Equity Index/AIP100ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/27/2024	1	4,745,080	2336.96	117,580	41,181		99,344		89,710			(59,398)		26,460		0001
Purchased Call/AI Powered US Equity Index/AIP100ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/27/2024	1	4,603,248	2347.84	114,097	32,427		91,791		79,848			(54,847)		25,669		0001
Purchased Call/AI Powered US Equity Index/AIP100ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2022	12/30/2024	1	2,517,422	2347.81	37,305	42,625		50,241		43,788			(29,762)		14,084		0001
Purchased Call/AI Powered US Equity Index/AIP100ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2022	01/02/2025	1	2,022,027	2347.81	11,898	54,531		41,998		35,346			(24,488)		11,350		0001
Purchased Call/AI Powered US Equity Index/AIP100ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2022	12/31/2024	1	3,712,324	2347.81	57,867	62,296		75,657		64,743			(44,627)		20,792		0001
Purchased Call/AI Powered US Equity Index/AIP100ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/03/2023	01/03/2025	1	3,350,726	2341.15		113,602		71,857		61,890			(41,841)		18,828		0001
Purchased Call/AI Powered US Equity Index/AIP100ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2023	01/03/2025	1	3,521,654	2347.72		118,450		75,156		61,765			(43,459)		19,789		0001
Purchased Call/AI Powered US Equity Index/AIP100ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/05/2023	01/03/2025	1	3,237,247	2344.2		111,992		71,193		58,378			(40,986)		18,191		0001
Purchased Call/AI Powered US Equity Index/AIP100F$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/08/2025	1	2,791,479	2355.34		94,747		60,620		46,452			(34,179)		15,771		0001
Purchased Call/AI Powered US Equity Index/AIP100F$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/07/2025	1	532,038	2355.34		17,610		11,224		8,829			(6,423)		3,003		0001
Purchased Call/AI Powered US Equity Index/AIP100F$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/06/2025	1	1,565,211	2355.34		51,693		32,957		25,905			(18,800)		8,824		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/10/2023	01/10/2025	1	2,637,000	2360.33		88,871		57,116		42,380			(31,893)		14,930		0001
Purchased Call/AI Powered US Equity Index/AIP100FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/10/2023	01/09/2025	1	3,659,336	2354.24		126,333		80,952		61,573			(45,435)		20,696		0001
Purchased Call/AI Powered US Equity Index/AIP100FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/11/2023	01/10/2025	1	6,481,627	2363.5		217,757		140,453		101,549			(77,670)		36,697		0001
Purchased Call/AI Powered US Equity Index/AIP100FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/12/2023	01/10/2025	1	3,791,033	2366.2		125,576		81,357		58,114			(44,398)		21,464		0001
Purchased Call/AI Powered US Equity Index/AIP100FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/15/2025	1	1,918,040	2369.94		61,562		39,999		28,773			(21,663)		10,917		0001
Purchased Call/AI Powered US Equity Index/AIP100FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/16/2025	1	1,747,159	2369.94		55,120		35,849		26,275			(19,313)		9,955		0001
Purchased Call/AI Powered US Equity Index/AIP100FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/14/2025	1	864,834	2369.94		28,713		18,602		12,936			(10,198)		4,917		0001
Purchased Call/AI Powered US Equity Index/AIP100FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/13/2025	1	2,722,357	2369.94		89,237		57,805		40,604			(31,633)		15,462		0001
Purchased Call/AI Powered US Equity Index/AIP100FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2023	01/17/2025	1	3,327,227	2368.15		93,137		63,775		50,909			(29,478)		18,978		0001
Purchased Call/AI Powered US Equity Index/AIP100FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/19/2023	01/17/2025	1	3,768,825	2352.44		128,614		84,200		65,322			(44,631)		21,497		0001
Purchased Call/AI Powered US Equity Index/AIP100FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/19/2023	01/17/2025	1	2,440,231	2360.22		79,059		51,911		39,778			(27,313)		13,919		0001
Purchased Call/AI Powered US Equity Index/AIP100FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/17/2025	1	3,285,628	2362.27		111,264		72,952		52,687			(38,418)		18,741		0001
Purchased Call/AI Powered US Equity Index/AIP100FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/21/2025	1	2,138,932	2362.27		71,013		46,626		34,395			(24,544)		12,251		0001
Purchased Call/AI Powered US Equity Index/AIP100FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/22/2025	1	1,750,712	2362.27		59,197		38,967		28,229			(20,308)		10,038		0001
Purchased Call/AI Powered US Equity Index/AIP100FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/23/2023	01/23/2025	1	5,671,618	2368.74		189,095		124,910		87,068			(64,342)		32,554		0001
Purchased Call/AI Powered US Equity Index/AIP100FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/24/2023	01/24/2025	1	3,008,301	2367.95		102,238		67,853		46,604			(34,503)		17,285		0001
Purchased Call/AI Powered US Equity Index/AIP100FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/25/2023	01/24/2025	1	2,617,532	2368.63		88,115		58,314		40,331			(29,904)		15,040		0001
Purchased Call/AI Powered US Equity Index/AIP100GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/26/2023	01/24/2025	1	3,101,522	2376.23		99,521		66,180		44,959			(33,469)		17,821		0001
Purchased Call/AI Powered US Equity Index/AIP100GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/29/2025	1	3,649,425	2375.72		119,449		80,623		53,582			(38,944)		21,077		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP100GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/28/2025	1	1,607,241	2375.72		53,200		35,442		23,531			(17,879)		9,273		0001
Purchased Call/AI Powered US Equity Index/AIP100GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/27/2025	1	2,631,471	2375.72		83,760		55,865		38,415			(27,992)		15,167		0001
Purchased Call/AI Powered US Equity Index/AIP100GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/30/2023	01/30/2025	1	4,658,238	2365.37		163,529		109,504		74,445			(54,133)		26,931		0001
Purchased Call/AI Powered US Equity Index/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/31/2023	01/31/2025	1	2,824,975	2372.4		97,019		65,153		42,820			(31,988)		16,349		0001
Purchased Call/AI Powered US Equity Index/AIP100GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2023	01/31/2025	1	8,641,024	2378.71		290,357		195,368		124,536			(95,502)		50,008		0001
Purchased Call/AI Powered US Equity Index/AIP100GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/02/2023	01/31/2025	1	3,954,577	2385.25		127,786		86,148		54,063			(41,846)		22,886		0001
Purchased Call/AI Powered US Equity Index/AIP100GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	02/05/2025	1	3,088,535	2377.72		102,530		69,638		45,256			(32,983)		17,966		0001
Purchased Call/AI Powered US Equity Index/AIP100GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	02/04/2025	1	1,322,966	2377.72		44,120		29,846		19,330			(14,349)		7,688		0001
Purchased Call/AI Powered US Equity Index/AIP100GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	02/03/2025	1	2,619,030	2377.72		86,470		58,420		38,159			(28,224)		15,204		0001
Purchased Call/AI Powered US Equity Index/AIP100GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2023	02/06/2025	1	5,894,870	2372.62		194,802		132,731		90,167			(62,392)		34,324		0001
Purchased Call/AI Powered US Equity Index/AIP100GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2023	02/07/2025	1	4,279,200	2383.04		133,166		90,812		60,419			(42,566)		24,942		0001
Purchased Call/AI Powered US Equity Index/AIP100GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2023	02/07/2025	1	5,512,633	2377.3		177,552		121,075		81,480			(56,622)		32,131		0001
Purchased Call/AI Powered US Equity Index/AIP100GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/09/2023	02/07/2025	1	3,516,475	2371.75		116,499		80,154		54,306			(36,468)		20,496		0001
Purchased Call/AI Powered US Equity Index/AIP100GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/10/2025	1	2,522,400	2362.76		87,975		60,429		41,899			(27,613)		14,746		0001
Purchased Call/AI Powered US Equity Index/AIP100GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/12/2025	1	3,293,793	2362.76		118,570		81,611		54,995			(37,063)		19,295		0001
Purchased Call/AI Powered US Equity Index/AIP100GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/11/2025	1	1,489,103	2362.76		50,213		34,445		24,799			(15,862)		8,714		0001
Purchased Call/AI Powered US Equity Index/AIP100GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/13/2023	02/13/2025	1	4,468,180	2370.7		152,309		105,062		70,299			(47,405)		26,200		0001
Purchased Call/AI Powered US Equity Index/AIP100GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/14/2023	02/14/2025	1	4,974,046	2379.5		156,252		108,120		73,247			(48,461)		29,196		0001
Purchased Call/AI Powered US Equity Index/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2023	02/14/2025	1	3,912,764	2385.88		121,085		83,731		54,770			(37,530)		22,966		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/16/2023	02/14/2025	1	2,737,346	2369.62		84,474		58,638		43,552			(26,064)		16,067		0001
Purchased Call/AI Powered US Equity Index/AIP100HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/20/2025	1	3,961,694	2363.02		113,623		79,372		66,814			(34,318)		23,392		0001
Purchased Call/AI Powered US Equity Index/AIP100HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/19/2025	1	1,771,497	2363.02		51,989		36,258		29,810			(15,792)		10,450		0001
Purchased Call/AI Powered US Equity Index/AIP100HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/18/2025	1	637,365	2363.02		20,906		14,551		10,698			(6,426)		3,756		0001
Purchased Call/AI Powered US Equity Index/AIP100HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/14/2025	1	3,314,195	2363.02		99,277		69,042		55,483			(30,413)		19,453		0001
Purchased Call/AI Powered US Equity Index/AIP100HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/21/2025	1	4,700,695	2340.81		158,211		111,003		93,882			(47,500)		27,782		0001
Purchased Call/AI Powered US Equity Index/AIP100HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2023	02/21/2025	1	4,193,305	2342.03		137,726		96,527		82,999			(41,372)		24,784		0001
Purchased Call/AI Powered US Equity Index/AIP100HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2023	02/21/2025	1	3,277,511	2348.96		104,673		73,576		61,619			(31,305)		19,371		0001
Purchased Call/AI Powered US Equity Index/AIP100HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/24/2025	1	2,237,526	2339.75		74,439		52,472		45,139			(22,066)		13,263		0001
Purchased Call/AI Powered US Equity Index/AIP100HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/26/2025	1	2,136,450	2339.75		71,746		50,731		43,288			(21,100)		12,689		0001
Purchased Call/AI Powered US Equity Index/AIP100HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/25/2025	1	2,747,287	2339.75		90,642		63,937		55,544			(26,896)		16,301		0001
Purchased Call/AI Powered US Equity Index/AIP100HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/27/2023	02/27/2025	1	4,653,272	2345.09		151,357		107,250		90,833			(44,236)		27,663		0001
Purchased Call/AI Powered US Equity Index/AIP100HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/28/2025	1	3,415,959	2345.95		112,925		80,186		66,408			(32,901)		20,327		0001
Purchased Call/AI Powered US Equity Index/AIP100HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2023	02/28/2025	1	6,168,539	2343.77		208,143		148,509		121,856			(60,001)		36,707		0001
Purchased Call/AI Powered US Equity Index/AIP100HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2023	02/28/2025	1	4,118,618	2347.56		135,077		96,371		79,123			(38,962)		24,509		0001
Purchased Call/AI Powered US Equity Index/AIP100HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/05/2025	1	3,906,806	2358.69		118,187		84,854		69,582			(33,434)		23,360		0001
Purchased Call/AI Powered US Equity Index/AIP100HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/03/2025	1	1,327,814	2358.69		39,461		28,327		23,537			(11,173)		7,924		0001
Purchased Call/AI Powered US Equity Index/AIP100HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/04/2025	1	775,653	2358.69		25,286		18,062		13,782			(7,289)		4,634		0001
Purchased Call/AI Powered US Equity Index/AIP1001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2023	03/07/2025	1	2,714,915	2345.82		81,917		59,025		53,406			(23,039)		16,265		0001

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Purchased Call/AI Powered US Equity Index/AIP100I$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2023	03/06/2025	1	3,030,144	2353.4		92,279		66,266		56,250			(26,097)		18,136		0001
Purchased Call/AI Powered US Equity Index/AIP100I$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2023	03/07/2025	1	3,293,473	2347.1		98,461		70,917		64,184			(27,689)		19,731		0001
Purchased Call/AI Powered US Equity Index/AIP100I$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2023	03/07/2025	1	3,706,625	2330.27		111,972		80,905		81,565			(31,269)		22,206		0001
Purchased Call/AI Powered US Equity Index/AIP100I$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/11/2025	1	1,077,830	2313.41		35,353		25,592		26,798			(9,852)		6,482		0001
Purchased Call/AI Powered US Equity Index/AIP100I$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/12/2025	1	2,925,610	2313.41		96,558		70,121		72,869			(26,554)		17,610		0001
Purchased Call/AI Powered US Equity Index/AIP100I$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/10/2025	1	2,231,182	2313.41		72,857		52,771		55,373			(20,185)		13,405		0001
Purchased Call/AI Powered US Equity Index/AIP100I$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/13/2023	03/13/2025	1	5,130,958	2308.88		174,266		126,775		132,033			(47,611)		30,914		0001
Purchased Call/AI Powered US Equity Index/AIP100I$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/14/2023	03/14/2025	1	3,405,357	2319.68		110,168		80,578		81,493			(29,777)		20,537		0001
Purchased Call/AI Powered US Equity Index/AIP100I$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2023	03/14/2025	1	3,288,134	2309.97		112,094		81,860		84,131			(30,436)		19,830		0001
Purchased Call/AI Powered US Equity Index/AIP100I$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2023	03/14/2025	1	2,611,213	2320.63		84,129		61,667		62,078			(22,624)		15,748		0001
Purchased Call/AI Powered US Equity Index/AIP100I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/19/2025	1	2,905,332	2310.93		103,184		75,906		74,242			(27,384)		17,604		0001
Purchased Call/AI Powered US Equity Index/AIP100I$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/17/2025	1	2,290,359	2310.93		78,115		57,336		58,323			(20,886)		13,852		0001
Purchased Call/AI Powered US Equity Index/AIP100I$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/18/2025	1	1,160,789	2310.93		39,163		28,738		29,611			(10,516)		7,027		0001
Purchased Call/AI Powered US Equity Index/AIP100I$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/21/2023	03/21/2025	1	4,186,150	2327.46		130,623		96,761		95,728			(34,062)		25,411		0001
Purchased Call/AI Powered US Equity Index/AIP100I$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/21/2023	03/20/2025	1	4,402,101	2317.31		149,681		110,405		107,809			(39,409)		26,698		0001
Purchased Call/AI Powered US Equity Index/AIP100I$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/21/2025	1	4,791,219	2313.61		159,987		118,552		120,550			(41,734)		29,084		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/23/2023	03/21/2025	1	2,699,028	2313.74		91,354		67,769		67,849			(23,809)		16,384		0001
Purchased Call/AI Powered US Equity Index/AIP100JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/25/2025	1	1,986,293	2316.22		66,590		49,534		49,258			(17,186)		12,102		0001
Purchased Call/AI Powered US Equity Index/AIP100JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/26/2025	1	3,758,008	2316.22		126,635		94,431		93,348			(32,344)		22,918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/24/2025	1	2,020,586	2316.22		68,159		50,696		50,025			(17,549)		12,300		0001
Purchased Call/AI Powered US Equity Index/AIP100JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/28/2023	03/28/2025	1	2,168,591	2318.14		76,773		57,673		53,317			(19,288)		13,249		0001
Purchased Call/AI Powered US Equity Index/AIP100JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/28/2023	03/27/2025	1	3,615,221	2319.04		123,934		92,587		88,192			(31,464)		22,068		0001
Purchased Call/AI Powered US Equity Index/AIP100JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2023	03/28/2025	1	4,140,813	2327.93		141,245		105,917		95,180			(35,607)		25,299		0001
Purchased Call/AI Powered US Equity Index/AIP100JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/30/2023	03/28/2025	1	3,318,991	2331.23		114,609		86,198		74,561			(28,609)		20,278		0001
Purchased Call/AI Powered US Equity Index/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	04/02/2025	1	4,234,804	2341.68		136,863		103,561		88,914			(33,440)		25,992		0001
Purchased Call/AI Powered US Equity Index/AIP100JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	03/31/2025	1	1,497,352	2341.68		49,631		37,395		31,320			(12,316)		9,174		0001
Purchased Call/AI Powered US Equity Index/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	04/01/2025	1	594,153	2341.68		19,726		14,849		12,451			(4,931)		3,643		0001
Purchased Call/AI Powered US Equity Index/AIP100JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2023	04/04/2025	1	1,595,457	2335.44		53,882		40,765		35,106			(13,155)		9,810		0001
Purchased Call/AI Powered US Equity Index/AIP100JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2023	04/03/2025	1	4,455,225	2341.54		143,646		108,614		93,764			(35,139)		27,370		0001
Purchased Call/AI Powered US Equity Index/AIP100JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2023	04/04/2025	1	4,428,945	2331.46		155,481		118,225		100,180			(37,471)		27,233		0001
Purchased Call/AI Powered US Equity Index/AIP100JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/04/2025	1	3,542,428	2332.92		124,037		94,479		79,322			(29,714)		21,782		0001
Purchased Call/AI Powered US Equity Index/AIP100JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/09/2025	1	2,681,350	2332.92		94,368		72,095		60,363			(22,424)		16,562		0001
Purchased Call/AI Powered US Equity Index/AIP100JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/07/2025	1	1,601,386	2332.92		55,854		42,591		35,923			(13,347)		9,873		0001
Purchased Call/AI Powered US Equity Index/AIP100JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2025	1	820,381	2332.92		28,549		21,735		18,436			(6,894)		5,063		0001
Purchased Call/AI Powered US Equity Index/AIP100JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2023	04/11/2025	1	2,886,852	2337.41		97,183		74,604		63,197			(22,696)		17,863		0001
Purchased Call/AI Powered US Equity Index/AIP100K$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2023	04/10/2025	1	4,603,305	2336.3		156,421		120,124		101,368			(36,455)		28,458		0001
Purchased Call/AI Powered US Equity Index/AIP100K$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2023	04/11/2025	1	5,743,072	2331.53		201,762		155,161		130,924			(46,984)		35,536		0001
Purchased Call/AI Powered US Equity Index/AIP100K$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2023	04/11/2025	1	3,616,373	2337.92		122,976		94,807		78,888			(28,448)		22,377		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100K$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/14/2025	1	1,776,666	2334.79		61,119		47,208		39,676			(14,021)		11,023		0001
Purchased Call/AI Powered US Equity Index/AIP100K$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/16/2025	1	3,745,881	2334.79		126,228		98,018		83,884			(28,470)		23,282		0001
Purchased Call/AI Powered US Equity Index/AIP100K$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/15/2025	1	1,413,445	2334.79		48,764		37,645		31,620			(11,258)		8,777		0001
Purchased Call/AI Powered US Equity Index/AIP100K$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/17/2023	04/17/2025	1	3,190,899	2334.93		106,940		83,157		71,513			(23,978)		19,850		0001
Purchased Call/AI Powered US Equity Index/AIP100K$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/18/2023	04/17/2025	1	3,070,890	2335.33		100,741		78,431		68,635			(22,508)		19,103		0001
Purchased Call/AI Powered US Equity Index/AIP100K$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/19/2023	04/17/2025	1	4,630,196	2333.55		154,653		120,491		104,755			(34,475)		28,804		0001
Purchased Call/AI Powered US Equity Index/AIP100K$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/20/2023	04/17/2025	1	3,771,097	2327.91		128,893		100,584		88,661			(28,631)		23,459		0001
Purchased Call/AI Powered US Equity Index/AIP100K$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/23/2025	1	5,533,202	2328.56		174,043		136,448		130,176			(37,763)		34,603		0001
Purchased Call/AI Powered US Equity Index/AIP100K$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/22/2025	1	1,152,757	2328.56		39,770		31,084		27,075			(8,802)		7,203		0001
Purchased Call/AI Powered US Equity Index/AIP100K$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/21/2025	1	1,705,699	2328.56		58,576		45,796		39,995			(12,890)		10,648		0001
Purchased Call/AI Powered US Equity Index/AIP100K$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/25/2023	04/25/2025	1	2,530,848	2311.48		88,284		69,513		66,897			(18,947)		15,855		0001
Purchased Call/AI Powered US Equity Index/AIP100K$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/25/2023	04/24/2025	1	3,302,239	2327.34		103,532		81,326		78,424			(22,334)		20,670		0001
Purchased Call/AI Powered US Equity Index/AIP100K$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2023	04/25/2025	1	4,019,907	2306		144,142		113,668		110,134			(30,738)		25,184		0001
Purchased Call/AI Powered US Equity Index/AIP100K$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/27/2023	04/25/2025	1	3,489,681	2314.21		122,575		96,848		90,600			(26,002)		21,862		0001
Purchased Call/AI Powered US Equity Index/AIP100K$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/30/2025	1	3,545,143	2318.73		117,336		93,110		89,748			(24,399)		22,306		0001
Purchased Call/AI Powered US Equity Index/AIP100K$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/29/2025	1	415,976	2318.73		14,393		11,388		10,514			(3,048)		2,615		0001
Purchased Call/AI Powered US Equity Index/AIP100L$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/28/2025	1	2,540,270	2318.73		87,566		69,304		64,109			(18,437)		15,956		0001
Purchased Call/AI Powered US Equity Index/AIP100L$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	05/02/2025	1	3,623,232	2309.04		123,564		99,533		97,986			(24,250)		22,837		0001
Purchased Call/AI Powered US Equity Index/AIP100L$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	05/01/2025	1	2,748,014	2318.96		88,348		70,340		69,536			(18,085)		17,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2023	05/02/2025	1	3,095,078	2302.7		106,856		85,194		87,204			(21,863)		19,508		0001
Purchased Call/AI Powered US Equity Index/AIP100LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2023	05/02/2025	1	2,209,217	2296.95		81,477		65,164		64,580			(16,508)		13,924		0001
Purchased Call/AI Powered US Equity Index/AIP100LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/05/2025	1	1,892,640	2311.53		65,675		52,576		50,437			(13,297)		11,960		0001
Purchased Call/AI Powered US Equity Index/AIP100LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/07/2025	1	3,446,627	2311.53		118,282		94,942		92,117			(23,519)		21,817		0001
Purchased Call/AI Powered US Equity Index/AIP100LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/06/2025	1	1,169,432	2311.53		40,399		32,374		31,210			(8,125)		7,396		0001
Purchased Call/AI Powered US Equity Index/AIP100LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/08/2023	05/08/2025	1	2,993,810	2311.41		102,371		82,266		80,156			(20,196)		18,967		0001
Purchased Call/AI Powered US Equity Index/AIP100LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/09/2023	05/09/2025	1	3,304,593	2309.24		115,551		93,226		89,857			(22,558)		20,954		0001
Purchased Call/AI Powered US Equity Index/AIP100LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/10/2023	05/09/2025	1	3,519,216	2312.05		121,396		97,980		93,969			(23,656)		22,315		0001
Purchased Call/AI Powered US Equity Index/AIP100LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/11/2023	05/09/2025	1	2,044,600	2310.76		71,715		58,062		55,052			(13,806)		12,964		0001
Purchased Call/AI Powered US Equity Index/AIP100LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/13/2025	1	1,271,469	2310.48		44,120		35,757		34,397			(8,499)		8,090		0001
Purchased Call/AI Powered US Equity Index/AIP100LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/12/2025	1	1,551,700	2310.48		54,901		44,656		41,918			(10,382)		9,864		0001
Purchased Call/AI Powered US Equity Index/AIP100LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/14/2025	1	2,700,958	2310.48		92,523		75,278		73,173			(17,407)		17,199		0001
Purchased Call/AI Powered US Equity Index/AIP100LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/15/2023	05/15/2025	1	4,060,442	2314.98		138,811		113,071		106,956			(25,955)		25,878		0001
Purchased Call/AI Powered US Equity Index/AIP100LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2023	05/16/2025	1	2,235,015	2308.22		82,800		67,630		61,580			(15,377)		14,256		0001
Purchased Call/AI Powered US Equity Index/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2023	05/16/2025	1	2,193,751	2325.64		74,811		61,303		53,985			(13,710)		13,993		0001
Purchased Call/AI Powered US Equity Index/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2023	05/16/2025	1	2,241,159	2317.33		80,960		66,230		58,227			(14,972)		14,295		0001
Purchased Call/AI Powered US Equity Index/AIP100MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/20/2025	1	1,037,271	2322.51		35,786		29,346		26,135			(6,551)		6,638		0001
Purchased Call/AI Powered US Equity Index/AIP100MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/19/2025	1	1,650,780	2322.51		57,000		46,770		41,530			(10,370)		10,556		0001
Purchased Call/AI Powered US Equity Index/AIP100MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/21/2025	1	2,549,170	2322.51		84,955		69,829		64,325			(15,270)		16,328		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/23/2023	05/23/2025	1	3,044,347	2314.33		103,185		85,359		81,174			(18,046)		19,532		0001
Purchased Call/AI Powered US Equity Index/AIP100MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/23/2023	05/22/2025	1	2,761,389	2324.03		87,886		72,356		69,049			(15,608)		17,702		0001
Purchased Call/AI Powered US Equity Index/AIP100MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/24/2023	05/23/2025	1	3,718,556	2307.31		131,232		108,483		103,696			(23,033)		23,858		0001
Purchased Call/AI Powered US Equity Index/AIP100MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/25/2023	05/23/2025	1	2,676,926	2311.15		94,472		78,428		72,845			(16,306)		17,175		0001
Purchased Call/AI Powered US Equity Index/AIP100MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/23/2025	1	1,944,802	2320.64		65,912		54,755		49,788			(11,283)		12,478		0001
Purchased Call/AI Powered US Equity Index/AIP100MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/28/2025	1	1,113,633	2320.64		37,694		31,348		28,595			(6,474)		7,175		0001
Purchased Call/AI Powered US Equity Index/AIP100MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/27/2025	1	1,476,594	2320.64		50,876		42,292		37,860			(8,794)		9,505		0001
Purchased Call/AI Powered US Equity Index/AIP100MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/29/2025	1	2,779,163	2320.64		91,201		76,023		71,434			(15,276)		17,920		0001
Purchased Call/AI Powered US Equity Index/AIP100MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/30/2025	1	2,545,849	2312.57		90,154		75,385		69,010			(14,996)		16,429		0001
Purchased Call/AI Powered US Equity Index/AIP100MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/30/2025	1	2,801,210	2318.94		95,136		79,519		72,899			(15,834)		18,077		0001
Purchased Call/AI Powered US Equity Index/AIP100MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2023	05/30/2025	1	2,439,264	2320.16		86,238		72,239		62,984			(14,278)		15,741		0001
Purchased Call/AI Powered US Equity Index/AIP100MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/02/2025	1	1,376,953	2334.39		46,532		39,079		32,462			(7,532)		8,908		0001
Purchased Call/AI Powered US Equity Index/AIP100MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/03/2025	1	992,275	2334.39		34,134		28,648		23,430			(5,596)		6,424		0001
Purchased Call/AI Powered US Equity Index/AIP100MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/04/2025	1	2,974,290	2334.39		103,063		86,645		70,341			(16,629)		19,272		0001
Purchased Call/AI Powered US Equity Index/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/05/2023	06/05/2025	1	2,610,757	2330.75		92,770		78,143		63,296			(14,714)		16,931		0001
Purchased Call/AI Powered US Equity Index/AIP100MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/06/2023	06/06/2025	1	1,910,696	2337.56		65,376		55,113		44,377			(10,332)		12,401		0001
Purchased Call/AI Powered US Equity Index/AIP100MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/07/2023	06/06/2025	1	2,686,401	2336.51		93,381		78,909		62,824			(14,642)		17,435		0001
Purchased Call/AI Powered US Equity Index/AIP100MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2023	06/06/2025	1	3,509,805	2342.31		122,073		103,516		79,008			(18,885)		22,779		0001
Purchased Call/AI Powered US Equity Index/AIP100MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/11/2025	1	2,933,452	2342.99		108,644		92,472		66,062			(16,330)		19,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/09/2025	1	3,183,745	2342.99		113,797		96,697		71,466			(17,293)		20,714		0001
Purchased Call/AI Powered US Equity Index/AIP100NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/10/2025	1	1,115,172	2342.99		38,250		32,471		25,073			(5,905)		7,261		0001
Purchased Call/AI Powered US Equity Index/AIP100NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	06/13/2025	1	2,203,908	2360.95		77,726		66,541		44,167			(11,454)		14,385		0001
Purchased Call/AI Powered US Equity Index/AIP100NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	06/12/2025	1	4,078,034	2352.16		146,999		125,225		86,530			(21,915)		26,596		0001
Purchased Call/AI Powered US Equity Index/AIP100NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/14/2023	06/13/2025	1	4,472,528	2362.79		152,103		130,420		88,526			(21,960)		29,193		0001
Purchased Call/AI Powered US Equity Index/AIP100NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/15/2023	06/13/2025	1	4,043,618	2369.43		135,696		116,483		76,513			(19,826)		26,393		0001
Purchased Call/AI Powered US Equity Index/AIP100NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/18/2025	1	3,947,303	2364.42		129,118		111,354		77,640			(18,088)		25,868		0001
Purchased Call/AI Powered US Equity Index/AIP100NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/17/2025	1	925,054	2364.42		31,637		27,198		18,171			(4,581)		6,057		0001
Purchased Call/AI Powered US Equity Index/AIP100NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/16/2025	1	1,620,114	2364.42		54,267		46,671		31,775			(7,755)		10,600		0001
Purchased Call/AI Powered US Equity Index/AIP100NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/20/2023	06/20/2025	1	5,093,838	2357.76		167,184		144,360		104,951			(23,085)		33,434		0001
Purchased Call/AI Powered US Equity Index/AIP100NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/21/2023	06/20/2025	1	2,819,672	2350.12		95,999		82,967		61,115			(13,206)		18,507		0001
Purchased Call/AI Powered US Equity Index/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/20/2025	1	1,998,746	2349.28		65,453		56,788		43,562			(8,818)		13,119		0001
Purchased Call/AI Powered US Equity Index/AIP100NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/25/2025	1	2,459,399	2339.42		90,979		79,178		57,452			(11,929)		16,207		0001
Purchased Call/AI Powered US Equity Index/AIP100QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/23/2025	1	2,311,719	2339.42		78,768		68,405		53,830			(10,553)		15,210		0001
Purchased Call/AI Powered US Equity Index/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/24/2025	1	915,142	2339.42		31,298		27,171		21,344			(4,233)		6,026		0001
Purchased Call/AI Powered US Equity Index/AIP100QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/27/2025	1	3,131,675	2357.42		106,555		93,108		65,212			(13,654)		20,669		0001
Purchased Call/AI Powered US Equity Index/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2023	06/26/2025	1	3,246,582	2339.07		122,247		106,544		76,098			(15,839)		21,411		0001
Purchased Call/AI Powered US Equity Index/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/28/2023	06/27/2025	1	4,920,332	2355.09		171,155		149,629		104,047			(21,907)		32,475		0001
Purchased Call/AI Powered US Equity Index/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/27/2025	1	2,455,551	2360.76		86,348		75,838		50,012			(10,800)		16,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	06/30/2025	1	1,582,491	2371.57		53,907		47,402		30,037			(6,696)		10,469		0001
Purchased Call/AI Powered US Equity Index/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	07/01/2025	1	1,593,401	2371.57		54,335		47,758		30,301			(6,829)		10,550		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	07/02/2025	1	3,262,713	2371.57		109,107		96,144		62,115			(13,227)		21,619		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/05/2023	07/03/2025	1	3,460,030	2369.75		111,604		98,934		66,804			(12,939)		22,944		0001
Purchased Call/AI Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/05/2023	07/03/2025	1	3,957,072	2375.45		126,083		111,485		73,530			(14,813)		26,240		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2023	07/03/2025	1	4,911,105	2358.62		168,385		149,745		102,095			(18,999)		32,566		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/07/2025	1	2,424,155	2358.7		83,107		73,821		50,458			(9,451)		16,125		0001
Purchased Call/AI Powered US Equity Index/AIP1000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/09/2025	1	2,000,044	2358.7		72,635		64,618		41,774			(8,117)		13,324		0001
Purchased Call/AI Powered US Equity Index/AIP1000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/08/2025	1	650,519	2358.7		21,792		19,338		13,564			(2,531)		4,330		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/11/2023	07/10/2025	1	3,179,128	2365.26		113,298		100,912		63,671			(12,527)		21,196		0001
Purchased Call/AI Powered US Equity Index/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/11/2023	07/11/2025	1	3,183,344	2375.58		107,590		96,002		59,632			(11,790)		21,240		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/12/2023	07/11/2025	1	3,186,927	2378.72		106,000		94,825		58,454			(11,436)		21,264		0001
Purchased Call/AI Powered US Equity Index/AIP100PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2023	07/11/2025	1	2,745,817	2377.07		90,674		81,456		50,924			(9,490)		18,321		0001
Purchased Call/AI Powered US Equity Index/AIP100PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/14/2025	1	2,191,250	2372.7		74,683		67,070		41,923			(7,799)		14,655		0001
Purchased Call/AI Powered US Equity Index/AIP100PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/16/2025	1	1,873,057	2372.7		65,112		58,557		35,966			(6,661)		12,546		0001
Purchased Call/AI Powered US Equity Index/AIP100PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2023	07/15/2025	1	568,242	2372.7		19,093		17,126		10,891			(2,034)		3,803		0001
Purchased Call/AI Powered US Equity Index/AIP100PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2023	07/18/2025	1	2,831,172	2380.05		97,938		88,414		51,930			(9,752)		18,992		0001
Purchased Call/AI Powered US Equity Index/AIP100PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2023	07/17/2025	1	4,393,797	2377.39		150,101		135,084		81,885			(15,196)		29,452		0001
Purchased Call/AI Powered US Equity Index/AIP100PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/19/2023	07/18/2025	1	3,179,800	2385.3		107,955		97,534		56,305			(10,687)		21,331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/20/2023	07/18/2025	1	3,583,117	2387.76		121,072		109,857		62,403			(11,575)		24,036		0001
Purchased Call/AI Powered US Equity Index/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/21/2025	1	3,114,410	2391.02		105,290		95,535		53,163			(9,988)		20,940		0001
Purchased Call/AI Powered US Equity Index/AIP100PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/22/2025	1	2,325,962	2391.02		77,920		70,642		39,782			(7,558)		15,650		0001
Purchased Call/AI Powered US Equity Index/AIP100PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/23/2025	1	2,080,330	2391.02		70,288		63,900		35,650			(6,498)		14,008		0001
Purchased Call/AI Powered US Equity Index/AIP100PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2023	07/25/2025	1	5,620,979	2393.35		187,289		170,708		95,147			(16,905)		37,907		0001
Purchased Call/AI Powered US Equity Index/AIP100PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2023	07/24/2025	1	2,435,264	2394.58		81,164		73,901		40,800			(7,354)		16,411		0001
Purchased Call/AI Powered US Equity Index/AIP100PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/26/2023	07/25/2025	1	4,539,024	2397.85		139,463		127,800		74,526			(12,142)		30,610		0001
Purchased Call/AI Powered US Equity Index/AIP100PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2023	07/25/2025	1	3,516,713	2380.39		121,029		110,872		64,929			(10,483)		23,716		0001
Purchased Call/AI Powered US Equity Index/AIP100PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2023	07/28/2025	1	3,085,993	2386.65		104,417		95,762		54,752			(8,841)		20,858		0001
Purchased Call/AI Powered US Equity Index/AIP100PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2023	07/30/2025	1	2,565,532	2386.65		84,983		78,082		45,690			(7,073)		17,367		0001
Purchased Call/AI Powered US Equity Index/AIP100PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2023	07/29/2025	1	1,536,804	2386.65		51,483		47,169		27,318			(4,501)		10,395		0001
Purchased Call/AI Powered US Equity Index/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/31/2023	07/31/2025	1	4,084,723	2389.67		131,655		121,054		71,394			(10,764)		27,671		0001
Purchased Call/AI Powered US Equity Index/AIP100QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	08/01/2025	1	2,738,238	2386.27		84,671		78,253		49,050			(6,596)		18,563		0001
Purchased Call/AI Powered US Equity Index/AIP100QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/01/2025	1	2,961,090	2373.94		98,567		90,916		57,538			(7,881)		20,074		0001
Purchased Call/AI Powered US Equity Index/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/01/2025	1	2,640,111	2374.03		89,299		82,599		51,271			(6,967)		17,898		0001
Purchased Call/AI Powered US Equity Index/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/04/2025	1	2,224,241	2369.48		76,740		71,137		44,575			(5,780)		15,112		0001
Purchased Call/AI Powered US Equity Index/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/06/2025	1	1,279,756	2369.48		42,970		39,853		25,735			(3,215)		8,708		0001
Purchased Call/AI Powered US Equity Index/AIP100QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/05/2025	1	516,094	2369.48		17,289		16,007		10,361			(1,346)		3,509		0001
Purchased Call/AI Powered US Equity Index/AIP100QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/07/2025	1	3,892,739	2382.25		120,988		112,385		72,107			(8,753)		26,508		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/08/2025	1	3,253,969	2371.83		104,443		97,223		64,636			(7,443)		22,174		0001
Purchased Call/AI Powered US Equity Index/AIP100QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2023	08/08/2025	1	2,458,582	2358.75		81,668		76,198		53,124			(5,664)		16,754		0001
Purchased Call/AI Powered US Equity Index/AIP100QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2023	08/08/2025	1	2,788,406	2359.41		92,096		86,086		59,997			(6,329)		19,002		0001
Purchased Call/AI Powered US Equity Index/AIP100QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/12/2025	1	832,804	2355.71		27,899		26,098		18,405			(1,906)		5,692		0001
Purchased Call/AI Powered US Equity Index/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/13/2025	1	1,381,351	2355.71		42,206		39,642		30,576			(2,669)		9,448		0001
Purchased Call/AI Powered US Equity Index/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/11/2025	1	2,583,091	2355.71		85,957		80,476		56,997			(5,674)		17,642		0001
Purchased Call/AI Powered US Equity Index/AIP100QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/14/2025	1	5,129,472	2356.86		144,675		135,992		112,841			(8,894)		35,109		0001
Purchased Call/AI Powered US Equity Index/AIP100QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/15/2025	1	2,354,923	2341.46		72,457		68,137		57,138			(4,444)		16,130		0001
Purchased Call/AI Powered US Equity Index/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/15/2025	1	3,548,794	2330.3		114,010		107,364		92,225			(6,934)		24,308		0001
Purchased Call/AI Powered US Equity Index/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2023	08/15/2025	1	2,967,353	2318.34		99,135		93,633		82,910			(5,832)		20,325		0001
Purchased Call/AI Powered US Equity Index/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/18/2025	1	1,906,416	2316.89		64,715		61,212		53,802			(3,644)		13,087		0001
Purchased Call/AI Powered US Equity Index/AIP100RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/20/2025	1	1,896,743	2316.89		62,787		59,467		53,664			(3,450)		13,039		0001
Purchased Call/AI Powered US Equity Index/AIP100RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/19/2025	1	723,194	2316.89		24,227		22,896		20,435			(1,423)		4,968		0001
Purchased Call/AI Powered US Equity Index/AIP100RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/21/2023	08/21/2025	1	3,685,530	2322.11		117,997		111,893		101,144			(6,255)		25,355		0001
Purchased Call/AI Powered US Equity Index/AIP100RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/22/2025	1	3,427,760	2310.81		118,176		112,219		100,753			(6,162)		23,599		0001
Purchased Call/AI Powered US Equity Index/AIP100RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2023	08/22/2025	1	3,603,168	2324.73		113,935		108,397		97,463			(5,845)		24,806		0001
Purchased Call/AI Powered US Equity Index/AIP100RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2023	08/22/2025	1	1,788,526	2309.21		60,913		58,125		53,070			(2,991)		12,313		0001
Purchased Call/AI Powered US Equity Index/AIP100RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/26/2025	1	1,077,781	2309.41		35,998		34,366		32,020			(1,770)		7,441		0001
Purchased Call/AI Powered US Equity Index/AIP100RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/27/2025	1	1,185,970	2309.41		41,211		39,373		35,276			(1,970)		8,194		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/25/2025	1	2,651,005	2309.41		92,535		88,427		78,665			(4,318)		18,291		0001
Purchased Call/AI Powered US Equity Index/AIP100RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/28/2025	1	3,596,360	2318.7		133,765		128,156		101,194			(5,791)		24,866		0001
Purchased Call/AI Powered US Equity Index/AIP100RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/29/2025	1	2,899,424	2338.57		97,514		93,575		72,553			(4,093)		20,062		0001
Purchased Call/AI Powered US Equity Index/AIP100RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/29/2025	1	2,795,766	2340.48		93,063		89,462		69,148			(3,869)		19,345		0001
Purchased Call/AI Powered US Equity Index/AIP100RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2023	08/29/2025	1	3,201,031	2338.64		107,664		103,990		80,066			(4,230)		22,149		0001
Purchased Call/AI Powered US Equity Index/AIP100RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	09/04/2025	1	1,717,987	2342.98		52,976		51,286		42,006			(1,802)		11,938		0001
Purchased Call/AI Powered US Equity Index/AIP100RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	09/03/2025	1	1,922,447	2342.98		61,591		59,618		46,960			(2,200)		13,349		0001
Purchased Call/AI Powered US Equity Index/AIP100RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	08/29/2025	1	3,368,304	2342.98		107,235		103,682		82,043			(3,853)		23,306		0001
Purchased Call/AI Powered US Equity Index/AIP100RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	09/02/2025	1	1,029,677	2342.98		33,762		32,662		25,117			(1,265)		7,145		0001
Purchased Call/AI Powered US Equity Index/AIP100SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	09/05/2025	1	6,037,859	2333.47		193,532		187,678		156,619			(6,279)		41,986		0001
Purchased Call/AI Powered US Equity Index/AIP100SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/05/2025	1	2,888,744	2327.2		94,793		92,110		77,809			(2,966)		20,088		0001
Purchased Call/AI Powered US Equity Index/AIP100SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/05/2025	1	2,601,052	2323.57		86,627		84,296		71,594			(2,657)		18,087		0001
Purchased Call/AI Powered US Equity Index/AIP100SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/10/2025	1	488,940	2322.32		16,327		15,908		13,610			(476)		3,412		0001
Purchased Call/AI Powered US Equity Index/AIP100SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/08/2025	1	2,415,437	2322.32		80,445		78,455		67,067			(2,200)		16,832		0001
Purchased Call/AI Powered US Equity Index/AIP100SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/09/2025	1	793,709	2322.32		26,589		25,895		22,066			(799)		5,535		0001
Purchased Call/AI Powered US Equity Index/AIP100SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/12/2025	1	2,628,432	2319.61		87,833		85,921		74,493			(2,058)		18,368		0001
Purchased Call/AI Powered US Equity Index/AIP100SSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/11/2025	1	2,727,099	2324.1		88,808		86,760		75,173			(2,175)		19,044		0001
Purchased Call/AI Powered US Equity Index/AIP100SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/12/2025	1	3,860,080	2317.63		132,545		129,855		110,681			(3,013)		26,975		0001
Purchased Call/AI Powered US Equity Index/AIP100SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/12/2025	1	2,526,128	2329.52		81,474		80,105		66,121			(1,676)		17,653		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100S$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/17/2025	1	965,505	2319.76		32,009		31,507		27,440			(610)		6,771		0001
Purchased Call/AI Powered US Equity Index/AIP100S$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/16/2025	1	1,242,777	2319.76		41,509		40,825		35,277			(851)		8,709		0001
Purchased Call/AI Powered US Equity Index/AIP100S$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/15/2025	1	3,660,409	2319.76		118,008		116,347		103,778			(1,898)		25,634		0001
Purchased Call/AI Powered US Equity Index/AIP100S$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/18/2025	1	3,649,770	2317.92		119,440		117,804		104,932			(1,795)		25,613		0001
Purchased Call/AI Powered US Equity Index/AIP100S$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/19/2025	1	5,670,838	2316.03		182,437		180,170		165,043			(2,535)		39,823		0001
Purchased Call/AI Powered US Equity Index/AIP100S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/19/2025	1	1,749,176	2309.73		55,637		55,046		52,804			(729)		12,284		0001
Purchased Call/AI Powered US Equity Index/AIP100S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/19/2025	1	2,660,105	2292.36		87,628		86,983		88,684			(984)		18,681		0001
Purchased Call/AI Powered US Equity Index/AIP100S$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/22/2025	1	1,768,544	2289.33		59,121		58,754		60,039			(529)		12,445		0001
Purchased Call/AI Powered US Equity Index/AIP100T$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/23/2025	1	2,321,945	2289.33		77,553		77,020		78,905			(848)		16,351		0001
Purchased Call/AI Powered US Equity Index/AIP100T$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/24/2025	1	620,044	2289.33		20,259		20,138		21,092			(189)		4,369		0001
Purchased Call/AI Powered US Equity Index/AIP100T$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/25/2023	09/25/2025	1	3,616,314	2290.69		111,407		110,984		114,290			(582)		25,501		0001
Purchased Call/AI Powered US Equity Index/AIP100T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/26/2025	1	3,190,702	2277.27		106,480		106,159		107,267			(473)		22,515		0001
Purchased Call/AI Powered US Equity Index/AIP100T$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2023	09/26/2025	1	2,381,528	2277.17		80,069		79,911		80,874			(291)		16,805		0001
Purchased Call/AI Powered US Equity Index/AIP100T$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/26/2025	1	2,046,117	2283.77		67,495		67,495		66,761			(143)		14,438		0001
Purchased Call/AI Powered US Equity Index/AIP100T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	10/01/2025	1	665,747	2280.33		22,236		22,236		22,241			(30)		4,714		0001
Purchased Call/AI Powered US Equity Index/AIP100T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/30/2025	1	776,973	2280.33		25,951		25,951		25,943			(35)		5,498		0001
Purchased Call/AI Powered US Equity Index/AIP100T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/29/2025	1	882,655	2280.33		29,481		29,481		29,456			(40)		6,241		0001
Purchased Call/Nasdaq FC Index/NFC1617$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2023	1	4,980,662	217.34	195,276			550		494,853			(148,867)		1,843		0001
Purchased Call/Nasdaq FC Index/NFC1617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	1	8,776,162	219.4	330,270			1,847		781,205			(250,028)		3,978		0001
Purchased Call/Nasdaq FC Index/NFC1617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	1	9,152,814	222.2	306,675			2,569		688,963			(232,107)		4,791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1617$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2022	. 10/05/2023	1	8,044,631	..... 222.03	275,181	.....	.....	 3,064	.....	 611,636	.....	.....	..... (207,654)	.....	4,708	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 10/06/2023	1	6,835,285	..... 221.37	233,776	.....	.....	 3,286	.....	541,340	.....	.....	..... (177,511)	.....	4,382	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2022	. 10/06/2023	1	9,150,790	..... 218.13	346,174	.....	.....	 4,841	.....	 871,064	.....	.....	..... (261,117)	.....	5,866	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2022	. 10/09/2023	1	5,083,943	..... 218.13	190,492	.....	.....	 4,271	.....	483,670	.....	.....	..... (144,542)	.....	3,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/10/2022	. 10/10/2023	1	 6,894,801	..... 217.31	265,135	.....	.....	 6,674	.....	684,039	.....	.....	..... (201,217)	.....	5,706	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2022	. 10/11/2023	1	8,397,854	..... 216.29	327,585	13,379	.....	 10,096	.....	 876,070	.....	.....	..... (260,260)	.....	7,289	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2022	. 10/12/2023	1	 8,686,034	..... 216.16	349,313	.....	.....	10,760	.....	 911,110	.....	.....	..... (264,809)	.....	7,875	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/13/2022	. 10/13/2023	1	 10,477,738	..... 217.76	405,324	.....	.....	 13,612	.....	 1,014,092	.....	.....	..... (306,836)	.....	9,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2022	. 10/13/2023	1	 10,232,749	..... 215.65	401,577	.....	.....	 13,462	.....	 1,099,375	.....	.....	..... (303,016)	.....	9,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2022	. 10/16/2023	1	5,371,974	..... 215.65	252,697	.....	.....	 10,643	.....	576,774	.....	.....	..... (192,438)	.....	5,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2022	. 10/17/2023	1	9,715,932	..... 217.88	404,370	.....	.....	 18,085	.....	933,818	.....	.....	..... (306,818)	.....	10,484	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2022	. 10/18/2023	1	 10,584,381	..... 218.35	411,358	.....	.....	 19,438	.....	992,773	.....	.....	..... (310,176)	.....	11,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/19/2022	. 10/19/2023	1	8,793,269	..... 218.08	341,878	.....	.....	 17,166	.....	835,883	.....	.....	..... (258,207)	.....	10,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/20/2022	. 10/20/2023	1	7,044,054	..... 217.65	284,688	.....	.....	 15,094	.....	684,203	.....	.....	..... (214,767)	.....	8,244	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2022	. 10/23/2023	1	 6,015,879	..... 219.63	235,615	.....	.....	 14,487	.....	525,680	.....	.....	..... (178,273)	.....	7,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2022	. 10/20/2023	1	8,022,496	..... 219.63	290,716	53,018	.....	 24,061	.....	 701,709	.....	.....	..... (262,745)	.....	9,390	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2022	. 10/24/2023	1	8,022,251	..... 220.68	303,293	.....	.....	 19,440	.....	660,402	.....	.....	..... (229,213)	.....	10,285	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2022	. 10/25/2023	1	9,565,350	..... 223.05	327,285	.....	.....	 21,782	.....	682,348	.....	.....	..... (246,270)	.....	12,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/26/2022	. 10/26/2023	1	 10,659,650	..... 220.61	 377,886	 9,798	.....	 27,127	.....	 879,617	.....	.....	..... (293,612)	.....	14,225	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2022	. 10/27/2023	1	 9,016,278	..... 218.87	338,691	.....	.....	 24,605	.....	 817,981	.....	.....	..... (256,202)	.....	12,261	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/28/2022	. 10/30/2023	1	5,499,339	..... 221.68	158,551	.....	.....	 12,779	.....	426,078	.....	.....	..... (119,432)	.....	7,883	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/28/2022	. 10/27/2023	1	8,622,951	..... 221.68	315,789	.....	.....	 22,828	.....	668,445	.....	.....	..... (237,273)	.....	11,726	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/31/2022	. 10/31/2023	1	9,315,786	..... 220.49	290,598	.....	.....	 24,187	.....	772,524	.....	.....	..... (218,499)	.....	13,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2022	. 11/01/2023	1	 11,012,301	..... 219.48	365,995	.....	.....	 31,460	.....	964,954	.....	.....	..... (274,942)	.....	16,303	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/02/2022	. 11/02/2023	1	9,344,716	..... 215.58	352,842	.....	.....	 31,352	.....	994,820	.....	.....	..... (265,674)	.....	14,049	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2022	. 11/03/2023	1	9,197,397	..... 213.47	375,008	.....	.....	 34,412	.....	 1,076,262	.....	.....	..... (282,368)	.....	14,035	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2022	. 11/03/2023	1	 8,804,186	..... 214.8	338,513	.....	.....	 31,083	.....	970,903	.....	.....	..... (254,542)	.....	13,435	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2022	. 11/06/2023	1	5,439,066	..... 214.8	217,316	.....	.....	 21,758	.....	599,369	.....	.....	..... (163,562)	.....	8,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2022	. 11/07/2023	1	 7,870,874	..... 215.58	289,550	.....	.....	 29,798	.....	835,794	.....	.....	..... (217,540)	.....	12,698	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1619S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2022	. 11/08/2023	1	 14,696,480	..... 216.02	578,865	.....	.....	61,124	.....	 1,527,345	.....	.....	..... (434,658)	.....	24,020	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2022	. 11/09/2023	1	 10,349,547	..... 214.03	457,924	.....	.....	49,698	.....	 1,176,983	.....	.....	..... (343,592)	.....	17,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/10/2022	. 11/10/2023	1	 6,708,774	.....219.5	253,680	.....	.....	28,242	.....	584,712	.....	.....	..... (190,591)	.....	11,242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2022	. 11/13/2023	1	4,994,798	..... 220.44	 187,721	.....	.....	22,346	.....	413,674	.....	.....	..... (140,983)	.....	8,671	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2022	. 11/10/2023	1	 10,191,256	..... 220.44	378,946	.....	.....	42,270	.....	844,228	.....	.....	..... (285,893)	.....	17,078	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/14/2022	. 11/14/2023	1	7,266,794	..... 219.88	272,749	.....	.....	33,184	.....	 620,166	.....	.....	..... (204,661)	.....	12,758	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2022	. 11/15/2023	1	 10,389,283	..... 220.65	378,596	.....	.....	47,102	.....	849,895	.....	.....	..... (283,818)	.....	18,441	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/16/2022	. 11/16/2023	1	7,924,447	..... 219.78	298,891	.....	.....	38,235	.....	679,154	.....	.....	..... (224,905)	.....	14,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2022	. 11/17/2023	1	8,743,823	..... 219.7	324,568	.....	.....	42,420	.....	752,208	.....	.....	..... (244,040)	.....	15,854	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2022	. 11/20/2023	1	5,723,172	..... 219.74	222,434	.....	.....	30,972	.....	491,079	.....	.....	..... (167,560)	.....	10,697	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2022	. 11/17/2023	1	9,523,121	..... 219.74	359,987	.....	.....	47,171	.....	 817,508	.....	.....	..... (271,304)	.....	17,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2022	. 11/21/2023	1	 9,187,805	..... 218.62	369,853	10,676	.....	54,644	.....	835,271	.....	.....	..... (286,397)	.....	17,339	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2022	. 11/22/2023	1	9,673,582	..... 220.45	358,433	 8,376	.....	53,182	.....	798,482	.....	.....	..... (276,152)	.....	18,431	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2022	. 11/24/2023	1	3,396,044	..... 221.91	123,895	.....	.....	18,543	.....	258,518	.....	.....	..... (92,511)	.....	6,591	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/23/2022	. 11/22/2023	1	6,863,479	..... 221.91	252,185	.....	.....	36,599	.....	522,391	.....	.....	..... (189,702)	.....	13,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/27/2023	1	7,292,564	..... 220.8	267,274	.....	.....	42,297	.....	590,461	.....	.....	..... (201,249)	.....	14,535	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/24/2023	1	2,377,096	..... 220.8	82,071	.....	.....	12,370	.....	192,507	.....	.....	.....(62,021)	.....	4,614	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/28/2022	. 11/28/2023	1	9,827,441	..... 218.35	429,947	.....	.....	69,022	.....	904,583	.....	.....	..... (322,920)	.....	19,756	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 11/29/2023	1	 10,351,639	..... 217.05	448,032	.....	.....	73,170	.....	 1,015,197	.....	.....	..... (336,100)	.....	20,985	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2022	. 11/30/2023	1	7,404,488	..... 224.45	257,493	 5,934	.....	44,165	.....	485,507	.....	.....	..... (197,798)	.....	15,135	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2022	. 12/01/2023	1	6,928,457	..... 224.59	237,978	.....	.....	40,344	.....	450,635	.....	.....	..... (178,909)	.....	14,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 12/01/2023	1	8,878,067	..... 224.16	318,484	.....	.....	54,008	.....	592,801	.....	.....	..... (239,263)	.....	18,295	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 12/04/2023	1	4,939,747	..... 224.16	159,419	.....	.....	28,239	.....	329,979	.....	.....	..... (119,628)	.....	10,423	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2022	. 12/05/2023	1	8,843,842	..... 222.61	303,019	 7,112	.....	56,180	.....	647,383	.....	.....	..... (232,822)	.....	18,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 12/06/2023	1	8,453,993	..... 220.38	322,572	.....	.....	58,911	.....	699,730	.....	.....	..... (241,894)	.....	18,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2022	. 12/07/2023	1	7,577,824	..... 219.88	295,373	.....	.....	54,841	.....	643,591	.....	.....	..... (221,765)	.....	16,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2022	. 12/08/2023	1	7,647,575	..... 221.38	290,948	.....	.....	54,955	.....	599,567	.....	.....	..... (218,598)	.....	16,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/11/2023	1	5,020,069	..... 220.16	220,900	 3,609	.....	44,261	.....	419,986	.....	.....	..... (168,801)	.....	11,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/08/2023	1	 8,176,002	..... 220.16	317,497	.....	.....	60,058	.....	 684,177	.....	.....	..... (238,759)	.....	17,774	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2022	. 12/12/2023	1	 10,568,189	.....222.2	423,485	.....	.....	84,340	.....	791,749	.....	.....	..... (317,919)	.....	23,631	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2022	. 12/13/2023	1	 10,066,575	..... 224.48	351,721	 5,974	.....	72,428	.....	 661,208	.....	.....	..... (268,299)	.....	22,663	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/14/2022	. 12/14/2023	1	 7,281,141	..... 223.91	256,953	.....	.....	52,627	.....	494,879	.....	.....	..... (192,671)	.....	16,503	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2022	. 12/15/2023	1	7,077,223	..... 221.72	260,471	.....	.....	54,259	.....	544,415	.....	.....	..... (195,617)	.....	16,147	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/18/2023	1	 7,764,701	..... 221.23	279,288	 5,014	.....	61,405	.....	613,698	.....	.....	..... (213,374)	.....	18,062	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/15/2023	1	8,892,095	..... 221.23	331,186	 2,521	.....	69,651	.....	702,408	.....	.....	..... (250,935)	.....	20,288	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2022	. 12/19/2023	1	9,842,823	..... 220.18	378,894	.....	.....	82,753	.....	822,116	.....	.....	..... (284,253)	.....	23,040	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2022	. 12/20/2023	1	7,735,083	..... 220.12	277,220	 12,723	.....	64,451	.....	648,122	.....	.....	..... (217,594)	.....	18,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/21/2022	. 12/21/2023	1	 8,606,629	..... 221.77	292,502	 11,676	.....	68,523	.....	 660,675	.....	.....	..... (228,500)	.....	20,397	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2022	. 12/22/2023	1	9,143,826	..... 218.92	327,061	 17,647	.....	78,840	.....	813,316	.....	.....	..... (258,496)	.....	21,802	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2022	. 12/22/2023	1	4,272,388	..... 219.13	145,657	 12,610	.....	36,342	.....	376,074	.....	.....	..... (119,294)	.....	10,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2022	. 12/26/2023	1	7,330,173	..... 219.13	247,555	 12,983	.....	62,244	.....	645,284	.....	.....	..... (195,409)	.....	17,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2022	. 12/27/2023	1	 10,494,722	..... 217.58	392,464	 16,978	.....	98,997	.....	995,682	.....	.....	..... (307,068)	.....	25,765	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/28/2022	. 12/28/2023	1	 10,284,771	..... 216.21	366,156	 57,633	.....	103,753	.....	 1,039,383	.....	.....	..... (317,738)	.....	25,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2022	. 12/29/2023	1	9,052,812	..... 218.99	 277,700	63,067	.....	84,414	.....	 801,907	.....	.....	..... (255,143)	.....	22,476	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/26/2023	. 01/02/2024	1	 5,889,111	..... 218.97	104,299	119,314	.....	57,585	.....	522,138	.....	.....	..... (165,671)	.....	14,943	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/18/2023	. 12/29/2023	1	5,973,978	..... 218.97	105,292	119,429	.....	55,888	.....	529,701	.....	.....	..... (168,445)	.....	14,832	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/03/2023	. 01/03/2024	1	8,895,097	..... 218.18	.....	337,558	.....	87,937	.....	819,300	.....	.....	..... (249,339)	.....	22,690	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2023	. 01/04/2024	1	5,565,649	..... 218.63	.....	211,491	.....	55,607	.....	501,349	.....	.....	..... (155,730)	.....	14,272	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2023	. 01/05/2024	1	5,478,639	..... 216.72	.....	226,063	.....	60,256	.....	539,774	.....	.....	..... (165,752)	.....	14,122	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2023	. 01/08/2024	1	5,070,258	..... 219.97	.....	210,009	.....	57,607	.....	427,383	.....	.....	..... (152,175)	.....	13,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2023	. 01/05/2024	1	4,941,550	..... 219.97	.....	188,320	.....	50,246	.....	416,569	.....	.....	..... (138,068)	.....	12,737	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/09/2023	. 01/09/2024	1	5,679,487	..... 220.89	.....	230,043	.....	63,640	.....	456,817	.....	.....	..... (166,159)	.....	14,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2023	. 01/10/2024	1	7,954,800	.....221.9	.....	309,098	.....	86,400	.....	 607,162	.....	.....	..... (222,511)	.....	21,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2023	. 01/11/2024	1	6,881,994	..... 224.09	.....	258,006	.....	73,096	.....	466,243	.....	.....	..... (184,811)	.....	18,279	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/12/2023	. 01/12/2024	1	7,043,254	.....224.7	.....	262,933	.....	75,846	.....	 461,068	.....	.....	..... (187,113)	.....	18,798	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/13/2023	. 01/16/2024	1	 4,686,802	..... 225.61	.....	163,847	.....	48,785	.....	291,203	.....	.....	..... (114,972)	.....	12,747	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/13/2023	. 01/12/2024	1	 12,468,055	..... 225.61	.....	452,567	.....	132,017	.....	774,286	.....	.....	..... (320,713)	.....	33,277	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/17/2023	. 01/17/2024	1	 6,090,815	..... 225.71	.....	213,505	.....	64,786	.....	376,374	.....	.....	..... (148,616)	.....	16,642	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/18/2023	.01/18/2024	1	8,845,574	..... 223.76	.....	339,188	.....	102,440	.....	 610,730	.....	.....	..... (236,667)	.....	24,280	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2023	.01/19/2024	1	9,969,120	..... 222.16	.....	408,415	.....	125,012	.....	750,516	.....	.....	..... (283,540)	.....	27,488	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2023	.01/19/2024	1	5,571,005	..... 226.18	.....	206,458	.....	 63,132	.....	335,125	.....	.....	..... (143,391)	.....	15,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2023	.01/22/2024	1	3,420,156	..... 226.18	.....	135,142	.....	 42,456	.....	205,865	.....	.....	..... (92,602)	.....	 9,557	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/23/2023	.01/23/2024	1	7,352,900	..... 228.27	.....	264,303	.....	 83,569	.....	390,147	.....	.....	..... (180,552)	.....	20,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2023	.01/24/2024	1	8,276,933	..... 228.08	.....	304,438	.....	 97,062	.....	444,775	.....	.....	..... (207,330)	.....	23,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2023	.01/25/2024	1	7,944,588	..... 227.42	.....	300,368	.....	 96,493	.....	444,747	.....	.....	..... (203,832)	.....	22,490	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2023	.01/26/2024	1	6,702,159	..... 228.74	.....	249,490	.....	 81,253	.....	346,259	.....	.....	..... (168,295)	.....	 19,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2023	.01/29/2024	1	6,802,984	..... 229.39	.....	248,653	.....	 82,612	.....	337,600	.....	.....	..... (165,962)	.....	 19,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2023	.01/26/2024	1	 7,596,010	..... 229.39	.....	273,337	.....	 88,916	.....	376,613	.....	.....	..... (184,554)	.....	21,595	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/30/2023	.01/30/2024	1	6,263,375	..... 227.7	.....	258,558	.....	 87,188	.....	345,415	.....	.....	..... (171,183)	.....	 18,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2023	.01/31/2024	1	7,337,612	..... 229.14	.....	289,722	.....	 97,860	.....	 370,678	.....	.....	..... (191,796)	.....	21,298	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2023	.02/01/2024	1	7,957,656	..... 231.67	.....	293,214	.....	 99,811	.....	341,591	.....	.....	..... (193,333)	.....	23,191	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2023	.02/02/2024	1	 8,211,109	..... 233.32	.....	287,496	.....	 99,465	.....	315,161	.....	.....	..... (188,103)	.....	24,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/05/2024	1	4,868,239	..... 232.91	.....	175,927	.....	 62,165	.....	192,397	.....	.....	..... (113,699)	.....	 14,415	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/02/2024	1	7,849,065	..... 232.91	.....	 280,776	.....	 96,877	.....	310,031	.....	.....	..... (184,061)	.....	22,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	1	 7,268,311	..... 232.59	.....	269,910	.....	100,379	.....	294,172	.....	.....	..... (169,622)	.....	21,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2023	.02/07/2024	1	9,728,484	..... 233.37	.....	338,116	.....	121,120	.....	373,539	.....	.....	..... (217,096)	.....	29,030	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2023	.02/08/2024	1	9,357,107	..... 232.72	.....	334,362	.....	120,604	.....	376,193	.....	.....	..... (213,664)	.....	28,029	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/09/2023	.02/09/2024	1	7,733,467	..... 232.17	.....	285,748	.....	104,027	.....	322,917	.....	.....	..... (181,874)	.....	23,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/10/2023	.02/09/2024	1	7,329,865	..... 231.81	.....	275,407	.....	 101,511	.....	313,479	.....	.....	..... (174,166)	.....	22,040	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/10/2023	.02/12/2024	1	6,533,816	..... 231.81	.....	255,576	.....	 94,832	.....	279,678	.....	.....	..... (160,700)	.....	19,868	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/13/2023	.02/13/2024	1	 8,626,317	..... 233.02	.....	316,231	.....	118,574	.....	340,975	.....	.....	..... (197,551)	.....	26,328	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2023	.02/14/2024	1	8,956,615	..... 233.48	.....	312,200	.....	 118,021	.....	343,791	.....	.....	..... (194,313)	.....	27,436	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2023	.02/15/2024	1	9,066,299	..... 234.25	.....	312,314	.....	 118,508	.....	330,240	.....	.....	..... (193,969)	.....	27,874	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/16/2023	.02/16/2024	1	6,896,209	..... 232.16	.....	239,652	.....	 92,180	.....	289,846	.....	.....	..... (147,857)	.....	21,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2023	.02/20/2024	1	8,979,809	..... 231.07	.....	307,562	.....	120,729	.....	405,642	.....	.....	..... (186,993)	.....	28,103	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2023	.02/16/2024	1	 12,812,978	..... 231.07	.....	465,008	.....	 181,069	.....	577,824	.....	.....	..... (284,658)	.....	39,535	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/21/2023	.02/21/2024	1	 5,766,700	..... 228.11	.....	222,634	.....	 88,101	.....	312,429	.....	.....	..... (134,572)	.....	 18,111	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161ESJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/02/2023	.02/22/2024	1	 7,746,178	..... 228.15	.....	293,387	.....	 116,897	.....	418,899	.....	.....	..... (176,565)	.....	24,412	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2023	.02/23/2024	1	6,526,337	..... 229.29	.....	236,420	.....	 95,215	.....	330,025	.....	.....	..... (141,438)	.....	20,638	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2023	.02/26/2024	1	4,667,584	..... 227.15	.....	 180,797	.....	74,485	.....	267,741	.....	.....	..... (106,346)	.....	14,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2023	.02/23/2024	1	8,543,406	..... 227.15	.....	327,209	.....	131,931	.....	489,826	.....	.....	..... (195,640)	.....	27,017	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/02/2023	.02/27/2024	1	6,339,429	..... 227.91	.....	234,031	.....	 96,508	.....	348,355	.....	.....	..... (137,502)	.....	20,320	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/02/2023	.02/28/2024	1	2,577,592	..... 227.69	.....	94,909	.....	 39,353	.....	143,602	.....	.....	..... (55,549)	.....	 8,289	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/06/2023	.02/29/2024	1	3,897,079	..... 227.69	.....	148,752	.....	 61,947	.....	217,232	.....	.....	..... (86,839)	.....	12,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/01/2023	.03/01/2024	1	9,116,229	..... 226.6	.....	363,799	.....	152,785	.....	540,728	.....	.....	..... (211,194)	.....	29,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/02/2023	.03/01/2024	1	7,722,386	..... 227.99	.....	312,539	.....	132,189	.....	423,412	.....	.....	..... (180,696)	.....	24,999	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2023	.03/05/2024	1	6,286,521	..... 231.22	.....	217,732	.....	 93,873	.....	284,456	.....	.....	..... (123,911)	.....	20,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2023	.03/01/2024	1	 7,418,741	..... 231.22	.....	267,699	.....	113,852	.....	335,161	.....	.....	..... (154,181)	.....	24,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2023	.03/04/2024	1	2,357,740	..... 231.22	.....	87,236	.....	 37,250	.....	106,694	.....	.....	..... (50,155)	.....	 7,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/06/2023	.03/06/2024	1	6,847,540	..... 231.32	.....	232,992	.....	 101,164	.....	308,292	.....	.....	..... (131,829)	.....	22,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/07/2023	.03/07/2024	1	8,023,599	..... 228.99	.....	297,484	.....	129,745	.....	 416,016	.....	.....	..... (167,731)	.....	26,478	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2023	.03/08/2024	1	 9,618,016	..... 229.77	.....	338,704	.....	148,491	.....	476,626	.....	.....	..... (190,300)	.....	31,840	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/09/2023	.03/08/2024	1	7,984,381	..... 226.82	.....	292,314	.....	129,019	.....	468,590	.....	.....	..... (163,733)	.....	26,432	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/11/2024	1	2,433,925	..... 224.79	.....	91,759	.....	 40,950	.....	159,555	.....	.....	..... (51,005)	.....	 8,133	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/08/2024	1	5,382,180	..... 224.79	.....	212,370	.....	 94,038	.....	352,576	.....	.....	..... (118,620)	.....	17,817	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/12/2024	1	4,356,789	..... 224.79	.....	190,541	.....	 85,834	.....	285,674	.....	.....	..... (104,797)	.....	14,602	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/13/2023	.03/13/2024	1	 9,010,640	.....225.8	.....	388,783	.....	176,099	.....	559,905	.....	.....	..... (212,693)	.....	30,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/14/2024	1	9,072,295	.....228.5	.....	354,792	.....	161,396	.....	485,452	.....	.....	..... (193,499)	.....	30,591	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2023	.03/15/2024	1	 7,381,820	.....228.9	.....	293,914	.....	134,701	.....	386,063	.....	.....	..... (159,459)	.....	24,966	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/16/2023	.03/15/2024	1	 7,758,768	..... 231.81	.....	287,941	.....	132,777	.....	341,181	.....	.....	..... (155,660)	.....	26,241	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/19/2024	1	4,656,588	..... 231.26	.....	184,746	.....	 86,652	.....	212,172	.....	.....	..... (98,195)	.....	 15,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/18/2024	1	2,258,613	..... 231.26	.....	 84,020	.....	 39,117	.....	 102,786	.....	.....	..... (45,101)	.....	 7,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/15/2024	1	 4,150,866	..... 231.26	.....	157,256	.....	 72,766	.....	 188,809	.....	.....	..... (84,755)	.....	14,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2023	.03/20/2024	1	 8,907,141	..... 231.64	.....	347,893	.....	 164,160	.....	396,975	.....	.....	..... (183,758)	.....	30,572	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/21/2024	1	6,512,360	..... 233.68	.....	236,218	.....	 112,313	.....	255,771	.....	.....	..... (124,132)	.....	22,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2023	.03/22/2024	1	9,893,968	..... 231.04	.....	389,943	.....	 186,817	.....	458,181	.....	.....	..... (203,423)	.....	34,156	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161GS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/23/2023	.03/22/2024	1	8,184,693	..... 233.82	.....	301,690	.....	144,863	.....	319,082	.....	.....	..... (157,443)	.....	28,255	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.03/26/2024	1	5,003,592	..... 234.08	.....	180,629	.....	 88,129	.....	192,323	.....	.....	.....(92,704)	.....	17,471	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2023	.03/22/2024	1	 6,540,786	..... 234.08	.....	240,594	.....	 115,707	.....	250,776	.....	.....	..... (125,323)	.....	22,580	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2023	.03/25/2024	1	4,966,902	..... 234.08	.....	 180,198	.....	87,559	.....	190,615	.....	.....	.....(92,918)	.....	 17,294	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2023	.03/27/2024	1	3,481,152	..... 233.36	.....	134,846	.....	 66,301	.....	140,207	.....	.....	.....(68,590)	.....	12,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2023	.03/28/2024	1	 10,608,532	..... 232.98	.....	412,816	.....	203,596	.....	438,148	.....	.....	..... (209,417)	.....	37,249	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2023	.03/28/2024	1	7,646,653	..... 234.91	.....	289,972	.....	143,426	.....	279,417	.....	.....	..... (146,740)	.....	26,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/30/2023	.03/28/2024	1	9,416,987	..... 235.78	.....	361,394	.....	 180,148	.....	324,993	.....	.....	..... (181,920)	.....	33,065	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.04/01/2024	1	2,175,216	..... 238.04	.....	79,193	.....	40,997	.....	64,591	.....	.....	.....(38,440)	.....	 7,722	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.03/28/2024	1	6,858,998	..... 238.04	.....	245,633	.....	122,658	.....	203,011	.....	.....	..... (123,379)	.....	24,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.04/02/2024	1	4,774,219	..... 238.04	.....	 167,604	.....	 85,121	.....	142,045	.....	.....	.....(82,655)	.....	 16,995	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/03/2023	.04/03/2024	1	8,478,903	..... 237.68	.....	299,375	.....	152,940	.....	259,664	.....	.....	..... (146,570)	.....	30,264	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/04/2023	.04/04/2024	1	 8,119,665	..... 237.11	.....	292,563	.....	 150,086	.....	259,110	.....	.....	..... (142,648)	.....	29,059	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2023	.04/05/2024	1	7,223,812	..... 235.34	.....	272,968	.....	 140,881	.....	259,472	.....	.....	..... (132,248)	.....	25,922	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2023	.04/08/2024	1	2,528,923	..... 236.62	.....	93,570	.....	48,842	.....	83,724	.....	.....	.....(45,005)	.....	 9,147	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2023	.04/09/2024	1	5,014,656	..... 236.62	.....	180,253	.....	 94,799	.....	 166,486	.....	.....	.....(85,699)	.....	 18,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2023	.04/05/2024	1	 11,537,464	..... 236.62	.....	426,731	.....	221,569	.....	381,072	.....	.....	..... (205,916)	.....	41,401	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/10/2023	.04/10/2024	1	6,028,034	..... 236.05	.....	214,975	.....	113,847	.....	 208,110	.....	.....	..... (101,180)	.....	21,917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2023	.04/11/2024	1	6,451,410	.....235.1	.....	242,509	.....	129,113	.....	237,097	.....	.....	..... (113,643)	.....	23,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2023	.04/12/2024	1	 8,106,588	.....233.5	.....	319,072	.....	170,504	.....	329,688	.....	.....	..... (148,886)	.....	29,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/13/2023	.04/12/2024	1	 8,210,766	..... 236.98	.....	308,344	.....	166,835	.....	 267,767	.....	.....	..... (142,274)	.....	30,007	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2023	.04/12/2024	1	4,545,837	..... 236.61	.....	171,397	.....	 92,599	.....	151,882	.....	.....	.....(79,113)	.....	 16,613	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2023	.04/15/2024	1	2,906,260	..... 236.61	.....	108,694	.....	 58,988	.....	 97,380	.....	.....	.....(50,053)	.....	10,703	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2023	.04/16/2024	1	4,413,637	..... 236.61	.....	 165,617	.....	 90,619	.....	 148,186	.....	.....	.....(75,281)	.....	 16,295	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/02/2023	.04/17/2024	1	7,306,398	..... 236.77	.....	268,308	.....	147,732	.....	243,240	.....	.....	..... (120,890)	.....	27,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/18/2023	.04/18/2024	1	8,403,300	..... 236.75	.....	309,313	.....	170,429	.....	 280,801	.....	.....	..... (139,145)	.....	31,180	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/19/2023	.04/19/2024	1	 8,682,716	..... 236.62	.....	319,584	.....	176,954	.....	293,224	.....	.....	..... (142,909)	.....	32,296	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/20/2023	.04/19/2024	1	9,696,848	..... 234.91	.....	 370,601	.....	209,774	.....	364,786	.....	.....	..... (161,957)	.....	36,069	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/21/2023	.04/23/2024	1	6,991,405	..... 235.16	.....	232,260	.....	 131,677	.....	260,032	.....	.....	..... (100,814)	.....	26,262	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161HST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/21/2023	.04/22/2024	1	3,945,093	..... 235.16	.....	 148,677	.....	83,557	.....	146,469	.....	.....	.....(65,619)	.....	14,783	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/21/2023	.04/19/2024	1	 7,756,131	..... 235.16	.....	300,266	.....	171,153	.....	287,281	.....	.....	..... (129,793)	.....	28,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/24/2023	.04/24/2024	1	9,963,072	..... 234.39	.....	360,448	.....	205,645	.....	389,048	.....	.....	..... (155,157)	.....	37,515	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/25/2023	.04/25/2024	1	 7,681,645	..... 230.16	.....	323,547	.....	184,824	.....	383,627	.....	.....	..... (139,193)	.....	28,994	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/26/2023	.04/26/2024	1	 10,619,122	..... 231.82	.....	438,432	.....	251,489	.....	483,481	.....	.....	..... (187,623)	.....	40,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/27/2023	.04/26/2024	1	6,714,893	..... 236.74	.....	254,245	.....	 146,816	.....	227,259	.....	.....	..... (108,149)	.....	25,406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2023	.04/30/2024	1	4,966,992	..... 237.86	.....	174,246	.....	 101,826	.....	157,291	.....	.....	.....(72,737)	.....	18,972	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2023	.04/29/2024	1	3,355,630	..... 237.86	.....	124,158	.....	72,169	.....	 106,047	.....	.....	.....(52,437)	.....	12,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2023	.04/26/2024	1	6,944,311	..... 237.86	.....	256,831	.....	148,561	.....	218,762	.....	.....	..... (108,917)	.....	26,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/01/2023	.05/01/2024	1	7,415,665	..... 237.54	.....	256,800	.....	150,921	.....	240,508	.....	.....	..... (106,051)	.....	28,391	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/02/2023	.05/02/2024	1	 10,721,949	..... 235.66	.....	390,493	.....	230,314	.....	391,558	.....	.....	..... (160,579)	.....	41,145	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/03/2023	.05/03/2024	1	6,914,414	..... 234.25	.....	264,658	.....	156,693	.....	275,409	.....	.....	..... (108,293)	.....	26,595	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/04/2023	.05/03/2024	1	5,171,250	..... 233.46	.....	213,848	.....	127,673	.....	215,798	.....	.....	..... (86,805)	.....	19,890	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2023	.05/03/2024	1	5,430,425	..... 237.64	.....	207,204	.....	125,082	.....	 175,666	.....	.....	..... (82,707)	.....	20,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2023	.05/06/2024	1	3,120,544	..... 237.64	.....	 116,084	.....	69,714	.....	 101,281	.....	.....	.....(46,813)	.....	12,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2023	.05/07/2024	1	4,665,642	..... 237.64	.....	171,554	.....	 103,617	.....	151,979	.....	.....	.....(68,246)	.....	18,111	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/08/2023	.05/08/2024	1	8,916,483	..... 237.99	.....	328,017	.....	198,796	.....	284,871	.....	.....	..... (129,422)	.....	34,691	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/09/2023	.05/09/2024	1	8,626,497	..... 236.64	.....	339,666	.....	206,957	.....	300,051	.....	.....	..... (133,172)	.....	33,638	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/10/2023	.05/10/2024	1	9,222,979	..... 238.97	.....	343,374	.....	209,929	.....	278,122	.....	.....	..... (133,901)	.....	36,045	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/11/2023	.05/10/2024	1	7,524,293	..... 239.65	.....	277,206	.....	 170,812	.....	217,194	.....	.....	..... (107,347)	.....	29,406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2023	.05/14/2024	1	6,615,434	..... 238.77	.....	263,555	.....	165,959	.....	203,073	.....	.....	.....(98,134)	.....	26,085	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2023	.05/13/2024	1	4,131,253	..... 238.77	.....	153,269	.....	95,002	.....	126,490	.....	.....	..... (58,886)	.....	16,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2023	.05/10/2024	1	4,474,120	..... 238.77	.....	169,978	.....	 105,017	.....	136,645	.....	.....	.....(65,572)	.....	17,486	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/15/2023	.05/15/2024	1	8,026,792	..... 239.96	.....	321,710	.....	201,754	.....	228,997	.....	.....	..... (120,545)	.....	31,720	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/16/2023	.05/16/2024	1	 8,877,838	..... 240.1	.....	363,431	.....	231,313	.....	251,678	.....	.....	..... (132,936)	.....	35,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2023	.05/17/2024	1	 8,873,870	..... 245.93	.....	313,908	.....	199,654	.....	169,217	.....	.....	..... (115,203)	.....	35,221	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2023	.05/17/2024	1	 10,093,517	.....243.3	.....	 417,766	.....	265,254	.....	231,590	.....	.....	..... (154,249)	.....	40,062	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/17/2024	1	6,555,387	..... 245.76	.....	234,581	.....	149,302	.....	126,552	.....	.....	..... (86,114)	.....	26,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/21/2024	1	6,244,343	..... 245.76	.....	217,288	.....	139,411	.....	121,552	.....	.....	..... (78,508)	.....	24,999	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/20/2024	1	2,932,393	..... 245.76	.....	 103,807	.....	66,345	.....	56,902	.....	.....	.....(37,902)	.....	11,714	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2023	.05/22/2024	1	8,554,528	..... 245.99	.....	289,322	.....	186,479	.....	164,559	.....	.....	..... (103,072)	.....	34,320	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/23/2023	.05/23/2024	1	8,310,584	..... 244.13	.....	308,506	.....	200,134	.....	182,739	.....	.....	..... (108,983)	.....	33,413	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2023	.05/24/2024	1	7,340,763	..... 243.01	.....	295,903	.....	193,016	.....	174,815	.....	.....	..... (103,848)	.....	29,576	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/25/2023	.05/24/2024	1	9,659,885	..... 246.79	.....	355,169	.....	233,204	.....	 176,730	.....	.....	..... (123,823)	.....	38,920	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/29/2024	1	5,444,610	..... 248.27	.....	195,936	.....	130,599	.....	90,214	.....	.....	.....(65,750)	.....	22,167	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/28/2024	1	3,031,015	..... 248.27	.....	108,528	.....	71,877	.....	50,028	.....	.....	.....(37,212)	.....	12,315	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/24/2024	1	 12,647,471	..... 248.27	.....	455,638	.....	299,640	.....	207,552	.....	.....	..... (158,556)	.....	50,957	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/30/2023	.05/30/2024	1	 8,418,613	..... 248.42	.....	304,936	.....	204,454	.....	138,764	.....	.....	..... (101,142)	.....	34,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2023	.05/31/2024	1	9,884,782	..... 247.99	.....	362,124	.....	243,202	.....	168,834	.....	.....	..... (119,644)	.....	40,410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/12/2023	.05/31/2024	1	9,574,539	.....248.9	.....	348,126	.....	234,767	.....	153,006	.....	.....	..... (114,697)	.....	39,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/02/2023	.06/03/2024	1	4,319,046	..... 249.42	.....	154,856	.....	104,973	.....	66,773	.....	.....	.....(50,581)	.....	17,765	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/02/2023	.06/04/2024	1	6,026,739	..... 249.42	.....	217,843	.....	149,474	.....	93,568	.....	.....	..... (68,986)	.....	24,839	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/02/2023	.05/31/2024	1	6,415,978	..... 249.42	.....	232,363	.....	156,998	.....	98,659	.....	.....	.....(76,233)	.....	26,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/05/2023	.06/05/2024	1	9,294,036	..... 249.28	.....	332,271	.....	227,189	.....	146,322	.....	.....	..... (105,491)	.....	38,382	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/06/2024	1	7,932,007	..... 249.25	.....	284,054	.....	194,804	.....	125,716	.....	.....	..... (89,717)	.....	32,823	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/07/2023	.06/07/2024	1	 11,591,116	..... 246.32	.....	444,895	.....	307,965	.....	227,219	.....	.....	..... (138,027)	.....	48,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2023	.06/07/2024	1	 10,057,490	..... 248.18	.....	380,325	.....	264,417	.....	172,857	.....	.....	..... (117,510)	.....	41,701	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/11/2024	1	 5,467,116	..... 248.63	.....	219,077	.....	153,562	.....	91,918	.....	.....	..... (66,030)	.....	22,848	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/07/2024	1	 7,319,017	..... 248.63	.....	279,805	.....	194,540	.....	121,782	.....	.....	.....(86,203)	.....	30,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/10/2024	1	3,964,911	..... 248.63	.....	145,116	.....	 101,141	.....	66,490	.....	.....	.....(44,681)	.....	16,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/12/2023	.06/12/2024	1	 11,829,121	..... 250.63	.....	449,639	.....	316,773	.....	 172,686	.....	.....	..... (133,815)	.....	49,533	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2023	.06/13/2024	1	8,080,444	..... 251.51	.....	297,113	.....	209,945	.....	 110,777	.....	.....	..... (87,760)	.....	33,902	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2023	.06/14/2024	1	 10,009,339	..... 252.31	.....	366,572	.....	259,828	.....	129,884	.....	.....	..... (107,854)	.....	42,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/15/2023	.06/14/2024	1	 10,733,365	.....253.9	.....	374,448	.....	267,674	.....	123,381	.....	.....	..... (109,130)	.....	45,120	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/14/2024	1	8,428,673	..... 252.53	.....	306,669	.....	219,798	.....	 107,568	.....	.....	..... (88,672)	.....	35,432	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/18/2024	1	 10,944,127	..... 252.53	.....	377,746	.....	272,485	.....	141,491	.....	.....	..... (106,883)	.....	46,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/17/2024	1	5,014,084	..... 252.53	.....	180,248	.....	129,618	.....	64,482	.....	.....	.....(51,901)	.....	21,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/05/2023	.06/20/2024	1	 10,599,450	..... 252.09	.....	371,513	.....	269,606	.....	142,515	.....	.....	..... (102,579)	.....	45,072	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/21/2024	1	9,756,527	..... 249.43	.....	369,491	.....	268,857	.....	159,718	.....	.....	..... (101,523)	.....	41,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/22/2023	.06/21/2024	1	8,459,672	..... 251.57	.....	298,489	.....	 218,610	.....	 118,726	.....	.....	.....(81,237)	.....	36,041	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2023	.06/21/2024	1	 8,918,685	..... 249.59	.....	332,386	.....	243,841	.....	144,356	.....	.....	.....(90,131)	.....	37,997	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2023	.06/24/2024	1	4,509,412	..... 249.59	.....	168,652	.....	124,050	.....	 73,562	.....	.....	.....(45,495)	.....	 19,320	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2023	.06/25/2024	1	 6,986,628	..... 249.59	.....	 267,106	.....	197,554	.....	114,495	.....	.....	.....(70,373)	.....	29,989	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/26/2023	.06/26/2024	1	 8,327,010	..... 247.24	.....	341,918	.....	253,693	.....	 161,036	.....	.....	..... (88,815)	.....	35,809	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/27/2023	.06/27/2024	1	9,013,913	..... 250.09	.....	338,593	.....	251,824	.....	143,858	.....	.....	..... (87,481)	.....	38,835	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2023	.06/28/2024	1	 13,767,645	..... 250.24	.....	525,177	.....	392,991	.....	218,629	.....	.....	..... (133,753)	.....	59,425	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/29/2023	.06/28/2024	1	 10,847,514	..... 249.95	.....	422,237	.....	318,647	.....	 175,807	.....	.....	..... (105,802)	.....	46,821	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.07/02/2024	1	4,336,114	..... 252.92	.....	161,534	.....	123,061	.....	57,382	.....	.....	.....(38,933)	.....	18,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.06/28/2024	1	 11,376,802	..... 252.92	.....	424,817	.....	321,149	.....	149,049	.....	.....	..... (106,398)	.....	49,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.07/01/2024	1	5,126,943	..... 252.92	.....	188,543	.....	142,731	.....	67,603	.....	.....	.....(47,239)	.....	22,251	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/22/2023	.07/03/2024	1	 15,419,704	.....253.2	.....	556,050	.....	424,817	.....	200,977	.....	.....	..... (133,099)	.....	67,164	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2023	.07/05/2024	1	 10,764,601	..... 253.05	.....	390,459	.....	298,885	.....	142,612	.....	.....	.....(92,439)	.....	47,057	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/06/2023	.07/05/2024	1	9,269,433	..... 251.1	.....	351,617	.....	271,696	.....	141,047	.....	.....	..... (81,728)	.....	40,521	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/08/2024	1	2,997,706	.....250.4	.....	113,471	.....	 87,882	.....	 48,177	.....	.....	.....(26,208)	.....	13,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/05/2024	1	9,972,431	.....250.4	.....	377,784	.....	291,906	.....	159,351	.....	.....	..... (87,706)	.....	43,594	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/09/2024	1	6,705,642	.....250.4	.....	261,720	.....	203,686	.....	 108,101	.....	.....	.....(58,835)	.....	29,523	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/10/2023	.07/10/2024	1	 8,769,166	..... 250.37	.....	352,634	.....	274,970	.....	142,218	.....	.....	.....(78,249)	.....	38,676	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2023	.07/11/2024	1	 10,038,097	..... 251.44	.....	401,222	.....	313,905	.....	151,555	.....	.....	.....(88,239)	.....	44,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/12/2023	.07/12/2024	1	 10,298,872	..... 254.45	.....	396,920	.....	311,966	.....	126,246	.....	.....	.....(86,054)	.....	45,582	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/13/2023	.07/12/2024	1	 10,661,712	..... 257.67	.....	387,472	.....	306,340	.....	102,986	.....	.....	.....(83,136)	.....	47,188	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/14/2023	.07/12/2024	1	 11,795,179	..... 257.6	.....	433,424	.....	343,580	.....	114,540	.....	.....	.....(92,010)	.....	52,205	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/14/2023	.07/15/2024	1	 4,838,171	..... 257.6	.....	174,726	.....	138,648	.....	 47,274	.....	.....	.....(37,091)	.....	21,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/14/2023	.07/16/2024	1	6,924,367	..... 257.6	.....	265,967	.....	212,433	.....	 68,045	.....	.....	.....(54,474)	.....	30,860	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/17/2023	.07/17/2024	1	 12,564,544	..... 259.32	.....	455,210	.....	363,419	.....	109,236	.....	.....	.....(92,562)	.....	56,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2023	.07/18/2024	1	9,972,583	..... 260.53	.....	340,451	.....	272,915	.....	 79,389	.....	.....	.....(68,362)	.....	44,599	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2023	.07/19/2024	1	 12,975,847	..... 260.28	.....	430,869	.....	346,804	.....	105,743	.....	.....	.....(85,321)	.....	58,129	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/19/2024	1	 10,179,932	..... 254.79	.....	378,163	.....	306,337	.....	124,808	.....	.....	.....(73,920)	.....	45,604	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/21/2023	. 07/23/2024	1	3,946,427	..... 254.05	.....	149,095	.....	121,461	.....	51,545	.....	.....	.....(28,485)	.....	17,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/21/2023	. 07/22/2024	1	5,556,363	..... 254.05	.....	 207,808	.....	 168,880	.....	72,203	.....	.....	.....(40,203)	.....	25,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/21/2023	. 07/19/2024	1	 8,868,128	..... 254.05	.....	335,967	.....	272,696	.....	114,547	.....	.....	.....(64,971)	.....	39,727	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/24/2023	. 07/24/2024	1	10,077,263	.....254.3	.....	388,746	.....	 317,807	.....	129,919	.....	.....	.....(71,633)	.....	45,528	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/25/2023	. 07/25/2024	1	12,887,078	..... 255.96	.....	 468,110	.....	385,279	.....	 148,110	.....	.....	.....(84,247)	.....	58,319	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/26/2023	. 07/26/2024	1	11,955,499	..... 254.88	.....	451,280	.....	372,441	.....	149,007	.....	.....	.....(80,254)	.....	54,194	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2023	. 07/26/2024	1	9,969,238	..... 255.47	.....	383,356	.....	317,952	.....	 119,180	.....	.....	.....(67,553)	.....	45,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2023	. 07/29/2024	1	6,234,200	..... 258.09	.....	230,087	.....	191,434	.....	61,929	.....	.....	.....(40,090)	.....	28,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2023	. 07/26/2024	1	 8,664,037	..... 258.09	.....	322,098	.....	267,745	.....	85,625	.....	.....	.....(56,033)	.....	39,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2023	. 07/30/2024	1	6,180,394	..... 258.09	.....	227,797	.....	190,104	.....	61,730	.....	.....	..... (38,666)	.....	28,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/31/2023	. 07/31/2024	1	 7,500,815	..... 258.08	.....	 268,808	.....	224,976	.....	75,520	.....	.....	.....(44,327)	.....	34,283	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/01/2023	. 08/01/2024	1	10,747,438	..... 257.74	.....	378,827	.....	317,920	.....	111,579	.....	.....	.....(61,745)	.....	49,203	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2023	. 08/02/2024	1	12,844,078	..... 254.26	.....	480,379	.....	405,005	.....	 171,002	.....	.....	..... (76,918)	.....	58,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2023	. 08/02/2024	1	11,244,844	..... 254.03	.....	415,743	.....	354,077	.....	152,088	.....	.....	.....(64,102)	.....	51,564	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2023	. 08/06/2024	1	4,598,861	..... 252.78	.....	172,594	.....	147,359	.....	68,425	.....	.....	.....(26,033)	.....	21,225	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2023	. 08/05/2024	1	3,450,016	..... 252.78	.....	 130,066	.....	 110,717	.....	51,073	.....	.....	.....(20,201)	.....	15,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2023	. 08/02/2024	1	10,474,527	..... 252.78	.....	406,002	.....	345,419	.....	154,177	.....	.....	.....(62,728)	.....	48,032	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/07/2023	. 08/07/2024	1	12,440,759	..... 254.46	.....	435,303	.....	373,161	.....	 166,197	.....	.....	..... (63,060)	.....	57,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2023	. 08/08/2024	1	 9,868,110	..... 252.39	.....	361,857	.....	310,634	.....	151,920	.....	.....	.....(52,055)	.....	45,691	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2023	. 08/09/2024	1	11,663,908	..... 250.33	.....	442,367	.....	381,114	.....	205,831	.....	.....	.....(62,522)	.....	54,092	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/10/2023	. 08/09/2024	1	9,135,714	..... 250.85	.....	343,378	.....	297,943	.....	155,933	.....	.....	.....(47,673)	.....	42,367	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/11/2023	. 08/09/2024	1	11,451,305	..... 249.95	.....	444,497	.....	386,782	.....	207,040	.....	.....	..... (60,121)	.....	53,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/15/2023	. 08/13/2024	1	4,161,484	..... 249.95	.....	152,886	.....	133,570	.....	 75,865	.....	.....	.....(20,049)	.....	 19,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/11/2023	. 08/12/2024	1	5,483,523	..... 249.95	.....	 206,180	.....	179,485	.....	99,512	.....	.....	.....(28,090)	.....	25,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/14/2023	. 08/14/2024	1	11,559,774	..... 251.68	.....	400,113	.....	350,760	.....	189,395	.....	.....	.....(50,196)	.....	54,034	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/15/2023	. 08/15/2024	1	12,242,814	..... 249.86	.....	423,856	.....	372,653	.....	225,928	.....	.....	.....(52,177)	.....	57,317	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2023	. 08/16/2024	1	10,699,487	..... 247.99	.....	390,006	.....	343,883	.....	222,446	.....	.....	.....(47,482)	.....	50,169	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/17/2023	. 08/16/2024	1	12,119,605	..... 245.57	.....	465,224	.....	413,035	.....	291,257	.....	.....	.....(55,159)	.....	56,828	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/18/2023	. 08/16/2024	1	11,282,316	..... 245.21	.....	456,572	.....	 406,866	.....	276,904	.....	.....	.....(52,094)	.....	52,902	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/18/2023	.08/19/2024	1	4,919,587	..... 245.21	.....	 186,041	.....	165,562	.....	121,319	.....	.....	.....(21,755)	.....	23,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/18/2023	.08/20/2024	1	5,249,309	..... 245.21	.....	208,146	.....	185,695	.....	 129,725	.....	.....	.....(23,577)	.....	24,767	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/21/2023	.08/21/2024	1	 12,153,210	..... 248.67	.....	456,925	.....	408,914	.....	245,210	.....	.....	.....(49,069)	.....	57,428	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/22/2023	.08/22/2024	1	 10,862,518	..... 248.22	.....	424,922	.....	381,347	.....	225,917	.....	.....	.....(44,606)	.....	51,408	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/23/2023	.08/23/2024	1	 13,297,872	..... 251.66	.....	462,711	.....	417,075	.....	224,183	.....	.....	.....(47,294)	.....	63,029	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/23/2024	1	9,055,271	..... 247.1	.....	344,115	.....	311,890	.....	201,933	.....	.....	.....(34,633)	.....	42,920	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/23/2024	1	9,681,912	..... 248.33	.....	372,629	.....	338,912	.....	200,561	.....	.....	.....(35,865)	.....	45,890	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/26/2024	1	5,371,338	..... 248.33	.....	 200,888	.....	182,625	.....	 111,889	.....	.....	..... (19,706)	.....	25,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/27/2024	1	3,781,948	..... 248.33	.....	146,137	.....	133,203	.....	79,051	.....	.....	.....(13,855)	.....	18,035	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/28/2023	.08/28/2024	1	 11,275,596	.....249.4	.....	461,335	.....	421,827	.....	221,508	.....	.....	.....(40,620)	.....	53,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/29/2023	.08/29/2024	1	 13,428,043	..... 252.84	.....	496,865	.....	455,259	.....	213,656	.....	.....	.....(42,849)	.....	64,226	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2023	.08/30/2024	1	 17,997,961	..... 253.78	.....	656,623	.....	604,387	.....	271,407	.....	.....	.....(54,933)	.....	86,212	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/31/2023	.08/30/2024	1	8,905,559	..... 254.25	.....	321,415	.....	298,548	.....	130,337	.....	.....	.....(25,927)	.....	42,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.09/04/2024	1	5,084,691	..... 254.15	.....	177,398	.....	165,704	.....	75,643	.....	.....	.....(12,737)	.....	24,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.09/03/2024	1	6,424,558	..... 254.15	.....	232,831	.....	216,822	.....	95,203	.....	.....	.....(18,284)	.....	30,958	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.08/30/2024	1	 13,865,614	..... 254.15	.....	509,493	.....	474,302	.....	204,230	.....	.....	.....(39,454)	.....	66,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/05/2023	.09/05/2024	1	 12,555,598	..... 254.35	.....	419,686	.....	393,309	.....	185,095	.....	.....	..... (27,680)	.....	60,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/06/2023	.09/06/2024	1	 8,787,057	..... 251.76	.....	315,501	.....	296,357	.....	152,896	.....	.....	.....(20,413)	.....	42,528	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/11/2023	.09/06/2024	1	 11,572,315	..... 249.21	.....	436,960	.....	413,000	.....	234,909	.....	.....	.....(27,213)	.....	56,009	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/08/2023	.09/10/2024	1	3,279,936	..... 249.47	.....	123,128	.....	 116,800	.....	66,126	.....	.....	..... (7,165)	.....	15,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/08/2023	.09/06/2024	1	 11,473,268	..... 249.47	.....	445,234	.....	422,108	.....	229,318	.....	.....	.....(25,866)	.....	55,529	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/08/2023	.09/09/2024	1	5,315,506	..... 249.47	.....	199,331	.....	 188,898	.....	 106,737	.....	.....	.....(11,949)	.....	25,839	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/11/2023	.09/11/2024	1	 14,034,529	..... 251.79	.....	495,280	.....	471,693	.....	246,508	.....	.....	.....(24,877)	.....	68,420	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/12/2023	.09/12/2024	1	8,920,143	..... 249.36	.....	340,973	.....	325,547	.....	182,214	.....	.....	.....(16,415)	.....	43,550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/13/2023	.09/13/2024	1	 14,463,967	..... 250.15	.....	552,811	.....	530,402	.....	282,603	.....	.....	.....(24,988)	.....	70,717	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/14/2023	.09/13/2024	1	 11,457,523	..... 252.06	.....	 386,608	.....	373,169	.....	199,471	.....	.....	.....(16,321)	.....	56,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/16/2024	1	5,114,977	..... 246.57	.....	192,323	.....	185,965	.....	123,633	.....	.....	..... (7,861)	.....	25,115	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/17/2024	1	3,806,413	..... 246.57	.....	143,363	.....	138,741	.....	 92,314	.....	.....	..... (5,638)	.....	18,717	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/13/2024	1	 12,575,297	..... 246.57	.....	479,370	.....	463,861	.....	302,528	.....	.....	.....(18,430)	.....	61,483	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161PSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/18/2023	. 09/18/2024	1	 12,330,298	..... 246.82	.....	448,204	.....	435,431	.....	295,556	.....	.....	.....(13,929)	.....	60,715	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/19/2023	. 09/19/2024	1	9,259,701	..... 246.25	.....	327,243	.....	318,645	.....	229,602	.....	.....	.....(9,506)	.....	45,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2023	. 09/20/2024	1	 14,993,697	..... 242.66	.....	535,865	.....	523,712	.....	452,860	.....	.....	.....(14,155)	.....	74,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/21/2023	. 09/20/2024	1	 11,276,708	..... 238.6	.....	425,895	.....	419,007	.....	419,546	.....	.....	.....(10,298)	.....	55,684	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/24/2024	1	3,976,527	..... 238.73	.....	149,915	.....	147,856	.....	147,742	.....	.....	.....(3,259)	.....	19,746	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/20/2024	1	 13,548,864	..... 238.73	.....	517,922	.....	511,137	.....	500,812	.....	.....	.....(10,226)	.....	66,904	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/23/2024	1	5,054,266	..... 238.73	.....	190,546	.....	187,921	.....	187,374	.....	.....	.....(4,154)	.....	25,063	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2023	. 09/25/2024	1	 16,173,269	.....239.4	.....	560,119	.....	555,138	.....	582,117	.....	.....	.....(6,488)	.....	80,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/26/2023	. 09/26/2024	1	 13,467,032	..... 236.87	.....	511,411	.....	507,702	.....	549,179	.....	.....	.....(5,087)	.....	67,058	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2023	. 09/27/2024	1	 12,026,846	..... 237.26	.....	459,285	.....	457,360	.....	482,198	.....	.....	.....(3,468)	.....	59,969	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/28/2023	. 09/27/2024	1	 13,731,087	..... 238.7	.....	519,635	.....	519,635	.....	531,421	.....	.....	.....(2,223)	.....	68,467	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 10/01/2024	1	3,234,172	..... 238.96	.....	121,281	.....	121,281	.....	123,933	.....	.....	..... (330)	.....	16,215	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 09/27/2024	1	7,349,346	..... 238.96	.....	277,805	.....	277,805	.....	280,914	.....	.....	..... (763)	.....	36,646	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 09/30/2024	1	5,233,395	..... 238.96	.....	196,252	.....	196,252	.....	200,371	.....	.....	.....(535)	.....	26,203	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2021	. 10/05/2023	1	3,382,350	..... 259.53	178,246	.....	.....	985	.....	.....	.....	.....	..... (66,867)	.....	 1,979	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2021	. 10/04/2023	1	 3,082,687	..... 257.58	167,342	.....	.....	692	.....	.....	.....	.....	.....(62,720)	.....	 1,613	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2021	. 10/03/2023	1	 1,288,003	..... 260.74	62,741	.....	.....	173	.....	.....	.....	.....	.....(23,540)	.....	584	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2021	. 10/06/2023	1	2,384,805	..... 260.42	121,136	.....	.....	837	.....	.....	.....	.....	.....(45,417)	.....	 1,529	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2021	. 10/06/2023	1	1,751,454	..... 261.65	83,136	.....	.....	575	.....	.....	.....	.....	.....(31,291)	.....	 1,123	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2021	. 10/06/2023	1	1,979,900	..... 260.83	93,914	.....	.....	650	.....	.....	.....	.....	.....(35,396)	.....	 1,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2021	. 10/09/2023	1	 430,766	..... 260.83	20,351	.....	.....	224	.....	.....	.....	.....	.....(7,633)	.....	338	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/12/2021	. 10/11/2023	1	1,469,517	..... 259.25	75,905	.....	.....	 1,046	.....	.....	.....	.....	.....(28,466)	.....	 1,276	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/12/2021	. 10/12/2023	1	 1,666,940	..... 258.53	94,274	.....	.....	 1,431	.....	.....	.....	.....	.....(35,396)	.....	 1,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/12/2021	. 10/10/2023	1	1,994,687	..... 260.83	98,145	.....	.....	 1,219	.....	.....	.....	.....	..... (36,870)	.....	 1,651	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2021	. 10/13/2023	1	3,574,090	..... 264.81	195,585	.....	.....	 3,252	.....	.....	.....	.....	.....(73,698)	.....	 3,373	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2021	. 10/13/2023	1	2,054,009	..... 260.24	124,483	.....	.....	 2,069	.....	.....	.....	.....	.....(46,825)	.....	 1,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/19/2021	. 10/18/2023	1	 3,710,006	..... 269.05	186,519	.....	.....	 4,370	.....	.....	.....	.....	.....(69,957)	.....	 4,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2021	. 10/13/2023	1	2,374,887	..... 266.34	130,631	.....	.....	 2,173	.....	.....	.....	.....	.....(49,293)	.....	 2,241	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/20/2021	. 10/19/2023	1	1,427,843	..... 270.73	 69,845	.....	.....	 1,737	.....	.....	.....	.....	.....(26,217)	.....	 1,629	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/20/2021	. 10/17/2023	1	 1,720,663	..... 266.34	95,647	.....	.....	2,116	.....	.....	.....	.....	.....(36,004)	.....	1,857	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2021	. 10/20/2023	1	2,563,036	..... 270.39	132,391	.....	.....	 3,488	.....	.....	.....	.....	.....(49,930)	.....	 3,000	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/22/2021	. 10/20/2023	1	2,435,103	..... 271.81	117,338	.....	.....	 3,088	.....	.....	.....	.....	.....(44,212)	.....	 2,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/22/2021	. 10/23/2023	1	 597,618	..... 269.21	30,156	.....	.....	914	.....	.....	.....	.....	.....(11,291)	.....	750	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/22/2021	. 10/20/2023	1	 887,206	..... 269.21	 46,414	.....	.....	 1,220	.....	.....	.....	.....	..... (17,476)	.....	 1,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/26/2021	. 10/25/2023	1	3,253,582	..... 271.68	163,845	.....	.....	 5,422	.....	.....	.....	.....	..... (61,471)	.....	 4,258	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/26/2021	. 10/26/2023	1	 1,826,098	..... 272.41	 91,929	.....	.....	 3,172	.....	.....	.....	.....	.....(34,476)	.....	 2,437	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/26/2021	. 10/24/2023	1	2,195,012	..... 269.21	 116,677	.....	.....	 3,696	.....	.....	.....	.....	.....(43,754)	.....	 2,814	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/28/2021	. 10/27/2023	1	1,965,872	..... 272.61	 100,175	.....	.....	 3,597	.....	.....	.....	.....	.....(37,577)	.....	 2,673	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2021	. 10/27/2023	1	 1,516,980	..... 274.52	 74,733	.....	.....	 2,691	.....	.....	.....	.....	.....(28,172)	.....	 2,063	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2021	. 10/30/2023	1	 173,612	..... 274.52	 8,351	.....	.....	333	.....	.....	.....	.....	..... (3,119)	.....	249	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2021	. 10/27/2023	1	5,087,334	..... 273.95	252,634	.....	.....	 9,086	.....	.....	.....	.....	.....(95,098)	.....	 6,918	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2021	. 11/02/2023	1	 1,907,116	..... 275.46	 97,531	.....	.....	 4,306	.....	.....	.....	.....	.....(36,561)	.....	 2,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/02/2021	. 11/01/2023	1	4,148,039	..... 274.94	208,328	.....	.....	 8,900	.....	.....	.....	.....	..... (78,116)	.....	 6,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/02/2021	. 10/31/2023	1	 1,885,079	..... 274.52	 93,108	.....	.....	 3,863	.....	.....	.....	.....	.....(35,051)	.....	 2,747	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2021	. 11/03/2023	1	2,416,672	..... 276.73	119,840	.....	.....	 5,464	.....	.....	.....	.....	.....(44,965)	.....	 3,688	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/05/2021	. 11/03/2023	1	1,584,673	..... 277.62	 75,855	.....	.....	 3,473	.....	.....	.....	.....	..... (28,610)	.....	 2,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/05/2021	. 11/03/2023	1	 1,871,308	..... 277.57	 89,204	.....	.....	 4,075	.....	.....	.....	.....	.....(33,551)	.....	 2,856	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2021	. 11/08/2023	1	2,471,095	..... 277.51	115,153	.....	.....	 6,034	.....	.....	.....	.....	.....(43,142)	.....	 4,039	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2021	. 11/09/2023	1	 2,763,061	..... 276.76	128,024	.....	.....	 6,892	.....	.....	.....	.....	.....(47,960)	.....	 4,573	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2021	. 11/07/2023	1	1,098,215	..... 277.62	 51,607	.....	.....	 2,634	.....	.....	.....	.....	..... (19,355)	.....	 1,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2021	. 11/06/2023	1	 833,404	..... 277.62	 39,201	.....	.....	 1,950	.....	.....	.....	.....	..... (14,723)	.....	 1,327	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2021	. 11/10/2023	1	1,914,146	..... 274.38	 96,254	.....	.....	 5,318	.....	.....	.....	.....	.....(36,103)	.....	 3,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2021	. 11/10/2023	1	1,574,690	..... 274.88	 81,321	.....	.....	 4,498	.....	.....	.....	.....	.....(30,551)	.....	 2,639	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/16/2021	. 11/15/2023	1	5,839,444	..... 276.6	293,206	.....	.....	 18,241	.....	.....	.....	.....	..... (110,336)	.....	 10,365	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2021	. 11/10/2023	1	1,600,424	..... 276.72	 78,537	.....	.....	 4,346	.....	.....	.....	.....	.....(29,582)	.....	 2,682	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/16/2021	. 11/16/2023	1	2,704,382	..... 277.9	135,840	.....	.....	 8,615	.....	.....	.....	.....	.....(50,926)	.....	 4,852	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/16/2021	. 11/14/2023	1	1,337,094	..... 276.72	 67,912	.....	.....	 4,120	.....	.....	.....	.....	.....(25,483)	.....	 2,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2021	. 11/17/2023	1	2,941,097	..... 277.93	 150,801	.....	.....	 9,796	.....	.....	.....	.....	..... (56,611)	.....	 5,333	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061RSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/19/2021	. 11/17/2023	1	 1,820,870	..... 280.18	88,526	.....	.....	 5,758	.....	.....	.....	.....	.....(33,293)	.....	 3,302	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/23/2021	. 11/22/2023	1	5,281,153	..... 279.91	251,700	.....	.....	 18,093	.....	.....	.....	.....	.....(94,417)	.....	10,062	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2021	. 11/17/2023	1	 1,061,861	..... 281.29	49,326	.....	.....	 3,213	.....	.....	.....	.....	.....(18,591)	.....	 1,925	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/23/2021	. 11/21/2023	1	 1,710,975	..... 281.29	75,615	.....	.....	 5,339	.....	.....	.....	.....	.....(28,456)	.....	 3,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2021	. 11/24/2023	1	 1,760,867	..... 279.73	80,614	.....	.....	 6,012	.....	.....	.....	.....	.....(30,223)	.....	 3,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2021	. 11/22/2023	1	3,179,637	..... 279.31	151,931	.....	.....	 10,941	.....	.....	.....	.....	.....(57,095)	.....	 6,058	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2021	. 11/28/2023	1	1,649,478	..... 276.95	82,997	.....	.....	 6,631	.....	.....	.....	.....	.....(31,122)	.....	 3,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2021	. 11/29/2023	1	5,165,847	..... 280.04	232,939	.....	.....	 18,913	.....	.....	.....	.....	.....(87,274)	.....	10,472	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2021	. 11/30/2023	1	2,577,839	..... 277.73	120,792	.....	.....	 9,990	.....	.....	.....	.....	.....(45,293)	.....	 5,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2021	. 11/27/2023	1	 76,258	..... 276.95	 3,885	.....	.....	 305	.....	.....	.....	.....	..... (1,459)	.....	 152	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2021	. 12/01/2023	1	3,269,625	..... 276.65	158,213	.....	.....	 13,351	.....	.....	.....	.....	.....(59,504)	.....	 6,738	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2021	. 12/01/2023	1	1,397,439	..... 275.61	70,288	.....	.....	 5,934	.....	.....	.....	.....	.....(26,444)	.....	 2,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/03/2021	. 12/01/2023	1	2,401,471	..... 274.34	132,936	.....	.....	 11,226	.....	.....	.....	.....	.....(50,098)	.....	 4,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2021	. 12/06/2023	1	 4,641,086	..... 275.53	255,699	.....	.....	 23,256	.....	.....	.....	.....	.....(95,909)	.....	 9,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2021	. 12/07/2023	1	3,172,742	..... 279.55	155,269	.....	.....	 14,328	.....	.....	.....	.....	..... (58,177)	.....	 6,847	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2021	. 12/04/2023	1	 602,130	..... 274.34	34,634	.....	.....	 3,057	.....	.....	.....	.....	..... (13,006)	.....	 1,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2021	. 12/05/2023	1	2,182,482	..... 274.34	125,134	.....	.....	 11,204	.....	.....	.....	.....	.....(46,929)	.....	 4,640	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2021	. 11/24/2023	1	 454,173	..... 276.95	24,035	.....	.....	 1,817	.....	.....	.....	.....	..... (9,156)	.....	 882	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2021	. 12/08/2023	1	2,377,626	..... 280.1	 112,611	.....	.....	 10,575	.....	.....	.....	.....	.....(42,230)	.....	 5,169	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/10/2021	. 12/08/2023	1	1,691,350	..... 279.75	80,113	.....	.....	 7,533	.....	.....	.....	.....	.....(30,119)	.....	 3,677	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/10/2021	. 12/11/2023	1	 187,970	..... 279.75	 9,248	.....	.....	 903	.....	.....	.....	.....	..... (3,454)	.....	 417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/10/2021	. 12/08/2023	1	2,185,135	..... 277.85	107,929	.....	.....	 10,148	.....	.....	.....	.....	.....(40,590)	.....	 4,750	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2021	. 12/13/2023	1	4,486,591	..... 276.93	237,538	.....	.....	 23,910	.....	.....	.....	.....	.....(89,120)	.....	10,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2021	. 12/14/2023	1	2,991,434	..... 275.45	159,403	.....	.....	 16,269	.....	.....	.....	.....	.....(59,767)	.....	 6,780	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/14/2021	. 12/12/2023	1	 1,169,288	..... 279.75	56,368	.....	.....	 5,606	.....	.....	.....	.....	..... (21,187)	.....	 2,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2021	. 12/15/2023	1	2,306,333	..... 280.26	101,357	.....	.....	 10,494	.....	.....	.....	.....	..... (38,000)	.....	 5,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2021	. 12/15/2023	1	3,445,705	..... 276.51	165,626	.....	.....	 17,173	.....	.....	.....	.....	.....(62,230)	.....	 7,862	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/21/2021	. 12/20/2023	1	2,257,578	..... 274.56	124,550	.....	.....	 13,738	.....	 3	.....	.....	.....(46,739)	.....	 5,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2021	. 12/15/2023	1	2,432,173	 276	125,106	.....	.....	 13,007	.....	.....	.....	.....	.....(47,207)	.....	 5,549	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2021	. 12/21/2023	1	4,057,936	..... 277.79	215,309	.....	.....	24,071	.....	.....	.....	.....	..... (80,788)	.....	9,617	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/21/2021	. 12/18/2023	1	 353,250	276	18,430	.....	.....	 1,983	.....	.....	.....	.....	..... (6,921)	.....	822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/21/2021	. 12/19/2023	1	2,434,116	276	126,459	.....	.....	13,780	.....	.....	.....	.....	.....(47,486)	.....	 5,698	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2021	. 12/22/2023	1	3,009,720	..... 279.58	158,958	.....	.....	18,016	.....	.....	.....	.....	.....(59,741)	.....	7,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2021	. 12/27/2023	1	 4,111,821	..... 284.26	189,620	.....	.....	 22,744	.....	.....	.....	.....	..... (71,121)	.....	10,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2021	. 12/22/2023	1	3,308,897	..... 280.79	172,316	.....	.....	19,573	.....	.....	.....	.....	.....(64,983)	.....	 7,889	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2021	. 12/28/2023	1	2,624,591	..... 282.82	122,524	.....	.....	 14,875	.....	.....	.....	.....	.....(45,943)	.....	 6,480	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2021	. 12/29/2023	1	2,927,024	..... 283.11	124,812	.....	.....	15,357	.....	.....	.....	.....	.....(46,858)	.....	 7,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2021	. 12/26/2023	1	 914,098	..... 280.79	 47,302	.....	.....	 5,611	.....	.....	.....	.....	..... (17,763)	.....	 2,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/31/2021	. 12/29/2023	1	 66,653	..... 278.91	 3,286	.....	.....	 404	.....	.....	.....	.....	..... (1,232)	.....	165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/31/2021	. 12/29/2023	1	 399,452	..... 281.36	18,181	.....	.....	 2,237	.....	.....	.....	.....	..... (6,829)	.....	992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2022	. 01/04/2024	1	1,596,309	..... 277.42	 64,383	.....	.....	 8,430	.....	 6	.....	.....	.....(24,126)	.....	 4,093	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2022	. 01/03/2024	1	3,245,662	..... 282.91	130,269	 16	.....	16,854	.....	 3	.....	.....	..... (48,808)	.....	 8,279	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2022	. 01/02/2024	1	1,528,310	..... 278.91	 72,215	.....	.....	 9,251	.....	 3	.....	.....	.....(27,083)	.....	 3,878	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2022	. 01/05/2024	1	1,889,749	..... 270.65	 88,399	.....	.....	11,742	.....	 152	.....	.....	.....(33,223)	.....	 4,871	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/07/2022	. 01/08/2024	1	 134,179	..... 268.69	 6,628	.....	.....	 903	.....	 22	.....	.....	..... (2,475)	.....	351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/07/2022	. 01/05/2024	1	1,697,059	..... 268.69	 84,013	.....	.....	11,157	.....	252	.....	.....	.....(31,630)	.....	 4,374	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/07/2022	. 01/05/2024	1	2,544,682	..... 270.55	119,079	.....	.....	15,794	.....	211	.....	.....	.....(44,693)	.....	 6,559	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2022	. 01/11/2024	1	1,389,833	..... 269.67	 66,721	.....	.....	 9,375	.....	212	.....	.....	.....(25,014)	.....	 3,692	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2022	. 01/10/2024	1	4,658,038	..... 268.06	242,015	.....	.....	33,644	.....	 1,044	.....	.....	.....(90,679)	.....	12,312	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2022	. 01/09/2024	1	 864,658	..... 268.69	 44,276	.....	.....	 6,100	.....	151	.....	.....	..... (16,606)	.....	 2,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/12/2022	. 01/12/2024	1	 1,886,562	..... 270.03	 83,472	.....	.....	11,891	.....	279	.....	.....	.....(31,359)	.....	 5,035	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/14/2022	. 01/12/2024	1	3,894,613	..... 267.04	178,928	.....	.....	 25,542	.....	 1,283	.....	.....	.....(67,439)	.....	10,395	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/14/2022	. 01/12/2024	1	2,683,557	..... 267.97	112,974	.....	.....	16,166	.....	699	.....	.....	.....(42,699)	.....	 7,162	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/21/2022	. 01/19/2024	1	 3,813,768	..... 263.59	 161,614	.....	.....	 24,607	.....	 3,224	.....	.....	..... (60,812)	.....	10,516	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2022	. 01/18/2024	1	2,482,975	..... 264.86	111,530	.....	.....	16,769	.....	 1,553	.....	.....	.....(41,844)	.....	 6,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2022	. 01/17/2024	1	3,913,252	..... 267.97	164,022	.....	.....	 24,455	.....	 1,148	.....	.....	..... (61,637)	.....	10,692	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2022	. 01/16/2024	1	 1,167,358	..... 267.97	 50,465	.....	.....	 7,450	.....	324	.....	.....	.....(18,952)	.....	 3,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/21/2022	. 01/19/2024	1	1,943,891	..... 262.37	 83,929	.....	.....	12,897	.....	 2,074	.....	.....	.....(31,889)	.....	 5,360	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061USH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/21/2022	.01/22/2024	1	460,061	..... 259.53	22,681			 3,525	.....	 853	.....	.....	..... (8,470)	.....	 1,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/21/2022	.01/19/2024	1	1,712,421	..... 259.53	83,773			 12,749	.....	 3,054	.....	.....	..... (31,545)	.....	 4,722	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2022	.01/24/2024	1	 3,196,007	..... 259.81	147,325			 23,348	.....	 6,046	.....	.....	..... (55,252)	.....	 9,009	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2022	.01/25/2024	1	2,483,534	..... 257.71	124,073			 19,841	.....	 6,783	.....	.....	..... (46,517)	.....	 7,030	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2022	.01/23/2024	1	727,237	..... 259.53	34,163			 5,371	.....	 1,394	.....	.....	..... (12,820)	.....	 2,041	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2022	.01/26/2024	1	2,642,868	..... 257.87	134,519			 21,739	.....	 7,241	.....	.....	..... (50,479)	.....	 7,513	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2022	.01/26/2024	1	1,994,391	..... 257.13	109,822			 17,771	.....	 6,113	.....	.....	..... (41,321)	.....	 5,670	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/28/2022	.01/26/2024	1	2,944,109	..... 259.26	152,936			 24,793	.....	 6,490	.....	.....	..... (57,680)	.....	 8,370	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2022	.01/31/2024	1	4,360,383	..... 261.46	218,358			 36,663	.....	 7,396	.....	.....	..... (81,815)	.....	 12,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2022	.02/01/2024	1	2,809,846	..... 262.01	127,982			 21,736	.....	 4,501	.....	.....	..... (48,047)	.....	 8,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2022	.01/30/2024	1	1,401,215	..... 259.26	72,829			 12,152	.....	 3,270	.....	.....	..... (27,326)	.....	 4,050	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2022	.02/02/2024	1	1,142,380	..... 262.85	51,140			 8,754	.....	 1,644	.....	.....	..... (19,187)	.....	 3,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2022	.02/02/2024	1	2,355,651	..... 258.39	 118,960			 20,406	.....	 6,770	.....	.....	..... (44,788)	.....	 6,893	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/04/2022	.02/02/2024	1	1,204,227	.....259.8	58,748			 10,092	.....	 2,809	.....	.....	..... (22,147)	.....	 3,524	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/08/2022	.02/08/2024	1	2,442,786	..... 260.22	114,265			 20,505	.....	 5,829	.....	.....	..... (42,876)	.....	 7,317	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/08/2022	.02/07/2024	1	4,495,777	..... 258.88	232,648			 41,364	.....	 12,807	.....	.....	..... (87,244)	.....	 13,415	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/08/2022	.02/06/2024	1	1,401,213	.....259.8	70,414			 12,426	.....	 3,442	.....	.....	..... (26,425)	.....	 4,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/08/2022	.02/05/2024	1	 535,622	.....259.8	26,063			 4,575	.....	 1,283	.....	.....	..... (9,802)	.....	 1,586	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/09/2022	.02/09/2024	1	2,632,447	..... 262.75	96,984			 17,618	.....	 4,372	.....	.....	..... (36,581)	.....	 7,915	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/11/2022	.02/12/2024	1	 1,078,663	..... 253.98	55,857			 10,317	.....	 6,155	.....	.....	..... (20,929)	.....	 3,280	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/11/2022	.02/09/2024	1	4,442,072	..... 253.98	230,063			 41,764	.....	 25,044	.....	.....	..... (86,714)	.....	 13,357	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/11/2022	.02/13/2024	1	1,676,299	..... 253.98	84,998			 15,865	.....	 9,695	.....	.....	..... (31,915)	.....	 5,116	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/11/2022	.02/09/2024	1	1,979,493	..... 259.16	84,096			 15,254	.....	 5,611	.....	.....	..... (31,685)	.....	 5,952	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2022	.02/14/2024	1	 4,000,664	..... 254.13	201,267			 37,840	.....	 22,992	.....	.....	..... (75,527)	.....	 12,255	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2022	.02/15/2024	1	1,983,694	..... 257.72	83,656			 15,867	.....	 7,328	.....	.....	..... (31,431)	.....	 6,099	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2022	.02/16/2024	1	 3,790,718	..... 254.06	174,408			 33,320	.....	 22,500	.....	.....	..... (65,659)	.....	 11,696	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2022	.02/16/2024	1	 2,881,408	..... 257.49	119,276			 22,784	.....	 11,149	.....	.....	..... (44,842)	.....	 8,891	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/18/2022	.02/20/2024	1	1,729,510	..... 252.72	80,910			 15,852	.....	 12,150	.....	.....	..... (30,371)	.....	 5,413	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/18/2022	.02/16/2024	1	3,047,769	..... 252.72	144,295			 27,582	.....	 21,169	.....	.....	..... (54,389)	.....	 9,404	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061V|SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/22/2022	. 02/21/2024	1	1,934,753	..... 252.72	85,168	.....	.....	16,782	.....	13,734	.....	.....	.....(31,935)	.....	6,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/23/2022	. 02/22/2024	1	2,737,009	..... 251.52	125,276	.....	.....	24,859	.....	22,367	.....	.....	.....(46,957)	.....	8,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/23/2022	. 02/23/2024	1	 2,608,900	..... 248.25	143,935	.....	.....	28,801	.....	30,286	.....	.....	.....(53,956)	.....	8,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/24/2022	. 02/23/2024	1	 2,271,617	..... 251.98	 116,081	.....	.....	23,265	.....	17,842	.....	.....	.....(43,604)	.....	7,183	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/25/2022	. 02/26/2024	1	 1,840,387	.....253.4	88,589	.....	.....	18,081	.....	12,458	.....	.....	.....(33,240)	.....	5,879	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/01/2022	. 02/27/2024	1	1,484,925	.....253.4	69,911	.....	.....	14,356	.....	10,164	.....	.....	.....(26,223)	.....	4,760	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/25/2022	. 02/23/2024	1	3,432,535	.....253.4	 168,162	.....	.....	33,755	.....	23,024	.....	.....	.....(63,362)	.....	10,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2022	. 02/29/2024	1	 652,782	..... 253.77	31,825	.....	.....	 6,608	.....	 4,388	.....	.....	.....(11,913)	.....	 2,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/01/2022	. 03/01/2024	1	3,959,354	..... 252.17	 198,070	.....	.....	41,396	.....	32,098	.....	.....	.....(74,084)	.....	12,817	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/01/2022	. 02/28/2024	1	 1,104,118	..... 253.77	51,246	.....	.....	 10,585	.....	 7,340	.....	.....	.....(19,211)	.....	 3,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/02/2022	. 03/01/2024	1	2,196,377	..... 253.95	99,710	.....	.....	20,901	.....	14,662	.....	.....	.....(37,365)	.....	7,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/03/2022	. 03/01/2024	1	2,359,141	..... 252.29	102,698	.....	.....	21,600	.....	18,882	.....	.....	.....(38,634)	.....	7,637	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/04/2022	. 03/05/2024	1	 437,761	..... 250.58	21,407	.....	.....	 4,587	.....	 4,255	.....	.....	..... (7,984)	.....	 1,436	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/04/2022	. 03/04/2024	1	2,395,733	..... 250.58	 100,276	.....	.....	21,419	.....	23,108	.....	.....	.....(37,615)	.....	7,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/07/2022	. 03/07/2024	1	2,974,151	..... 245.56	149,807	.....	.....	32,561	.....	47,138	.....	.....	.....(56,092)	.....	9,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2022	. 03/08/2024	1	1,746,313	..... 245.45	88,805	.....	.....	19,431	.....	28,066	.....	.....	.....(33,239)	.....	5,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2022	. 03/06/2024	1	1,665,092	..... 250.58	70,905	.....	.....	 15,345	.....	16,304	.....	.....	.....(26,605)	.....	5,478	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/08/2024	1	3,375,061	..... 248.51	157,821	.....	.....	34,578	.....	41,029	.....	.....	.....(59,108)	.....	11,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/11/2022	. 03/08/2024	1	3,096,162	..... 247.68	147,157	.....	.....	32,391	.....	40,679	.....	.....	.....(55,364)	.....	10,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/11/2022	. 03/11/2024	1	2,182,589	..... 245.91	103,542	.....	.....	23,109	.....	33,845	.....	.....	..... (38,811)	.....	7,293	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W|SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/11/2022	. 03/12/2024	1	 1,156,587	..... 245.91	60,074	.....	.....	 13,496	.....	18,029	.....	.....	.....(22,512)	.....	 3,876	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2022	. 03/15/2024	1	4,955,844	..... 247.03	267,050	.....	.....	60,968	.....	71,112	.....	.....	.....(99,923)	.....	16,761	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2022	. 03/14/2024	1	3,324,903	.....244.2	183,504	.....	.....	41,613	.....	60,651	.....	.....	.....(68,659)	.....	11,211	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2022	. 03/13/2024	1	1,554,491	..... 245.91	80,173	.....	.....	 18,104	.....	24,384	.....	.....	.....(30,039)	.....	 5,226	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/16/2022	. 03/15/2024	1	1,911,534	..... 250.99	98,721	.....	.....	22,623	.....	18,945	.....	.....	..... (37,017)	.....	6,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/17/2022	. 03/15/2024	1	 1,673,480	..... 252.25	85,661	.....	.....	19,663	.....	14,627	.....	.....	.....(32,220)	.....	 5,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/18/2022	. 03/18/2024	1	2,991,597	..... 254.73	141,062	.....	.....	32,854	.....	20,365	.....	.....	.....(52,891)	.....	10,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/18/2022	. 03/19/2024	1	 546,746	..... 254.73	26,018	.....	.....	 6,080	.....	 3,760	.....	.....	..... (9,717)	.....	 1,871	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X|SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/22/2022	. 03/22/2024	1	4,149,833	..... 256.66	189,230	.....	.....	45,055	.....	23,894	.....	.....	.....(70,853)	.....	14,326	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061XSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2022	.03/21/2024	1	3,017,525	..... 254.43	149,683	.....	.....	35,404	.....	21,801	.....	.....	.....(56,027)	.....	10,387	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2022	.03/20/2024	1	 1,158,051	..... 254.73	57,129	.....	.....	13,438	.....	8,028	.....	.....	.....(21,395)	.....	 3,975	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/23/2022	.03/22/2024	1	4,019,588	..... 254.89	 201,101	.....	.....	47,986	.....	27,949	.....	.....	.....(75,376)	.....	13,876	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2022	.03/22/2024	1	2,591,387	..... 257.49	122,059	.....	.....	29,167	.....	13,614	.....	.....	.....(45,802)	.....	 8,946	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/25/2022	.03/26/2024	1	 912,532	..... 257.34	42,958	.....	.....	10,448	.....	 4,985	.....	.....	..... (16,031)	.....	 3,186	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/25/2022	.03/25/2024	1	2,634,484	..... 257.34	 127,608	.....	.....	30,936	.....	14,214	.....	.....	.....(47,798)	.....	 9,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2022	.03/28/2024	1	4,153,813	..... 260.56	187,491	.....	.....	46,183	.....	16,234	.....	.....	.....(70,203)	.....	14,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2022	.03/28/2024	1	4,430,876	..... 259.01	212,728	.....	.....	52,347	.....	20,599	.....	.....	.....(79,604)	.....	15,558	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2022	.03/27/2024	1	1,809,453	..... 257.34	92,382	.....	.....	22,627	.....	 9,977	.....	.....	.....(34,603)	.....	 6,336	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/30/2022	.03/28/2024	1	 3,162,878	..... 259.55	 137,067	.....	.....	33,995	.....	13,848	.....	.....	..... (51,600)	.....	11,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2022	.03/28/2024	1	4,241,405	..... 257.68	204,107	.....	.....	50,567	.....	22,811	.....	.....	..... (76,779)	.....	14,893	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/01/2022	.04/01/2024	1	2,570,346	..... 257.84	123,914	.....	.....	31,232	.....	13,783	.....	.....	.....(46,403)	.....	 9,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/01/2022	.04/02/2024	1	1,435,019	..... 257.84	67,339	.....	.....	17,021	.....	 7,778	.....	.....	.....(25,119)	.....	 5,108	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/04/2022	.04/04/2024	1	4,163,229	..... 260.02	 177,006	.....	.....	45,250	.....	18,405	.....	.....	.....(66,234)	.....	14,900	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2022	.04/05/2024	1	5,205,223	..... 257.51	232,092	.....	.....	59,682	.....	30,410	.....	.....	.....(86,839)	.....	18,678	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2022	.04/03/2024	1	1,553,241	..... 257.84	71,298	.....	.....	18,166	.....	 8,568	.....	.....	..... (26,718)	.....	 5,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2022	.04/05/2024	1	3,348,633	.....254.5	157,989	.....	.....	40,727	.....	26,484	.....	.....	.....(59,205)	.....	12,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/07/2022	.04/05/2024	1	3,880,913	..... 254.91	172,837	.....	.....	44,676	.....	29,496	.....	.....	.....(64,914)	.....	13,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/08/2022	.04/09/2024	1	 1,617,926	..... 253.29	74,442	.....	.....	19,568	.....	14,651	.....	.....	.....(27,834)	.....	 5,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/08/2022	.04/08/2024	1	2,186,246	..... 253.29	99,622	.....	.....	26,067	.....	19,621	.....	.....	.....(37,301)	.....	 7,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2022	.04/12/2024	1	5,276,390	..... 250.36	258,204	.....	.....	68,950	.....	63,454	.....	.....	..... (96,710)	.....	19,283	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2022	.04/11/2024	1	3,022,973	..... 250.53	148,151	.....	.....	39,342	.....	35,601	.....	.....	.....(55,485)	.....	11,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2022	.04/10/2024	1	 943,741	..... 253.29	39,836	.....	.....	10,548	.....	 8,613	.....	.....	.....(14,957)	.....	 3,431	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/13/2022	.04/12/2024	1	2,965,300	..... 252.54	130,501	.....	.....	34,931	.....	29,403	.....	.....	.....(48,937)	.....	10,837	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2022	.04/15/2024	1	2,706,799	.....249.8	129,898	.....	.....	35,212	.....	34,460	.....	.....	.....(48,581)	.....	 9,968	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2022	.04/16/2024	1	2,159,999	.....249.8	103,464	.....	.....	28,101	.....	27,673	.....	.....	.....(38,534)	.....	 7,974	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2022	.04/12/2024	1	2,194,984	.....249.8	 106,012	.....	.....	28,451	.....	27,707	.....	.....	.....(39,900)	.....	 8,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/19/2022	.04/19/2024	1	4,593,431	..... 252.74	196,216	.....	.....	54,309	.....	46,659	.....	.....	.....(73,459)	.....	17,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/19/2022	.04/18/2024	1	5,776,456	..... 249.99	286,392	.....	.....	78,779	.....	73,781	.....	.....	..... (107,224)	.....	21,433	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061YSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/19/2022	. 04/17/2024	1	 2,066,381	.....249.8	102,377	.....	.....	28,077	.....	26,636	.....	.....	.....(38,381)	.....	7,648	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/20/2022	. 04/19/2024	1	3,789,042	..... 250.74	 160,167	.....	.....	 44,364	.....	45,760	.....	.....	..... (60,018)	.....	14,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/21/2022	. 04/19/2024	1	2,611,313	..... 248.45	 110,086	.....	.....	30,636	.....	38,177	.....	.....	.....(41,421)	.....	 9,713	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/22/2022	. 04/23/2024	1	 635,160	..... 245.12	30,234	.....	.....	 8,514	.....	12,204	.....	.....	..... (11,276)	.....	 2,386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/22/2022	. 04/22/2024	1	3,765,358	..... 245.12	164,804	.....	.....	46,576	.....	72,077	.....	.....	.....(62,124)	.....	14,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2022	. 04/25/2024	1	5,076,143	..... 246.8	205,423	.....	.....	58,537	.....	86,462	.....	.....	.....(76,985)	.....	19,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2022	. 04/26/2024	1	 5,376,718	..... 241.99	263,448	.....	.....	75,340	.....	 131,006	.....	.....	.....(98,540)	.....	20,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2022	. 04/24/2024	1	2,512,125	..... 245.12	108,236	.....	.....	30,713	.....	48,461	.....	.....	.....(40,584)	.....	 9,459	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/27/2022	. 04/26/2024	1	 3,061,967	.....242.1	153,328	.....	.....	43,998	.....	74,036	.....	.....	.....(57,472)	.....	11,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/28/2022	. 04/26/2024	1	2,310,479	..... 245.21	101,405	.....	.....	29,166	.....	44,641	.....	.....	.....(38,125)	.....	 8,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/29/2022	. 04/30/2024	1	 1,101,189	..... 241.25	52,417	.....	.....	15,264	.....	28,434	.....	.....	.....(19,549)	.....	 4,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/29/2022	. 04/29/2024	1	2,464,398	..... 241.25	120,126	.....	.....	34,913	.....	63,461	.....	.....	.....(44,997)	.....	 9,391	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2022	. 05/03/2024	1	4,862,813	.....242.9	238,369	.....	.....	70,454	.....	113,349	.....	.....	.....(89,183)	.....	18,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2022	. 05/02/2024	1	3,745,984	..... 242.82	 179,787	.....	.....	52,961	.....	87,474	.....	.....	.....(67,338)	.....	14,375	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2022	. 05/01/2024	1	2,013,632	..... 241.25	101,142	.....	.....	29,699	.....	52,252	.....	.....	.....(37,956)	.....	 7,709	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/04/2022	. 05/03/2024	1	3,195,665	..... 246.32	131,339	.....	.....	38,987	.....	58,219	.....	.....	.....(49,284)	.....	12,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2022	. 05/03/2024	1	3,628,809	..... 241.68	164,346	.....	.....	48,828	.....	91,982	.....	.....	..... (61,727)	.....	13,958	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/06/2022	. 05/07/2024	1	 1,291,771	.....240.9	60,962	.....	.....	 18,348	.....	34,813	.....	.....	.....(22,747)	.....	 5,014	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/06/2022	. 05/06/2024	1	1,528,833	.....240.9	69,870	.....	.....	20,979	.....	41,024	.....	.....	..... (26,167)	.....	 5,921	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2022	. 05/09/2024	1	4,919,337	..... 238.49	235,909	.....	.....	71,934	.....	155,509	.....	.....	.....(88,596)	.....	19,183	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061ZSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2022	. 05/10/2024	1	3,310,620	..... 239.32	152,473	.....	.....	46,547	.....	99,669	.....	.....	.....(57,031)	.....	12,939	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2022	. 05/08/2024	1	2,333,355	.....240.9	 101,000	.....	.....	30,590	.....	63,093	.....	.....	.....(37,855)	.....	 9,078	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/11/2022	. 05/10/2024	1	 3,177,069	..... 237.39	154,849	.....	.....	 47,429	.....	 107,812	.....	.....	..... (58,088)	.....	12,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/12/2022	. 05/10/2024	1	4,007,524	.....237.3	203,089	.....	.....	62,331	.....	136,742	.....	.....	.....(76,319)	.....	15,662	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/13/2022	. 05/13/2024	1	3,523,588	..... 239.58	 168,618	.....	.....	52,456	.....	104,658	.....	.....	.....(63,410)	.....	13,863	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/13/2022	. 05/14/2024	1	1,942,432	..... 239.58	92,160	.....	.....	28,615	.....	57,866	.....	.....	.....(34,382)	.....	 7,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2022	. 05/16/2024	1	5,262,667	..... 238.85	251,789	.....	.....	78,974	.....	164,923	.....	.....	.....(94,254)	.....	20,842	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/17/2022	. 05/17/2024	1	3,918,698	..... 240.51	169,520	.....	.....	53,434	.....	 110,758	.....	.....	.....(63,467)	.....	15,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/17/2022	. 05/15/2024	1	 1,656,518	..... 239.58	79,704	.....	.....	24,891	.....	49,479	.....	.....	.....(29,853)	.....	 6,546	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2022	.05/17/2024	1	2,918,299	..... 236.99	137,554	.....	.....	43,485	.....	102,453	.....	.....	..... (51,601)	.....	11,583	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2022	.05/17/2024	1	4,190,475	..... 236.65	199,874	.....	.....	63,248	.....	150,123	.....	.....	.....(75,054)	.....	16,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2022	.05/22/2024	1	2,173,130	..... 236.46	99,899	.....	.....	32,537	.....	79,351	.....	.....	.....(37,833)	.....	 8,719	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/20/2022	.05/20/2024	1	2,405,011	..... 236.46	114,498	.....	.....	37,019	.....	87,399	.....	.....	.....(43,374)	.....	9,608	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/20/2022	.05/21/2024	1	 2,003,806	..... 236.46	95,663	.....	.....	30,685	.....	72,977	.....	.....	.....(35,805)	.....	 8,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2022	.05/23/2024	1	4,858,938	..... 237.77	231,174	.....	.....	74,883	.....	164,510	.....	.....	.....(86,654)	.....	19,535	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2022	.05/24/2024	1	5,101,653	..... 235.83	275,441	.....	.....	89,781	.....	194,009	.....	.....	..... (103,282)	.....	20,555	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/25/2022	.05/24/2024	1	4,648,789	.....236.9	240,557	.....	.....	78,408	.....	 166,117	.....	.....	.....(90,332)	.....	18,730	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2022	.05/24/2024	1	4,724,537	.....239.1	235,406	.....	.....	77,071	.....	147,983	.....	.....	..... (88,863)	.....	19,035	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/27/2022	.05/24/2024	1	3,169,901	..... 241.8	146,185	.....	.....	47,834	.....	83,843	.....	.....	.....(55,096)	.....	12,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/27/2022	.05/28/2024	1	 832,980	..... 241.8	38,983	.....	.....	12,869	.....	22,140	.....	.....	.....(14,539)	.....	 3,384	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2022	.05/31/2024	1	5,229,951	..... 241.51	240,889	 5,227	.....	85,142	.....	142,915	.....	.....	.....(90,922)	.....	21,380	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/01/2022	.05/31/2024	1	3,943,760	..... 240.86	183,975	.....	.....	61,670	.....	112,246	.....	.....	.....(69,035)	.....	16,122	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/01/2022	.05/29/2024	1	1,063,652	..... 241.8	48,571	.....	.....	16,168	.....	28,344	.....	.....	.....(18,251)	.....	 4,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/01/2022	.05/30/2024	1	2,918,528	..... 241.8	134,601	.....	.....	45,025	.....	78,078	.....	.....	.....(50,549)	.....	11,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/02/2022	.05/31/2024	1	2,673,482	..... 243.67	 116,800	.....	.....	39,257	.....	63,567	.....	.....	.....(43,956)	.....	10,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2022	.06/05/2024	1	 2,607,180	..... 240.77	121,294	.....	.....	41,410	.....	75,161	.....	.....	.....(45,423)	.....	10,767	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2022	.06/03/2024	1	2,329,515	..... 240.77	 108,631	.....	.....	36,838	.....	66,887	.....	.....	..... (40,716)	.....	 9,582	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2022	.06/04/2024	1	2,489,625	..... 240.77	116,024	.....	.....	39,428	.....	71,662	.....	.....	.....(43,370)	.....	10,261	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2022	.06/07/2024	1	5,391,609	..... 242.11	190,847	.....	.....	65,889	.....	143,777	.....	.....	.....(71,632)	.....	22,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2022	.06/06/2024	1	 4,018,650	.....241.2	147,039	.....	.....	50,651	.....	 113,101	.....	.....	.....(55,314)	.....	16,629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2022	.06/07/2024	1	4,188,358	..... 241.23	144,300	.....	.....	49,818	.....	117,973	.....	.....	.....(54,235)	.....	17,366	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2022	.06/07/2024	1	3,220,363	..... 237.74	122,168	.....	.....	42,288	.....	 111,785	.....	.....	.....(46,009)	.....	13,353	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/10/2022	.06/12/2024	1	 2,917,761	..... 233.35	114,864	.....	.....	40,563	.....	130,221	.....	.....	.....(43,180)	.....	12,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/10/2022	.06/10/2024	1	2,661,095	..... 233.35	113,047	.....	.....	39,450	.....	118,489	.....	.....	.....(42,420)	.....	11,099	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/10/2022	.06/11/2024	1	 1,011,723	..... 233.35	47,855	.....	.....	16,696	.....	45,085	.....	.....	..... (17,847)	.....	 4,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2022	.06/14/2024	1	4,025,073	.....228.9	196,197	.....	.....	69,841	.....	226,032	.....	.....	.....(73,892)	.....	16,920	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2022	.06/13/2024	1	5,465,713	..... 228.72	261,037	.....	.....	92,797	.....	309,420	.....	.....	.....(98,468)	.....	22,932	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/15/2022	.06/14/2024	1	4,245,399	..... 230.85	196,005	.....	.....	69,700	.....	216,237	.....	.....	..... (73,768)	.....	17,846	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2022	.06/14/2024	1	5,380,318	..... 227.45	273,131	.....	.....	97,625	.....	324,248	.....	.....	..... (103,302)	.....	22,617	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/17/2022	.06/17/2024	1	 2,807,508	..... 228.36	144,108	.....	.....	 52,153	.....	162,105	.....	.....	.....(54,478)	.....	11,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/22/2022	.06/20/2024	1	2,667,540	..... 228.36	139,355	.....	.....	50,813	.....	154,289	.....	.....	.....(52,561)	.....	 11,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/17/2022	.06/18/2024	1	3,099,806	..... 228.36	158,443	.....	.....	57,149	.....	 179,168	.....	.....	.....(59,434)	.....	13,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/21/2022	.06/21/2024	1	6,159,986	..... 230.21	294,523	.....	.....	 107,718	.....	325,726	.....	.....	..... (111,041)	.....	26,244	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/22/2022	.06/21/2024	1	3,342,028	..... 230.07	158,258	.....	.....	57,885	.....	177,951	.....	.....	.....(59,659)	.....	 14,238	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2022	.06/21/2024	1	 4,011,896	..... 231.18	 181,780	.....	.....	66,735	.....	202,082	.....	.....	..... (68,713)	.....	17,092	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2022	.06/26/2024	1	2,898,721	..... 234.01	124,284	.....	.....	46,497	.....	126,769	.....	.....	.....(47,026)	.....	12,466	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/24/2022	.06/25/2024	1	 1,807,438	..... 234.01	79,653	.....	.....	 29,430	.....	 78,905	.....	.....	.....(29,807)	.....	 7,758	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/24/2022	.06/24/2024	1	 2,627,188	..... 234.01	112,228	.....	.....	41,490	.....	114,525	.....	.....	.....(42,201)	.....	11,256	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2022	.06/27/2024	1	4,603,357	.....233.2	198,921	.....	.....	74,488	.....	210,413	.....	.....	..... (75,061)	.....	19,833	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2022	.06/28/2024	1	4,310,454	..... 230.05	210,082	.....	.....	78,824	.....	231,351	.....	.....	.....(79,099)	.....	18,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/29/2022	.06/28/2024	1	5,992,818	..... 230.23	298,741	.....	.....	113,307	.....	 318,810	.....	.....	..... (113,568)	.....	25,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/01/2022	.06/28/2024	1	4,524,755	..... 228.67	245,095	.....	.....	92,874	.....	259,702	.....	.....	.....(93,106)	.....	 19,530	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/01/2022	.07/02/2024	1	 583,869	..... 229.41	27,675	.....	.....	 10,469	.....	 32,414	.....	.....	.....(10,322)	.....	 2,539	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/01/2022	.07/01/2024	1	2,743,500	..... 229.41	134,899	.....	.....	51,098	.....	152,176	.....	.....	.....(50,638)	.....	11,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/05/2022	.07/05/2024	1	5,103,669	..... 230.78	240,938	.....	.....	92,641	.....	265,766	.....	.....	.....(90,672)	.....	22,310	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/06/2022	.07/05/2024	1	3,843,234	..... 231.42	181,642	.....	.....	 70,004	.....	193,899	.....	.....	.....(68,495)	.....	16,801	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/06/2022	.07/03/2024	1	 4,741,701	..... 229.41	235,921	.....	.....	90,378	.....	263,606	.....	.....	.....(89,091)	.....	20,654	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2022	.07/05/2024	1	 4,884,670	..... 233.62	210,534	.....	.....	81,543	.....	220,506	.....	.....	.....(79,713)	.....	21,353	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/08/2022	.07/09/2024	1	1,253,458	..... 233.73	56,278	.....	.....	 22,004	.....	 56,451	.....	.....	.....(21,216)	.....	 5,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/08/2022	.07/10/2024	1	3,564,248	..... 233.73	157,583	.....	.....	61,743	.....	160,695	.....	.....	.....(59,342)	.....	15,720	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/08/2022	.07/08/2024	1	1,632,038	..... 233.73	72,176	.....	.....	 28,100	.....	 73,424	.....	.....	..... (27,171)	.....	 7,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/12/2022	.07/12/2024	1	4,042,929	.....230.2	213,819	.....	.....	84,574	.....	217,545	.....	.....	..... (80,740)	.....	17,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/12/2022	.07/11/2024	1	3,335,379	..... 231.22	 164,866	.....	.....	64,866	.....	170,591	.....	.....	.....(62,156)	.....	14,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/13/2022	.07/12/2024	1	5,625,186	..... 230.02	303,517	.....	.....	120,211	.....	305,323	.....	.....	..... (114,692)	.....	24,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/14/2022	.07/12/2024	1	4,652,784	..... 230.29	257,188	.....	.....	102,094	.....	249,141	.....	.....	.....(97,403)	.....	20,593	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/15/2022	.07/16/2024	1	 969,069	..... 232.15	45,319	.....	.....	 17,992	.....	 47,546	.....	.....	..... (16,906)	.....	 4,319	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/15/2022	.07/15/2024	1	2,476,404	..... 232.15	128,836	.....	.....	51,409	.....	121,392	.....	.....	.....(48,510)	.....	11,018	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1613$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/20/2022	. 07/17/2024	1	3,589,405	..... 232.15	186,479	.....	.....	75,405	.....	 176,360	.....	.....	..... (70,730)	.....	16,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/20/2022	. 07/18/2024	1	4,696,045	..... 230.89	253,467	.....	.....	102,280	.....	245,564	.....	.....	..... (95,650)	.....	21,001	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2022	. 07/19/2024	1	4,331,977	..... 234.23	209,432	.....	.....	84,795	.....	191,966	.....	.....	..... (78,985)	.....	19,406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/20/2022	. 07/19/2024	1	4,467,125	..... 235.98	209,567	.....	.....	84,656	.....	 180,818	.....	.....	..... (78,861)	.....	20,012	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/21/2022	. 07/19/2024	1	4,383,308	..... 237.7	193,459	.....	.....	78,439	.....	161,990	.....	.....	..... (73,034)	.....	19,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2022	. 07/24/2024	1	4,278,272	..... 235.28	219,893	.....	.....	90,556	.....	180,554	.....	.....	..... (82,874)	.....	 19,329	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/22/2022	. 07/22/2024	1	2,385,110	..... 235.28	117,958	.....	.....	48,137	.....	 100,366	.....	.....	..... (44,327)	.....	10,739	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/22/2022	. 07/23/2024	1	1,429,407	..... 235.28	72,779	.....	.....	29,852	.....	60,240	.....	.....	..... (27,385)	.....	 6,447	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2022	. 07/25/2024	1	2,835,348	..... 234.54	146,074	.....	.....	60,678	.....	124,366	.....	.....	..... (55,421)	.....	12,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2022	. 07/26/2024	1	4,448,653	..... 231.68	258,205	.....	.....	 106,878	.....	225,139	.....	.....	..... (97,214)	.....	20,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/27/2022	. 07/26/2024	1	 7,096,097	..... 237.52	354,592	.....	.....	146,968	.....	266,986	.....	.....	..... (133,581)	.....	32,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2022	. 07/31/2024	1	2,783,092	..... 239.94	129,607	.....	.....	54,470	.....	 92,555	.....	.....	..... (48,715)	.....	12,720	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2022	. 07/29/2024	1	3,336,463	..... 239.94	155,834	.....	.....	65,062	.....	 110,411	.....	.....	..... (58,501)	.....	15,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2022	. 07/26/2024	1	4,314,768	..... 238.39	215,401	.....	.....	89,577	.....	154,998	.....	.....	..... (81,439)	.....	 19,559	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2022	. 08/02/2024	1	5,316,458	..... 239.54	258,102	.....	.....	109,239	.....	181,231	.....	.....	..... (97,124)	.....	24,379	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2022	. 08/01/2024	1	4,230,268	..... 239.83	202,324	.....	.....	85,626	.....	141,856	.....	.....	..... (76,401)	.....	19,367	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/03/2022	. 08/02/2024	1	5,850,463	..... 241.62	272,241	.....	.....	115,634	.....	177,958	.....	.....	..... (102,781)	.....	26,828	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/04/2022	. 08/02/2024	1	4,997,716	..... 241.94	233,790	.....	.....	 99,536	.....	149,326	.....	.....	..... (88,443)	.....	22,917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/05/2022	. 08/07/2024	1	4,954,459	..... 241.28	229,894	.....	.....	 99,197	.....	154,965	.....	.....	..... (86,812)	.....	22,903	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/05/2022	. 08/06/2024	1	1,329,033	..... 241.28	61,889	.....	.....	26,424	.....	41,449	.....	.....	..... (23,157)	.....	 6,134	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/10/2022	. 08/05/2024	1	 2,181,576	..... 241.28	 96,353	.....	.....	41,547	.....	 67,855	.....	.....	..... (36,574)	.....	10,053	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2022	. 08/08/2024	1	6,931,408	..... 241.02	335,651	.....	.....	145,287	.....	220,189	.....	.....	..... (126,690)	.....	32,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/08/2022	. 07/30/2024	1	 193,317	..... 239.94	 9,209	.....	.....	 3,875	.....	 6,411	.....	.....	..... (3,482)	.....	 882	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2022	. 08/09/2024	1	4,335,418	 240	206,857	.....	.....	89,896	.....	145,785	.....	.....	..... (78,065)	.....	20,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/10/2022	. 08/09/2024	1	5,701,384	..... 242.39	255,440	.....	.....	 110,798	.....	168,294	.....	.....	..... (96,259)	.....	26,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/11/2022	. 08/09/2024	1	2,999,324	..... 241.86	122,618	.....	.....	53,507	.....	91,169	.....	.....	..... (46,495)	.....	13,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2022	. 08/14/2024	1	3,359,625	..... 243.52	125,095	.....	.....	55,272	.....	93,926	.....	.....	..... (47,286)	.....	15,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2022	. 08/13/2024	1	 943,064	..... 243.52	41,172	.....	.....	 17,963	.....	26,299	.....	.....	..... (15,390)	.....	 4,401	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2022	. 08/12/2024	1	2,786,599	..... 243.52	115,835	.....	.....	50,588	.....	 77,437	.....	.....	..... (43,528)	.....	 12,985	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1614$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2024	1	4,368,322	243.87	165,613			73,296		120,300			(62,299)		20,483		0001
Purchased Call/Nasdaq FC Index/NFC1614$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2022	08/15/2024	1	8,033,225	244.12	280,568			124,507		217,651			(106,097)		37,609		0001
Purchased Call/Nasdaq FC Index/NFC1614$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2022	08/16/2024	1	6,427,437	242.65	242,195			107,502		189,383			(91,369)		30,138		0001
Purchased Call/Nasdaq FC Index/NFC1615$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2022	08/16/2024	1	4,955,810	242.99	161,890			72,243		143,312			(61,375)		23,238		0001
Purchased Call/Nasdaq FC Index/NFC1615$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/20/2024	1	1,728,506	239.98	70,027			31,358		59,166			(26,270)		8,155		0001
Purchased Call/Nasdaq FC Index/NFC1615$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/19/2024	1	5,476,844	239.98	227,176			101,271		187,197			(85,257)		25,800		0001
Purchased Call/Nasdaq FC Index/NFC1615$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/21/2024	1	3,403,262	239.98	113,865			51,558		116,758			(43,088)		16,082		0001
Purchased Call/Nasdaq FC Index/NFC1615$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2022	08/22/2024	1	6,415,904	236.12	253,691			114,839		268,537			(95,849)		30,364		0001
Purchased Call/Nasdaq FC Index/NFC1615$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2022	08/23/2024	1	4,833,277	235.98	193,431			87,841		203,896			(73,049)		22,909		0001
Purchased Call/Nasdaq FC Index/NFC1615$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2022	08/23/2024	1	4,334,148	236.32	180,868			82,002		179,795			(68,212)		20,543		0001
Purchased Call/Nasdaq FC Index/NFC1615$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2022	08/23/2024	1	3,415,136	238.96	131,542			59,847		124,016			(49,723)		16,187		0001
Purchased Call/Nasdaq FC Index/NFC1615$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2022	08/28/2024	1	2,679,563	233.08	100,532			46,677		130,737			(38,224)		12,797		0001
Purchased Call/Nasdaq FC Index/NFC1615$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2022	08/27/2024	1	1,623,249	233.08	72,800	4,691		36,676		79,104			(28,337)		7,741		0001
Purchased Call/Nasdaq FC Index/NFC1615$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2022	08/26/2024	1	3,388,411	233.08	145,857			67,152		164,878			(55,315)		16,134		0001
Purchased Call/Nasdaq FC Index/NFC1615$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2022	08/29/2024	1	6,779,393	231.81	279,362			129,540		351,359			(105,731)		32,426		0001
Purchased Call/Nasdaq FC Index/NFC1615$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2022	08/30/2024	1	5,234,268	230.42	223,408			103,902		289,585			(84,533)		25,073		0001
Purchased Call/Nasdaq FC Index/NFC1615$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2022	08/30/2024	1	6,294,656	229.8	271,678			126,735		358,136			(103,133)		30,152		0001
Purchased Call/Nasdaq FC Index/NFC1615$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2022	08/30/2024	1	3,849,213	229.87	158,190			73,956		218,314			(60,159)		18,438		0001
Purchased Call/Nasdaq FC Index/NFC1615$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/05/2024	1	1,073,263	228.07	41,484			19,743		66,185			(15,789)		5,187		0001
Purchased Call/Nasdaq FC Index/NFC1615$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/04/2024	1	2,204,999	228.07	98,107			46,004		135,868			(36,831)		10,641		0001
Purchased Call/Nasdaq FC Index/NFC1615$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/03/2024	1	1,383,017	228.07	62,800			29,357		85,120			(23,579)		6,664		0001
Purchased Call/Nasdaq FC Index/NFC1615$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	08/30/2024	1	3,217,647	228.07	151,853			70,541		197,668			(57,360)		15,413		0001
Purchased Call/Nasdaq FC Index/NFC1615$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2022	09/06/2024	1	4,481,290	227.23	193,618			92,042		286,871			(73,430)		21,689		0001
Purchased Call/Nasdaq FC Index/NFC1616$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2022	09/06/2024	1	5,660,023	229.49	228,726			108,312		328,336			(86,362)		27,394		0001
Purchased Call/Nasdaq FC Index/NFC1616$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2022	09/06/2024	1	3,951,802	230.1	162,255			76,921		223,092			(61,302)		19,126		0001
Purchased Call/Nasdaq FC Index/NFC1616$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/10/2024	1	958,227	232.76	44,462			21,070		48,068			(16,582)		4,665		0001
Purchased Call/Nasdaq FC Index/NFC1616$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/09/2024	1	3,871,249	232.76	130,442			62,382		194,002			(49,264)		18,818		0001
Purchased Call/Nasdaq FC Index/NFC1616$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/11/2024	1	2,645,351	232.76	94,501			45,276		132,842			(35,569)		12,896		0001
Purchased Call/Nasdaq FC Index/NFC1616$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2022	09/12/2024	1	3,466,260	234.28	97,941			47,428		162,381			(37,188)		16,923		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Nasdaq FC Index/NFC1616$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/13/2022	. 09/13/2024	1	3,882,354	..... 226.49	158,641	.....	.....	76,641	.....	257,369	.....	.....	.....(59,900)	.....	18,982	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/14/2022	. 09/13/2024	1	4,831,185	..... 227.15	179,277	.....	.....	87,247	.....	311,462	.....	.....	.....(68,159)	.....	23,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2022	. 09/13/2024	1	6,108,522	..... 225.74	250,961	.....	.....	121,393	.....	417,850	.....	.....	.....(94,772)	.....	29,866	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/16/2022	. 09/18/2024	1	3,408,026	..... 225.34	131,690	.....	.....	64,646	.....	237,645	.....	.....	.....(49,842)	.....	16,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/16/2022	. 09/16/2024	1	2,115,588	..... 225.34	86,654	.....	.....	 42,123	.....	147,334	.....	.....	.....(32,590)	.....	10,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/16/2022	. 09/17/2024	1	 714,478	..... 225.34	32,292	.....	.....	15,632	.....	 49,799	.....	.....	..... (12,061)	.....	 3,513	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2022	. 09/20/2024	1	 6,120,601	..... 225.03	257,236	.....	.....	126,691	.....	432,789	.....	.....	..... (97,108)	.....	30,223	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2022	. 09/19/2024	1	6,914,429	..... 226.03	268,529	.....	.....	132,072	.....	468,775	.....	.....	..... (101,556)	.....	34,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/21/2022	. 09/20/2024	1	7,542,734	..... 222.82	314,260	.....	.....	155,541	.....	583,091	.....	.....	..... (119,142)	.....	37,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2022	. 09/20/2024	1	5,743,912	..... 221.45	256,245	.....	.....	126,977	.....	 468,667	.....	.....	.....(97,130)	.....	28,363	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/23/2022	. 09/25/2024	1	3,726,525	..... 220.05	 161,718	.....	.....	81,041	.....	321,498	.....	.....	..... (61,185)	.....	18,530	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/23/2022	. 09/23/2024	1	3,474,062	..... 220.05	161,597	.....	.....	 80,123	.....	299,505	.....	.....	..... (60,828)	.....	17,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/23/2022	. 09/24/2024	1	1,932,482	..... 220.05	 89,517	.....	.....	 44,257	.....	 166,700	.....	.....	.....(33,465)	.....	 9,596	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/26/2022	. 09/26/2024	1	8,940,729	..... 219.67	395,681	.....	.....	199,253	.....	782,427	.....	.....	..... (150,059)	.....	44,520	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/27/2022	. 09/27/2024	1	4,581,549	..... 219.71	203,943	.....	.....	102,400	.....	400,566	.....	.....	..... (76,961)	.....	22,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/28/2022	. 09/27/2024	1	6,575,254	..... 221.35	 268,106	.....	.....	134,961	.....	539,941	.....	.....	..... (101,421)	.....	32,786	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2022	. 09/27/2024	1	5,390,201	..... 218.93	241,691	.....	.....	121,954	.....	485,296	.....	.....	.....(91,595)	.....	26,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/30/2022	. 10/01/2024	1	 680,386	..... 217.34	 31,502	.....	.....	 15,837	.....	 64,962	.....	.....	.....(11,749)	.....	 3,411	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/30/2022	. 09/30/2024	1	2,885,998	..... 217.34	137,924	.....	.....	 69,603	.....	275,555	.....	.....	.....(51,856)	.....	14,450	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/30/2022	. 10/02/2024	1	 3,988,707	..... 217.34	 186,858	.....	.....	 95,252	.....	 380,818	.....	.....	.....(70,529)	.....	20,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/03/2022	. 10/03/2024	1	4,379,930	.....219.4	196,125	.....	.....	100,458	.....	387,340	.....	.....	.....(74,192)	.....	22,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/04/2022	. 10/04/2024	1	4,269,496	.....222.2	 177,672	.....	.....	 90,513	.....	339,054	.....	.....	..... (66,715)	.....	21,493	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2022	. 10/04/2024	1	5,872,344	..... 222.03	240,441	.....	.....	123,101	.....	469,422	.....	.....	.....(90,674)	.....	29,562	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2022	. 10/04/2024	1	 4,191,676	..... 221.37	172,537	.....	.....	 88,473	.....	343,713	.....	.....	.....(65,172)	.....	21,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2022	. 10/09/2024	1	2,202,174	..... 218.13	 98,997	.....	.....	 51,233	.....	203,905	.....	.....	.....(37,248)	.....	11,161	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2022	. 10/08/2024	1	 1,161,091	..... 218.13	 53,526	.....	.....	 27,463	.....	107,520	.....	.....	.....(19,963)	.....	 5,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2022	. 10/07/2024	1	4,247,987	..... 218.13	193,354	.....	.....	 99,607	.....	393,401	.....	.....	..... (72,806)	.....	21,471	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2022	. 10/11/2024	1	7,484,248	..... 216.29	366,447	.....	.....	190,980	.....	740,300	.....	.....	..... (138,153)	.....	38,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2022	. 10/10/2024	1	 6,148,621	..... 217.31	285,199	.....	.....	148,130	.....	586,431	.....	.....	..... (107,484)	.....	31,203	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1617$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2022	. 10/11/2024	1	6,248,038	..... 216.16	301,553	.....	.....	157,262	.....	620,905	.....	.....	..... (113,660)	.....	31,750	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2022	. 10/11/2024	1	7,459,967	..... 217.76	352,099	.....	.....	 184,008	.....	699,693	.....	.....	..... (132,923)	.....	37,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/16/2024	1	3,702,437	..... 215.65	202,195	.....	.....	 107,113	.....	374,462	.....	.....	.....(76,522)	.....	18,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/15/2024	1	1,752,576	..... 215.65	81,607	.....	.....	42,867	.....	 177,267	.....	.....	.....(30,627)	.....	 8,953	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/14/2024	1	3,464,964	..... 215.65	 172,101	.....	.....	90,630	.....	350,556	.....	.....	..... (65,001)	.....	17,677	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/17/2022	. 10/17/2024	1	6,547,658	..... 217.88	327,676	.....	.....	173,329	.....	610,923	.....	.....	..... (123,508)	.....	33,536	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2022	. 10/18/2024	1	5,515,719	..... 218.35	261,361	.....	.....	138,312	.....	505,570	.....	.....	.....(98,265)	.....	28,287	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2022	. 10/18/2024	1	5,909,376	..... 218.08	280,547	.....	.....	148,859	.....	547,029	.....	.....	..... (105,587)	.....	30,306	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/20/2022	. 10/18/2024	1	4,913,014	..... 217.65	248,022	.....	.....	131,975	.....	461,983	.....	.....	.....(93,674)	.....	25,196	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2022	. 10/22/2024	1	 1,907,100	..... 219.63	87,638	.....	.....	46,602	.....	 166,762	.....	.....	.....(32,704)	.....	 9,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2022	. 10/23/2024	1	3,498,636	..... 219.63	164,751	.....	.....	88,293	.....	305,960	.....	.....	..... (61,890)	.....	18,059	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2022	. 10/21/2024	1	4,019,199	..... 219.63	181,125	.....	.....	96,681	.....	351,332	.....	.....	..... (68,037)	.....	20,693	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/24/2022	. 10/24/2024	1	 6,273,088	..... 220.68	284,029	.....	.....	152,810	.....	527,435	.....	.....	..... (106,862)	.....	32,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/25/2022	. 10/25/2024	1	 4,765,670	..... 223.05	194,420	.....	.....	 104,715	.....	 366,000	.....	.....	..... (73,077)	.....	24,662	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/26/2022	. 10/25/2024	1	8,692,035	..... 220.61	374,500	 9,995	.....	 207,807	.....	732,613	.....	.....	..... (144,681)	.....	44,981	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2022	. 10/25/2024	1	5,219,330	..... 218.87	239,844	.....	.....	129,476	.....	469,333	.....	.....	.....(90,296)	.....	27,010	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/28/2024	1	4,273,643	..... 221.68	185,679	.....	.....	100,536	.....	345,839	.....	.....	.....(69,588)	.....	22,201	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/29/2024	1	 1,327,017	..... 221.68	58,890	.....	.....	31,884	.....	107,403	.....	.....	.....(21,972)	.....	 6,902	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/30/2024	1	3,937,263	..... 221.68	150,804	.....	.....	82,034	.....	 318,867	.....	.....	.....(56,506)	.....	20,505	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2022	. 10/31/2024	1	8,296,996	..... 220.49	311,005	.....	.....	 169,617	.....	702,683	.....	.....	..... (116,543)	.....	43,265	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2022	. 11/01/2024	1	5,408,987	..... 219.48	215,208	.....	.....	 117,875	.....	475,769	.....	.....	..... (80,726)	.....	28,241	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/02/2022	. 11/01/2024	1	6,617,255	..... 215.58	 300,800	.....	.....	164,924	.....	669,727	.....	.....	..... (112,974)	.....	34,550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/03/2022	. 11/01/2024	1	7,470,094	..... 213.47	 378,081	.....	.....	207,930	.....	813,397	.....	.....	..... (142,505)	.....	39,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/04/2022	. 11/05/2024	1	 527,709	..... 214.8	24,116	.....	.....	 13,284	.....	 54,861	.....	.....	..... (8,994)	.....	 2,769	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/04/2022	. 11/04/2024	1	4,284,757	..... 214.8	199,182	 4,185	.....	112,405	.....	445,564	.....	.....	.....(76,374)	.....	22,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/04/2022	. 11/06/2024	1	3,011,935	..... 214.8	142,641	.....	.....	 79,020	.....	312,973	.....	.....	.....(53,430)	.....	15,824	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2022	. 11/07/2024	1	5,245,471	..... 215.58	241,119	.....	.....	134,256	.....	529,976	.....	.....	.....(90,478)	.....	27,593	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2022	. 11/08/2024	1	 10,112,901	..... 216.02	475,964	.....	.....	265,303	.....	 1,005,879	.....	.....	..... (178,163)	.....	53,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/09/2022	. 11/08/2024	1	7,345,524	..... 214.03	399,718	 14,645	.....	235,575	.....	782,941	.....	.....	..... (152,961)	.....	38,688	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1619SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/10/2022	. 11/08/2024	1	8,549,759	.....219.5	394,217	 6,422	.....	224,303	.....	750,385	.....	.....	..... (150,711)	.....	45,030	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2022	. 11/13/2024	1	 5,776,487	..... 220.44	262,377	.....	.....	 147,680	.....	489,929	.....	.....	.....(98,278)	.....	30,611	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2022	. 11/11/2024	1	4,364,195	..... 220.44	195,941	.....	.....	109,875	.....	369,922	.....	.....	.....(73,438)	.....	23,071	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2022	. 11/12/2024	1	4,273,894	..... 220.44	194,578	.....	.....	 109,171	.....	362,339	.....	.....	.....(72,730)	.....	22,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2022	. 11/14/2024	1	5,263,970	..... 219.88	240,577	.....	.....	135,859	.....	455,642	.....	.....	.....(90,183)	.....	27,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2022	. 11/15/2024	1	7,059,556	..... 220.65	312,667	.....	.....	 176,704	.....	593,916	.....	.....	..... (116,959)	.....	37,502	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/16/2022	. 11/15/2024	1	 6,531,166	..... 219.78	296,736	.....	.....	168,314	.....	567,395	.....	.....	..... (111,266)	.....	34,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2022	. 11/15/2024	1	6,559,906	..... 219.7	290,906	 9,611	.....	 171,784	.....	571,569	.....	.....	..... (112,369)	.....	34,847	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2022	. 11/20/2024	1	4,183,495	..... 219.74	192,757	.....	.....	110,592	.....	363,966	.....	.....	.....(72,247)	.....	22,358	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2022	. 11/18/2024	1	3,592,635	..... 219.74	163,932	.....	.....	 93,618	.....	312,626	.....	.....	.....(61,463)	.....	 19,154	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619ST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2022	. 11/19/2024	1	1,572,696	..... 219.74	71,676	.....	.....	 40,882	.....	136,825	.....	.....	.....(26,751)	.....	 8,395	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2022	. 11/21/2024	1	 7,155,680	..... 218.62	355,363	.....	.....	204,431	.....	648,097	.....	.....	..... (133,119)	.....	38,288	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2022	. 11/22/2024	1	5,930,027	..... 220.45	277,724	.....	.....	160,152	.....	502,496	.....	.....	..... (103,995)	.....	31,768	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/23/2022	. 11/22/2024	1	4,917,995	..... 221.91	220,698	.....	.....	127,585	.....	394,741	.....	.....	.....(82,845)	.....	26,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/25/2024	1	 792,259	..... 220.8	35,889	.....	.....	 20,783	.....	66,300	.....	.....	.....(13,403)	.....	 4,259	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/26/2024	1	1,832,284	..... 220.8	73,779	.....	.....	 42,893	.....	153,366	.....	.....	..... (27,666)	.....	 9,862	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2022	. 11/27/2024	1	8,941,429	..... 218.35	471,280	.....	.....	274,965	.....	817,832	.....	.....	..... (176,923)	.....	48,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2022	. 11/29/2024	1	7,148,965	..... 217.05	378,854	.....	.....	221,704	.....	684,665	.....	.....	..... (141,912)	.....	38,616	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2022	. 11/27/2024	1	4,775,467	..... 220.8	217,935	.....	.....	126,970	.....	399,539	.....	.....	.....(81,699)	.....	25,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2022	. 11/29/2024	1	4,954,131	..... 224.45	204,776	 13,743	.....	129,453	.....	361,279	.....	.....	.....(81,235)	.....	26,761	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2022	. 11/29/2024	1	6,394,396	..... 224.59	270,962	.....	.....	159,254	.....	463,799	.....	.....	..... (101,922)	.....	34,540	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 12/03/2024	1	1,173,623	..... 224.16	52,578	.....	.....	 30,984	.....	86,606	.....	.....	.....(19,609)	.....	 6,369	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 12/02/2024	1	3,335,803	..... 224.16	134,799	 6,616	.....	 83,745	.....	246,083	.....	.....	.....(52,930)	.....	18,082	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 12/04/2024	1	5,002,602	..... 224.16	201,803	.....	.....	119,460	.....	368,960	.....	.....	.....(75,599)	.....	27,181	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 12/05/2024	1	6,405,026	..... 222.61	269,782	.....	.....	159,934	.....	 500,777	.....	.....	..... (101,017)	.....	34,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 12/06/2024	1	 6,710,215	..... 220.38	310,485	.....	.....	184,804	.....	569,934	.....	.....	..... (116,347)	.....	36,543	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2022	. 12/06/2024	1	5,447,464	..... 219.88	258,610	.....	.....	154,037	.....	 471,176	.....	.....	.....(96,904)	.....	29,666	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2022	. 12/06/2024	1	5,683,398	..... 221.38	255,318	 14,958	.....	165,042	.....	465,343	.....	.....	.....(98,315)	.....	30,951	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/11/2024	1	5,251,290	..... 220.16	274,853	.....	.....	165,267	.....	449,243	.....	.....	..... (102,939)	.....	28,763	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/09/2024	1	2,228,160	..... 220.16	105,679	 3,092	.....	65,232	.....	190,739	.....	.....	..... (40,778)	.....	12,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/10/2024	1	1,549,728	..... 220.16	71,287	.....	.....	 42,694	.....	132,621	.....	.....	.....(26,587)	.....	 8,479	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2022	. 12/12/2024	1	 12,008,794	.....222.2	587,510	.....	.....	353,683	.....	953,436	.....	.....	..... (219,834)	.....	65,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2022	. 12/13/2024	1	6,949,250	..... 224.48	298,442	 3,648	.....	182,467	.....	506,289	.....	.....	..... (113,010)	.....	38,149	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/14/2022	. 12/13/2024	1	5,173,354	..... 223.91	219,515	.....	.....	132,934	.....	385,142	.....	.....	.....(82,264)	.....	28,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2022	. 12/13/2024	1	5,506,279	..... 221.72	239,007	 9,520	.....	 151,110	.....	444,928	.....	.....	.....(93,238)	.....	30,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/18/2024	1	4,549,076	..... 221.23	202,673	.....	.....	123,722	.....	374,472	.....	.....	.....(75,814)	.....	25,115	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/17/2024	1	2,919,178	..... 221.23	132,551	.....	.....	 80,739	.....	240,216	.....	.....	.....(49,533)	.....	16,098	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/16/2024	1	3,043,916	..... 221.23	137,207	.....	.....	 83,526	.....	250,394	.....	.....	.....(51,394)	.....	16,767	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2022	. 12/19/2024	1	6,775,842	..... 220.18	301,495	 11,432	.....	191,645	.....	579,339	.....	.....	..... (117,072)	.....	37,450	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2022	. 12/20/2024	1	5,539,959	..... 220.12	253,068	 3,132	.....	157,447	.....	474,383	.....	.....	.....(95,800)	.....	30,654	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/21/2022	. 12/20/2024	1	7,709,134	..... 221.77	324,490	.....	.....	199,932	.....	621,543	.....	.....	..... (121,666)	.....	42,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2022	. 12/20/2024	1	6,422,813	..... 218.92	286,184	 8,037	.....	181,554	.....	574,217	.....	.....	..... (110,342)	.....	35,539	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2022	. 12/26/2024	1	3,871,584	..... 219.13	169,094	.....	.....	105,384	.....	343,589	.....	.....	.....(63,324)	.....	21,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2022	. 12/23/2024	1	1,250,566	..... 219.13	36,751	22,582	.....	 37,101	.....	 111,014	.....	.....	.....(22,005)	.....	 6,943	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2022	. 12/27/2024	1	 6,708,819	..... 217.58	295,311	 18,365	.....	195,734	.....	629,001	.....	.....	..... (117,283)	.....	37,411	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/28/2022	. 12/27/2024	1	7,465,401	..... 216.21	318,629	 57,133	.....	235,238	.....	734,033	.....	.....	..... (140,651)	.....	41,630	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/28/2022	. 12/24/2024	1	 732,495	..... 219.13	30,884	.....	.....	 19,194	.....	 64,985	.....	.....	..... (11,602)	.....	 4,071	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2022	. 12/27/2024	1	6,998,772	..... 218.99	208,567	111,849	.....	200,832	.....	624,337	.....	.....	..... (119,856)	.....	39,028	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2022	. 12/31/2024	1	1,478,455	..... 218.97	38,431	28,850	.....	 42,357	.....	132,059	.....	.....	.....(25,003)	.....	 8,281	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2022	. 12/30/2024	1	4,783,564	..... 218.97	47,793	168,250	.....	135,870	.....	427,158	.....	.....	..... (80,308)	.....	26,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2022	. 01/02/2025	1	3,236,862	..... 218.97	14,601	134,101	.....	 93,985	.....	289,059	.....	.....	.....(54,801)	.....	18,169	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/03/2023	. 01/03/2025	1	7,255,173	..... 218.18	.....	337,567	.....	213,545	.....	 666,466	.....	.....	..... (124,282)	.....	40,768	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2023	. 01/03/2025	1	5,480,733	..... 218.63	.....	249,068	.....	 158,097	.....	496,532	.....	.....	.....(91,411)	.....	30,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2023	. 01/03/2025	1	4,869,642	..... 216.72	.....	251,783	.....	 160,171	.....	470,642	.....	.....	.....(91,981)	.....	27,363	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2023	. 01/06/2025	1	1,498,472	..... 219.97	.....	71,470	.....	 45,582	.....	129,222	.....	.....	.....(25,947)	.....	 8,448	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2023	. 01/08/2025	1	4,697,589	..... 219.97	.....	229,757	.....	146,999	.....	405,161	.....	.....	.....(82,933)	.....	26,539	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2023	. 01/07/2025	1	 964,809	..... 219.97	.....	 44,934	.....	 28,690	.....	 83,205	.....	.....	.....(16,330)	.....	 5,445	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2023	. 01/09/2025	1	4,596,685	..... 220.89	.....	231,026	.....	148,232	.....	383,255	.....	.....	.....(82,987)	.....	25,997	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161C$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/10/2023	.01/10/2025	1	5,237,006	.....221.9	.....	255,412	.....	164,218	.....	420,825	.....	.....	.....(91,593)	.....	29,650	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/11/2023	.01/10/2025	1	7,855,145	..... 224.09	.....	362,676	.....	233,775	.....	582,346	.....	.....	..... (129,647)	.....	44,473	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/12/2023	.01/10/2025	1	4,205,277	.....224.7	.....	192,048	.....	124,141	.....	304,730	.....	.....	.....(68,257)	.....	23,809	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/18/2023	.01/16/2025	1	3,636,502	..... 225.61	.....	153,002	.....	99,630	.....	254,809	.....	.....	.....(53,491)	.....	20,720	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/13/2023	.01/15/2025	1	1,535,953	..... 225.61	.....	66,895	.....	43,470	.....	 107,658	.....	.....	.....(23,525)	.....	8,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/13/2023	.01/14/2025	1	 959,324	..... 225.61	.....	43,071	.....	27,964	.....	67,250	.....	.....	.....(15,229)	.....	 5,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/13/2023	.01/13/2025	1	4,408,981	..... 225.61	.....	194,603	.....	126,271	.....	308,975	.....	.....	.....(68,559)	.....	25,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/17/2023	.01/17/2025	1	5,953,740	..... 225.71	.....	252,770	.....	164,799	.....	415,328	.....	.....	.....(88,213)	.....	33,959	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/19/2023	.01/17/2025	1	4,796,757	..... 223.76	.....	218,407	.....	142,790	.....	359,928	.....	.....	.....(76,053)	.....	27,360	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2023	.01/17/2025	1	6,235,493	..... 222.16	.....	307,587	.....	201,383	.....	496,154	.....	.....	..... (106,769)	.....	35,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2023	.01/22/2025	1	2,033,150	..... 226.18	.....	96,097	.....	63,354	.....	139,408	.....	.....	.....(32,815)	.....	11,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2023	.01/21/2025	1	1,436,523	..... 226.18	.....	65,172	.....	43,094	.....	98,442	.....	.....	.....(22,218)	.....	8,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2023	.01/17/2025	1	2,733,806	..... 226.18	.....	129,200	.....	84,709	.....	187,340	.....	.....	.....(44,616)	.....	15,593	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/23/2023	.01/23/2025	1	7,703,949	..... 228.27	.....	340,615	.....	225,111	.....	 487,800	.....	.....	..... (115,819)	.....	44,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2023	.01/24/2025	1	2,827,553	..... 228.08	.....	129,881	.....	86,125	.....	180,295	.....	.....	.....(43,966)	.....	16,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2023	.01/24/2025	1	2,794,566	..... 227.42	.....	131,169	.....	87,011	.....	 182,778	.....	.....	.....(44,412)	.....	16,057	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2023	.01/24/2025	1	4,083,641	..... 228.74	.....	185,136	.....	123,114	.....	253,803	.....	.....	.....(62,301)	.....	23,464	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2023	.01/29/2025	1	4,142,963	..... 229.39	.....	192,647	.....	130,501	.....	251,498	.....	.....	.....(62,425)	.....	23,928	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2023	.01/27/2025	1	3,833,118	..... 229.39	.....	 166,851	.....	 111,183	.....	232,381	.....	.....	.....(55,864)	.....	22,093	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2023	.01/28/2025	1	2,175,942	..... 229.39	.....	97,063	.....	64,672	.....	131,960	.....	.....	.....(32,604)	.....	12,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2023	.01/30/2025	1	5,465,804	..... 227.7	.....	268,233	.....	179,637	.....	354,486	.....	.....	..... (88,770)	.....	31,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2023	.01/31/2025	1	3,997,287	..... 229.14	.....	196,138	.....	131,654	.....	245,380	.....	.....	.....(64,699)	.....	23,134	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2023	.01/31/2025	1	8,108,076	..... 231.67	.....	377,849	.....	255,254	.....	450,597	.....	.....	..... (123,231)	.....	46,924	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2023	.01/31/2025	1	5,343,863	..... 233.32	.....	234,164	.....	158,293	.....	 278,011	.....	.....	.....(76,253)	.....	30,927	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/05/2025	1	3,347,497	..... 232.91	.....	148,653	.....	100,852	.....	177,428	.....	.....	.....(47,942)	.....	19,472	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/04/2025	1	1,244,029	..... 232.91	.....	55,534	.....	37,575	.....	65,865	.....	.....	.....(18,045)	.....	7,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/03/2025	1	2,932,787	..... 232.91	.....	129,829	.....	87,779	.....	155,167	.....	.....	.....(42,210)	.....	17,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2023	.02/06/2025	1	8,382,103	..... 232.59	.....	372,390	.....	253,748	.....	450,092	.....	.....	..... (119,268)	.....	48,807	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2023	.02/07/2025	1	4,970,476	..... 233.37	.....	214,431	.....	146,214	.....	259,000	.....	.....	.....(68,576)	.....	28,971	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161DST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	1	6,009,497	232.72		266,426		181,939		321,393			(84,741)		35,027		0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	1	6,855,841	232.17		312,305		213,838		374,754			(98,863)		39,960		0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	1	1,921,042	231.81		87,225		59,828		106,566			(27,565)		11,242		0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	1	2,603,208	231.81		123,383		86,550		144,328			(37,001)		15,219		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025	1	8,384,221	233.02		382,210		263,330		443,548			(119,086)		49,163		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1	4,429,763	233.48		188,801		131,056		230,125			(58,156)		26,001		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2023	02/12/2025	1	3,674,905	231.81		175,045		120,507		203,973			(54,651)		21,527		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	1	5,830,406	234.25		248,979		172,227		293,687			(77,206)		34,222		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	1	5,488,973	232.16		235,990		163,903		300,485			(72,732)		32,218		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2023	02/20/2025	1	5,933,049	231.07		245,204		171,481		339,411			(73,878)		35,032		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	1	2,599,961	231.07		111,208		77,518		148,755			(33,879)		15,336		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	1	828,032	231.07		37,510		26,107		47,348			(11,530)		4,879		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	1	3,514,575	231.07		151,020		104,975		200,823			(46,287)		20,629		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	1	6,081,872	228.11		282,296		197,915		389,847			(84,766)		35,946		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	1	5,810,395	228.15		267,266		187,667		371,880			(80,069)		34,341		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	1	4,513,622	229.29		197,272		138,973		276,618			(58,622)		26,677		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	1	2,397,350	227.15		110,519		77,978		159,366			(32,719)		14,224		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	1	3,349,014	227.15		155,899		110,006		222,539			(46,123)		19,852		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2025	1	3,746,635	227.15		174,408		123,782		248,931			(50,809)		22,252		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	1	2,814,061	227.91		123,407		87,577		181,675			(35,912)		16,729		0001 .....
Purchased Call/Nasdaq FC Index/NFC161EST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	1	4,610,113	227.69		211,827		150,557		299,939			(61,583)		27,433		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1	5,641,486	226.6		280,840		200,930		382,344			(80,323)		33,571		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	1	5,482,995	227.99		272,338		195,057		352,717			(77,741)		32,628		0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	1	5,740,614	231.22		241,908		173,382		326,963			(68,813)		34,326		0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	1	1,084,129	231.22		48,786		34,847		61,692			(14,063)		6,476		0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	1	4,220,808	231.22		185,300		133,434		239,942			(52,065)		25,190		0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	1	4,232,241	228.99		187,997		135,313		262,562			(52,929)		25,355		0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2023	03/06/2025	1	5,256,914	231.32		219,867		158,193		298,170			(61,849)		31,463		0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	1	8,670,578	229.77		380,764		275,028		522,195			(106,178)		51,944		0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161FSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/09/2023	.03/07/2025	1	5,385,444	..... 226.82	.....	239,085	.....	172,732	.....	362,487	.....	.....	..... (66,805)	.....	32,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/12/2025	1	 4,110,778	..... 224.79	.....	214,121	.....	155,609	.....	298,266	.....	.....	.....(58,750)	.....	 24,744	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/11/2025	1	 1,102,771	..... 224.79	.....	50,617	.....	36,642	.....	79,979	.....	.....	..... (14,106)	.....	 6,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/10/2025	1	3,343,922	..... 224.79	.....	161,474	.....	117,032	.....	242,614	.....	.....	.....(44,638)	.....	20,090	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2023	.03/13/2025	1	8,079,248	.....225.8	.....	423,102	.....	308,554	.....	565,330	.....	.....	..... (114,904)	.....	48,678	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2023	.03/14/2025	1	 7,156,666	.....228.5	.....	345,265	.....	251,846	.....	452,945	.....	.....	.....(93,837)	.....	43,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2023	.03/14/2025	1	6,391,622	.....228.9	.....	312,402	.....	228,227	.....	398,488	.....	.....	.....(84,745)	.....	38,546	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/16/2023	.03/14/2025	1	 5,087,146	..... 231.81	.....	232,688	.....	 170,604	.....	283,816	.....	.....	.....(62,571)	.....	30,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/18/2025	1	1,340,062	..... 231.26	.....	62,092	.....	 45,562	.....	 76,457	.....	.....	..... (16,677)	.....	 8,112	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/19/2025	1	3,462,810	..... 231.26	.....	 165,680	.....	121,857	.....	197,769	.....	.....	.....(44,015)	.....	20,981	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/17/2025	1	3,536,454	..... 231.26	.....	164,573	.....	120,809	.....	201,495	.....	.....	.....(44,003)	.....	21,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2023	.03/20/2025	1	6,022,588	..... 231.64	.....	288,318	.....	212,419	.....	339,090	.....	.....	..... (76,112)	.....	36,525	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/21/2025	1	4,693,724	..... 233.68	.....	208,333	.....	154,247	.....	243,893	.....	.....	.....(54,429)	.....	28,493	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2023	.03/21/2025	1	7,522,388	..... 231.04	.....	371,436	.....	275,585	.....	432,878	.....	.....	.....(96,592)	.....	45,664	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/23/2023	.03/21/2025	1	4,620,496	..... 233.82	.....	 211,708	.....	 157,078	.....	238,776	.....	.....	.....(55,069)	.....	28,048	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/26/2025	1	5,093,134	..... 234.08	.....	227,012	.....	 169,181	.....	 261,016	.....	.....	.....(58,147)	.....	31,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/24/2025	1	2,628,273	..... 234.08	.....	118,232	.....	 87,953	.....	134,829	.....	.....	.....(30,395)	.....	 15,999	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/25/2025	1	2,096,750	..... 234.08	.....	 93,767	.....	 69,791	.....	 107,621	.....	.....	.....(24,120)	.....	12,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2023	.03/28/2025	1	5,231,276	..... 232.98	.....	255,824	.....	191,974	.....	279,817	.....	.....	.....(64,306)	.....	31,962	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2023	.03/27/2025	1	 3,788,478	..... 233.36	.....	177,933	.....	133,032	.....	199,885	.....	.....	.....(45,058)	.....	23,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2023	.03/28/2025	1	8,557,475	..... 234.91	.....	403,463	.....	302,417	.....	424,644	.....	.....	..... (101,831)	.....	52,284	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/30/2023	.03/28/2025	1	5,430,397	..... 235.78	.....	258,320	.....	194,239	.....	260,404	.....	.....	.....(64,572)	.....	33,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.04/02/2025	1	3,891,019	..... 238.04	.....	 170,101	.....	128,432	.....	170,972	.....	.....	.....(41,874)	.....	23,882	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.03/31/2025	1	3,352,663	..... 238.04	.....	148,585	.....	111,923	.....	147,069	.....	.....	.....(36,855)	.....	20,540	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.04/01/2025	1	 955,327	..... 238.04	.....	 42,466	.....	 31,970	.....	 41,961	.....	.....	..... (10,603)	.....	 5,858	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/04/2023	.04/04/2025	1	 4,618,103	..... 237.11	.....	202,794	.....	153,756	.....	 211,000	.....	.....	.....(49,253)	.....	28,396	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/04/2023	.04/03/2025	1	6,633,304	..... 237.68	.....	290,387	.....	220,120	.....	296,164	.....	.....	..... (70,480)	.....	40,750	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2023	.04/04/2025	1	5,792,328	..... 235.34	.....	272,227	.....	 206,777	.....	283,813	.....	.....	.....(65,872)	.....	35,616	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2023	.04/07/2025	1	2,915,920	..... 236.62	.....	131,439	.....	100,202	.....	136,072	.....	.....	.....(31,432)	.....	17,978	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161GSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	1	4,260,096	236.62		189,561		144,828		198,833			(45,051)		26,313		0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	1	858,677	236.62		39,499		30,071		40,109			(9,538)		5,299		0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	1	4,350,199	236.62		197,835		151,547		202,675			(46,596)		26,749		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	1	3,518,222	235.1		163,071		125,428		174,620			(37,875)		21,770		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/10/2025	1	5,072,025	236.05		225,381		173,031		242,370			(52,572)		31,356		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	1	6,389,732	233.5		314,642		241,882		337,255			(73,295)		39,538		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	1	4,688,597	236.98		213,339		164,549		216,215			(49,267)		29,012		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	1	2,895,107	236.61		133,307		102,970		135,668			(30,547)		17,962		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	1	4,788,126	236.61		217,393		168,699		224,346			(49,113)		29,760		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	1	1,448,813	236.61		66,790		51,561		67,862			(15,420)		8,997		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	1	5,911,526	236.77		264,563		205,698		275,250			(59,304)		36,775		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	1	6,924,440	236.62		308,577		240,121		324,302			(68,997)		43,076		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	1	2,181,538	236.75		97,298		75,663		101,655			(21,804)		13,571		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	1	5,241,188	234.91		242,243		189,022		262,292			(53,850)		32,604		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	1	6,446,031	235.16		260,552		204,318		320,232			(56,549)		40,312		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025	1	1,960,221	235.16		90,562		70,783		97,247			(20,042)		12,248		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	1	3,042,575	235.16		138,631		108,495		150,949			(30,332)		18,994		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	1	7,615,125	234.39		315,860		248,137		390,016			(68,087)		47,665		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	1	5,585,480	230.16		303,619		239,411		335,043			(64,824)		34,991		0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	1	4,565,219	231.82		242,690		191,458		257,416			(51,832)		28,600		0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	1	3,928,763	236.74		184,686		145,924		183,614			(39,177)		24,613		0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	1	5,524,521	237.86		251,911		199,551		247,782			(52,732)		34,700		0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	1	5,275,558	237.86		231,298		183,399		237,175			(48,298)		33,194		0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	1	806,691	237.86		36,826		29,162		36,164			(7,773)		5,071		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/01/2025	1	6,779,724	237.54		289,170		229,908		308,193			(59,505)		42,695		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	1	6,668,101	234.25		309,355		246,438		344,611			(63,407)		42,028		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	1	4,099,176	235.66		182,638		145,582		200,780			(37,371)		25,837		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	1	2,148,887	233.46		109,780		87,819		114,415			(22,227)		13,544		0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	1	2,022,775	237.64		92,699		74,248		91,848			(18,718)		12,793		0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2023	.05/07/2025	1	4,336,331	..... 237.64	.....	197,588	.....	158,829	.....	197,212	.....	.....	.....(39,041)	.....	27,449	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2023	.05/05/2025	1	2,815,287	..... 237.64	.....	 130,881	.....	104,934	.....	127,855	.....	.....	.....(26,191)	.....	17,790	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/09/2023	.05/09/2025	1	4,064,926	..... 236.64	.....	200,487	.....	 161,689	.....	 191,877	.....	.....	.....(39,179)	.....	25,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/09/2023	.05/08/2025	1	4,887,639	..... 237.99	.....	215,418	.....	173,151	.....	218,909	.....	.....	.....(42,446)	.....	30,965	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/10/2023	.05/09/2025	1	4,629,019	..... 238.97	.....	216,972	.....	175,201	.....	199,624	.....	.....	.....(42,189)	.....	29,352	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/11/2023	.05/09/2025	1	4,253,569	..... 239.65	.....	194,486	.....	157,430	.....	178,584	.....	.....	.....(37,575)	.....	26,971	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/12/2023	.05/13/2025	1	2,020,497	..... 238.77	.....	92,741	.....	75,161	.....	87,954	.....	.....	..... (17,864)	.....	12,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/12/2023	.05/14/2025	1	3,413,903	..... 238.77	.....	168,244	.....	137,234	.....	148,755	.....	.....	.....(31,351)	.....	21,739	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/12/2023	.05/12/2025	1	 2,860,691	..... 238.77	.....	137,137	.....	111,464	.....	124,419	.....	.....	.....(25,972)	.....	18,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/15/2023	.05/15/2025	1	4,085,730	..... 239.96	.....	190,140	.....	154,720	.....	 169,766	.....	.....	.....(35,626)	.....	26,039	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2023	.05/16/2025	1	4,204,710	..... 240.1	.....	224,261	.....	183,263	.....	174,120	.....	.....	..... (41,608)	.....	26,820	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/18/2023	.05/16/2025	1	 4,013,008	..... 245.93	.....	 177,808	.....	145,654	.....	131,057	.....	.....	.....(32,631)	.....	25,597	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/18/2023	.05/16/2025	1	5,721,579	.....243.3	.....	280,441	.....	229,626	.....	208,324	.....	.....	.....(51,645)	.....	36,495	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/19/2023	.05/19/2025	1	3,505,432	..... 245.76	.....	155,524	.....	127,637	.....	115,296	.....	.....	.....(28,139)	.....	22,416	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/19/2023	.05/21/2025	1	3,328,398	..... 245.76	.....	145,394	.....	119,615	.....	109,521	.....	.....	.....(26,082)	.....	21,319	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/19/2023	.05/20/2025	1	1,403,590	..... 245.76	.....	62,179	.....	50,990	.....	46,109	.....	.....	.....(11,383)	.....	 8,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/22/2023	.05/22/2025	1	 6,077,905	..... 245.99	.....	255,297	.....	210,146	.....	198,343	.....	.....	.....(45,391)	.....	38,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2023	.05/23/2025	1	3,948,005	..... 244.13	.....	 181,828	.....	150,196	.....	139,419	.....	.....	.....(32,008)	.....	25,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/24/2023	.05/23/2025	1	6,515,557	..... 243.01	.....	314,558	.....	260,012	.....	240,816	.....	.....	.....(55,310)	.....	41,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/25/2023	.05/23/2025	1	4,804,479	..... 246.79	.....	220,327	.....	 182,800	.....	151,949	.....	.....	.....(38,278)	.....	30,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/26/2023	.05/28/2025	1	2,023,725	..... 248.27	.....	 89,845	.....	 74,730	.....	 60,237	.....	.....	.....(15,406)	.....	13,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/26/2023	.05/27/2025	1	1,734,913	..... 248.27	.....	76,720	.....	 63,746	.....	 51,585	.....	.....	.....(13,296)	.....	11,168	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/26/2023	.05/23/2025	1	3,507,909	..... 248.27	.....	157,997	.....	131,294	.....	104,220	.....	.....	.....(26,961)	.....	22,507	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/30/2023	.05/30/2025	1	4,351,806	..... 248.42	.....	194,666	.....	162,714	.....	128,583	.....	.....	.....(32,366)	.....	28,083	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/31/2023	.05/30/2025	1	5,973,159	..... 247.99	.....	 276,067	.....	231,248	.....	179,733	.....	.....	.....(45,539)	.....	38,546	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/31/2023	.05/29/2025	1	3,928,729	..... 248.27	.....	174,511	.....	145,593	.....	 117,047	.....	.....	.....(29,146)	.....	25,332	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/01/2023	.05/30/2025	1	 4,416,086	.....248.9	.....	199,307	.....	 167,102	.....	127,850	.....	.....	.....(32,689)	.....	28,498	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/02/2023	.06/04/2025	1	5,074,879	..... 249.42	.....	226,442	.....	190,335	.....	144,706	.....	.....	.....(36,635)	.....	32,884	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/02/2023	.06/02/2025	1	2,553,918	..... 249.42	.....	114,114	.....	 96,017	.....	 72,593	.....	.....	.....(18,364)	.....	16,522	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/02/2023	.06/03/2025	1	2,166,462	..... 249.42	.....	96,629	.....	81,108	.....	61,879	.....	.....	.....(15,824)	.....	14,027	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2023	.06/05/2025	1	3,775,340	..... 249.28	.....	166,729	.....	140,493	.....	 108,301	.....	.....	.....(26,403)	.....	24,483	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2023	.06/06/2025	1	5,109,805	..... 249.25	.....	223,134	.....	 188,317	.....	147,258	.....	.....	.....(35,149)	.....	33,164	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/07/2023	.06/06/2025	1	6,399,886	..... 246.32	.....	301,926	.....	255,386	.....	208,403	.....	.....	.....(47,221)	.....	41,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2023	.06/06/2025	1	4,673,351	..... 248.18	.....	 217,718	.....	184,669	.....	140,874	.....	.....	.....(33,645)	.....	30,331	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/09/2025	1	4,712,228	..... 248.63	.....	222,836	.....	189,391	.....	139,503	.....	.....	.....(33,807)	.....	30,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/11/2025	1	 3,908,700	..... 248.63	.....	 188,111	.....	 160,178	.....	116,024	.....	.....	.....(28,236)	.....	25,471	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/10/2025	1	1,276,956	..... 248.63	.....	57,591	.....	48,889	.....	37,793	.....	.....	.....(8,890)	.....	 8,315	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2023	.06/13/2025	1	3,558,541	..... 251.51	.....	164,377	.....	140,602	.....	93,547	.....	.....	.....(24,207)	.....	23,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2023	.06/12/2025	1	 9,611,197	..... 250.63	.....	448,694	.....	383,135	.....	262,233	.....	.....	.....(66,327)	.....	62,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2023	.06/13/2025	1	5,696,200	..... 252.31	.....	256,064	.....	219,066	.....	144,709	.....	.....	..... (37,617)	.....	37,180	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/15/2023	.06/13/2025	1	5,599,866	.....253.9	.....	240,869	.....	206,882	.....	132,818	.....	.....	.....(34,819)	.....	36,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/17/2025	1	 3,686,004	..... 252.53	.....	164,396	.....	141,331	.....	93,014	.....	.....	.....(23,806)	.....	24,136	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/18/2025	1	 5,667,062	..... 252.53	.....	238,705	.....	205,962	.....	142,958	.....	.....	.....(33,212)	.....	37,138	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/16/2025	1	4,624,358	..... 252.53	.....	205,266	.....	176,533	.....	116,512	.....	.....	.....(29,352)	.....	30,256	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/20/2023	.06/20/2025	1	5,777,265	..... 252.09	.....	246,894	.....	214,044	.....	149,195	.....	.....	.....(33,223)	.....	37,920	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/21/2023	.06/20/2025	1	4,897,815	..... 249.43	.....	227,010	.....	196,319	.....	141,481	.....	.....	.....(31,164)	.....	32,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/22/2023	.06/20/2025	1	4,444,246	..... 251.57	.....	192,630	.....	 167,086	.....	117,341	.....	.....	..... (26,106)	.....	29,171	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2023	.06/24/2025	1	2,070,944	..... 249.59	.....	 94,524	.....	 82,148	.....	 59,606	.....	.....	.....(12,696)	.....	13,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2023	.06/23/2025	1	3,515,112	..... 249.59	.....	157,489	.....	137,204	.....	 101,077	.....	.....	.....(20,620)	.....	23,127	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2023	.06/25/2025	1	3,586,145	..... 249.59	.....	 167,150	.....	145,669	.....	 102,810	.....	.....	.....(21,774)	.....	23,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/27/2023	.06/26/2025	1	4,995,829	..... 247.24	.....	250,364	.....	 218,187	.....	158,641	.....	.....	.....(32,461)	.....	32,947	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/27/2023	.06/27/2025	1	4,432,552	..... 250.09	.....	202,929	.....	177,224	.....	124,919	.....	.....	.....(26,064)	.....	29,255	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2023	.06/27/2025	1	 7,801,133	..... 250.24	.....	363,117	.....	317,629	.....	218,480	.....	.....	.....(46,294)	.....	51,488	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/29/2023	.06/27/2025	1	4,289,110	..... 249.95	.....	205,435	.....	 180,310	.....	121,583	.....	.....	.....(25,883)	.....	28,309	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.07/02/2025	1	2,723,102	..... 252.92	.....	122,461	.....	 107,906	.....	 68,382	.....	.....	..... (14,810)	.....	18,043	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.07/01/2025	1	1,576,825	..... 252.92	.....	 70,957	.....	 62,368	.....	 39,604	.....	.....	.....(8,918)	.....	10,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.06/30/2025	1	4,023,287	..... 252.92	.....	182,715	.....	160,749	.....	100,645	.....	.....	.....(22,589)	.....	26,617	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/03/2023	.07/03/2025	1	 6,374,668	.....253.2	.....	280,961	.....	248,173	.....	158,368	.....	.....	.....(33,295)	.....	42,272	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/05/2023	.07/03/2025	1	3,875,901	..... 253.05	.....	 168,891	.....	149,458	.....	96,904	.....	.....	.....(19,820)	.....	25,702	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/06/2023	.07/03/2025	1	5,638,360	..... 251.1	.....	261,198	.....	231,862	.....	153,016	.....	.....	.....(29,929)	.....	37,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/09/2025	1	4,083,498	.....250.4	.....	192,331	.....	171,135	.....	114,565	.....	.....	.....(21,491)	.....	27,205	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/07/2025	1	3,248,505	.....250.4	.....	149,707	.....	132,982	.....	90,796	.....	.....	..... (17,056)	.....	21,608	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/08/2025	1	1,728,256	.....250.4	.....	78,636	.....	69,778	.....	48,444	.....	.....	.....(9,131)	.....	11,505	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/10/2023	.07/10/2025	1	5,668,997	..... 250.37	.....	278,538	.....	248,102	.....	159,056	.....	.....	.....(30,748)	.....	37,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/11/2023	.07/11/2025	1	3,565,810	..... 251.44	.....	172,511	.....	154,172	.....	95,934	.....	.....	..... (18,621)	.....	23,792	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/12/2023	.07/11/2025	1	5,580,940	..... 254.45	.....	264,932	.....	237,489	.....	132,146	.....	.....	.....(28,036)	.....	37,238	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2023	.07/11/2025	1	5,584,830	..... 257.67	.....	251,268	.....	225,284	.....	115,013	.....	.....	.....(26,693)	.....	37,264	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/14/2023	.07/14/2025	1	4,051,287	..... 257.6	.....	185,228	.....	 166,281	.....	84,143	.....	.....	.....(19,318)	.....	27,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/14/2023	.07/15/2025	1	1,758,426	..... 257.6	.....	78,988	.....	70,874	.....	36,430	.....	.....	.....(8,371)	.....	11,769	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/14/2023	.07/16/2025	1	3,576,516	..... 257.6	.....	 168,581	.....	151,637	.....	74,079	.....	.....	.....(17,212)	.....	23,955	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/17/2023	.07/17/2025	1	 6,769,675	..... 259.32	.....	304,253	.....	273,918	.....	130,855	.....	.....	.....(30,719)	.....	45,378	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/18/2023	.07/18/2025	1	4,729,391	..... 260.53	.....	195,888	.....	176,749	.....	86,472	.....	.....	.....(19,546)	.....	31,726	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/19/2023	.07/18/2025	1	5,943,480	..... 260.28	.....	240,797	.....	 217,601	.....	 109,878	.....	.....	.....(23,795)	.....	39,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/20/2023	.07/18/2025	1	4,509,874	..... 254.79	.....	204,411	.....	185,280	.....	 105,867	.....	.....	.....(19,692)	.....	30,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/21/2023	.07/22/2025	1	2,335,906	..... 254.05	.....	 106,782	.....	96,819	.....	56,562	.....	.....	.....(10,334)	.....	15,717	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/21/2023	.07/21/2025	1	4,659,093	..... 254.05	.....	214,825	.....	194,947	.....	113,097	.....	.....	.....(20,258)	.....	31,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/21/2023	.07/23/2025	1	2,567,085	..... 254.05	.....	120,537	.....	109,498	.....	62,273	.....	.....	.....(11,334)	.....	17,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/24/2023	.07/24/2025	1	2,674,467	.....254.3	.....	126,384	.....	 114,888	.....	64,129	.....	.....	..... (11,638)	.....	18,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/26/2023	.07/25/2025	1	7,230,308	..... 254.88	.....	340,264	.....	310,955	.....	170,255	.....	.....	.....(30,331)	.....	48,760	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/27/2023	.07/25/2025	1	2,671,590	..... 255.96	.....	119,197	.....	109,003	.....	60,085	.....	.....	..... (10,628)	.....	18,017	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/28/2023	.07/30/2025	1	3,958,626	..... 258.09	.....	 176,260	.....	 161,884	.....	81,285	.....	.....	.....(14,715)	.....	26,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/28/2023	.07/29/2025	1	2,922,123	..... 258.09	.....	131,496	.....	120,477	.....	59,712	.....	.....	.....(11,497)	.....	19,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/28/2023	.07/28/2025	1	3,913,803	..... 258.09	.....	176,456	.....	 161,781	.....	80,024	.....	.....	.....(15,091)	.....	26,454	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/28/2023	.07/25/2025	1	3,682,728	..... 255.47	.....	 180,386	.....	165,382	.....	84,577	.....	.....	.....(15,460)	.....	24,836	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/31/2023	.07/31/2025	1	5,074,004	..... 258.08	.....	221,242	.....	203,338	.....	104,039	.....	.....	..... (18,158)	.....	34,373	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/02/2023	.08/01/2025	1	5,515,847	..... 254.26	.....	250,227	.....	230,927	.....	133,289	.....	.....	.....(19,931)	.....	37,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/02/2023	.08/01/2025	1	2,130,133	..... 257.74	.....	85,015	.....	78,659	.....	44,339	.....	.....	.....(6,522)	.....	14,441	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/03/2023	.08/01/2025	1	7,475,037	..... 254.03	.....	338,035	.....	312,729	.....	182,398	.....	.....	.....(26,395)	.....	50,676	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/04/2023	.08/04/2025	1	2,539,499	..... 252.78	.....	118,959	.....	 110,211	.....	65,530	.....	.....	.....(9,039)	.....	17,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/04/2023	.08/05/2025	1	 1,082,013	..... 252.78	.....	49,556	.....	45,880	.....	27,854	.....	.....	.....(3,859)	.....	 7,357	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/08/2023	.08/07/2025	1	 6,176,739	..... 254.46	.....	 260,677	.....	242,151	.....	148,569	.....	.....	.....(18,842)	.....	42,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/08/2023	.08/06/2025	1	2,443,313	..... 252.78	.....	 110,480	.....	102,577	.....	62,974	.....	.....	.....(8,032)	.....	16,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/09/2023	.08/08/2025	1	 3,130,108	..... 252.39	.....	134,848	.....	125,665	.....	82,488	.....	.....	.....(9,498)	.....	21,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/09/2023	.08/08/2025	1	3,680,159	..... 250.33	.....	170,122	.....	158,558	.....	105,472	.....	.....	.....(11,945)	.....	25,079	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/10/2023	.08/08/2025	1	6,254,298	..... 250.85	.....	285,201	.....	266,529	.....	175,508	.....	.....	.....(19,654)	.....	42,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/11/2023	.08/13/2025	1	2,759,419	..... 249.95	.....	121,437	.....	 114,088	.....	80,370	.....	.....	.....(7,622)	.....	18,873	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/11/2023	.08/11/2025	1	 3,690,080	..... 249.95	.....	 174,801	.....	163,674	.....	107,404	.....	.....	.....(11,498)	.....	25,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/11/2023	.08/12/2025	1	2,943,916	..... 249.95	.....	134,537	.....	125,851	.....	85,960	.....	.....	.....(9,190)	.....	20,121	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2023	.08/14/2025	1	5,197,048	..... 251.68	.....	208,507	.....	195,900	.....	141,703	.....	.....	..... (12,867)	.....	35,572	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2023	.08/15/2025	1	4,421,995	..... 249.86	.....	189,424	.....	 178,041	.....	129,379	.....	.....	..... (11,612)	.....	30,289	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2023	.08/15/2025	1	5,937,110	..... 247.99	.....	258,931	.....	243,841	.....	 187,177	.....	.....	..... (15,760)	.....	40,667	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/17/2023	.08/15/2025	1	6,052,472	..... 245.57	.....	279,749	.....	264,173	.....	209,976	.....	.....	.....(16,540)	.....	41,457	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2023	.08/20/2025	1	3,547,577	..... 245.21	.....	171,429	.....	162,256	.....	125,157	.....	.....	.....(9,613)	.....	24,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2023	.08/18/2025	1	3,981,404	..... 245.21	.....	196,358	.....	185,731	.....	140,412	.....	.....	.....(11,024)	.....	27,331	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2023	.08/19/2025	1	1,734,461	..... 245.21	.....	 79,952	.....	 75,599	.....	61,092	.....	.....	.....(4,646)	.....	11,915	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/22/2023	.08/22/2025	1	5,339,860	..... 248.22	.....	261,291	.....	247,986	.....	167,427	.....	.....	.....(13,627)	.....	36,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/22/2023	.08/21/2025	1	5,565,508	..... 248.67	.....	253,181	.....	240,137	.....	 171,571	.....	.....	.....(13,405)	.....	38,288	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/23/2023	.08/22/2025	1	4,037,332	..... 251.66	.....	172,113	.....	163,694	.....	110,342	.....	.....	.....(8,801)	.....	27,795	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/24/2023	.08/22/2025	1	4,956,693	..... 247.1	.....	231,819	.....	221,131	.....	162,419	.....	.....	.....(11,509)	.....	34,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2023	.08/25/2025	1	5,104,397	..... 248.33	.....	235,896	.....	225,415	.....	159,286	.....	.....	..... (11,075)	.....	35,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2023	.08/27/2025	1	2,947,145	..... 248.33	.....	140,427	.....	134,205	.....	92,026	.....	.....	.....(6,629)	.....	20,363	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2023	.08/26/2025	1	2,963,568	..... 248.33	.....	134,546	.....	128,447	.....	92,349	.....	.....	.....(6,617)	.....	20,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/28/2023	.08/28/2025	1	6,559,427	.....249.4	.....	328,979	.....	315,043	.....	196,964	.....	.....	.....(14,382)	.....	45,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610ST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/29/2023	.08/29/2025	1	5,969,659	..... 252.84	.....	272,936	.....	 261,761	.....	156,090	.....	.....	.....(11,585)	.....	41,306	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/30/2023	.08/29/2025	1	8,964,452	..... 253.78	.....	 400,060	.....	384,419	.....	225,550	.....	.....	..... (16,609)	.....	62,028	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/31/2023	.08/29/2025	1	5,322,263	..... 254.25	.....	236,542	.....	228,316	.....	131,337	.....	.....	.....(9,306)	.....	36,826	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.09/04/2025	1	2,850,728	..... 254.15	.....	120,640	.....	 116,789	.....	71,060	.....	.....	.....(4,139)	.....	19,810	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.09/03/2025	1	1,599,038	..... 254.15	.....	70,797	.....	68,388	.....	39,716	.....	.....	.....(2,746)	.....	11,104	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.09/02/2025	1	2,460,747	..... 254.15	.....	 107,767	.....	104,123	.....	61,159	.....	.....	.....(4,202)	.....	17,075	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.08/29/2025	1	6,640,925	..... 254.15	.....	298,140	.....	288,046	.....	164,556	.....	.....	..... (11,111)	.....	45,951	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/05/2023	.09/05/2025	1	 6,765,100	..... 254.35	.....	279,934	.....	271,211	.....	 167,141	.....	.....	.....(9,203)	.....	47,044	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/06/2023	.09/05/2025	1	6,625,183	..... 251.76	.....	284,014	.....	 276,107	.....	181,695	.....	.....	.....(8,808)	.....	46,071	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/07/2023	.09/05/2025	1	6,805,623	..... 249.21	.....	313,245	.....	304,830	.....	206,479	.....	.....	.....(9,601)	.....	47,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/08/2023	.09/08/2025	1	5,393,722	..... 249.47	.....	250,247	.....	243,910	.....	162,468	.....	.....	.....(7,079)	.....	37,587	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/08/2023	.09/09/2025	1	 1,566,157	..... 249.47	.....	71,506	.....	69,651	.....	47,127	.....	.....	.....(2,122)	.....	 10,922	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/08/2023	.09/10/2025	1	1,320,143	..... 249.47	.....	59,110	.....	57,677	.....	39,729	.....	.....	.....(1,656)	.....	 9,213	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/11/2023	.09/11/2025	1	3,578,073	..... 251.79	.....	151,746	.....	148,213	.....	98,666	.....	.....	.....(3,746)	.....	24,987	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/12/2023	.09/12/2025	1	4,058,825	..... 249.36	.....	190,363	.....	 186,308	.....	123,337	.....	.....	.....(4,426)	.....	28,364	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/13/2023	.09/12/2025	1	6,769,456	..... 250.15	.....	315,735	.....	309,477	.....	199,436	.....	.....	.....(7,120)	.....	47,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/14/2023	.09/12/2025	1	3,351,250	..... 252.06	.....	 137,008	.....	134,702	.....	91,551	.....	.....	.....(2,841)	.....	23,419	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/17/2025	1	 1,903,810	..... 246.57	.....	86,430	.....	85,127	.....	64,520	.....	.....	.....(1,532)	.....	13,351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/16/2025	1	 1,587,872	..... 246.57	.....	72,407	.....	71,213	.....	53,694	.....	.....	.....(1,484)	.....	11,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/15/2025	1	5,452,584	..... 246.57	.....	237,678	.....	234,164	.....	184,103	.....	.....	.....(4,083)	.....	38,184	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/18/2023	.09/18/2025	1	 7,464,771	..... 246.82	.....	328,750	.....	324,242	.....	250,256	.....	.....	.....(4,946)	.....	52,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/19/2023	.09/19/2025	1	7,651,493	..... 246.25	.....	321,834	.....	317,690	.....	262,828	.....	.....	.....(4,573)	.....	53,732	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/20/2023	.09/19/2025	1	4,312,606	..... 242.66	.....	179,184	.....	 177,406	.....	169,622	.....	.....	.....(2,310)	.....	30,285	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/21/2023	.09/19/2025	1	3,855,810	..... 238.6	.....	176,259	.....	174,900	.....	 176,004	.....	.....	.....(2,077)	.....	27,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/22/2023	.09/24/2025	1	1,009,909	..... 238.73	.....	46,153	.....	45,836	.....	45,948	.....	.....	..... (504)	.....	 7,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/22/2023	.09/23/2025	1	 3,016,380	..... 238.73	.....	137,245	.....	136,303	.....	137,203	.....	.....	.....(1,500)	.....	21,241	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/22/2023	.09/22/2025	1	4,839,040	..... 238.73	.....	223,362	.....	221,979	.....	219,923	.....	.....	.....(1,988)	.....	34,053	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/25/2023	.09/25/2025	1	7,359,601	.....239.4	.....	308,040	.....	 306,770	.....	327,046	.....	.....	.....(1,697)	.....	51,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/26/2023	.09/26/2025	1	5,007,348	..... 236.87	.....	230,274	.....	229,531	.....	243,000	.....	.....	.....(1,056)	.....	35,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/27/2023	.09/26/2025	1	5,381,938	..... 237.26	.....	248,632	.....	248,168	.....	257,580	.....	.....	..... (913)	.....	37,978	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/28/2023	.09/26/2025	1	4,715,241	..... 238.7	.....	215,723	.....	215,723	.....	218,391	.....	.....	.....(429)	.....	33,273	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/29/2023	.09/30/2025	1	 2,126,718	..... 238.96	.....	96,553	.....	96,553	.....	97,725	.....	.....	..... (132)	.....	15,048	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2025	1	1,028,321	238.96		46,891		46,891		47,320			(64)		7,281		0001
Purchased Call/Nasdaq FC Index/NFC1610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	1	1,841,498	238.96		83,604		83,604		84,481			(114)		13,021		0001
Purchased Call/S&P 500 INDEX/SPXB052$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2028	1	1,795,000	4387.55		464,905		455,225		418,527			(9,924)		19,864		0001
Purchased Call/S&P 500 INDEX/SPXB053$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2028	1	1,450,000	4457.49		361,775		358,004		323,170			(4,356)		16,122		0001
Purchased Call/S&P 500 INDEX/SPX1403$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029	1	1,812,000	100	314,201			249,784		256,931			(33,572)		21,361		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/06/2023	1	292,607	2836.77	5,571			78		4			(4,222)		188		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/20/2023	1	230,183	2809.37	4,788			253		369			(3,591)		269		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2023	1	221,596	2825.1	4,609			483		467			(3,447)		362		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2022	11/22/2023	1	313,246	2859.25	6,956			1,010		389			(5,252)		597		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/08/2023	1	75,089	2886.42	1,562			294		72			(1,168)		163		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/22/2023	1	84,219	2868.48	1,730			395		172			(1,297)		201		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/08/2024	1	247,530	2892.35	5,347			1,458		387			(3,890)		648		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/22/2024	1	52,717	2912.04	1,139			354		69			(785)		147		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2023	02/08/2024	1	351,748	2891.31	7,563			2,708		894			(4,848)		1,054		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2023	02/22/2024	1	276,784	2852.23	5,785			2,295		1,475			(3,487)		872		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/22/2024	1	123,245	2879.32	2,662			1,265		559			(1,397)		425		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2024	1	133,238	2899.18	3,144			1,641		511			(1,512)		482		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/22/2024	1	174,137	2880.29	4,092			2,300		940			(1,806)		653		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/22/2023	05/22/2024	1	88,564	2860.21	2,081			1,338		706			(745)		355		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2023	06/07/2024	1	540,430	2877.74	12,592			8,720		3,810			(3,933)		2,241		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/21/2024	1	527,194	2867.15		12,284		8,983		4,373			(3,365)		2,246		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/08/2024	1	297,671	2843.1		6,727		5,208		3,274			(1,558)		1,308		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/22/2024	1	180,313	2887.07		3,606		2,931		1,353			(698)		812		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/08/2024	1	293,844	2861.93		6,641		5,692		2,972			(962)		1,361		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/22/2024	1	560,681	2816.72		12,671		11,349		8,679			(1,350)		2,653		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/06/2024	1	235,362	2830.92		5,319		5,038		3,332			(321)		1,139		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/20/2024	1	508,807	2799.46		11,499		11,339		9,469			(253)		2,512		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/08/2021	04/08/2026	1	120,004	3184.76	6,396			3,230		443			(956)		953		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/07/2021	05/08/2026	1	201,311	3218.1	10,770			5,613		643			(1,609)		1,625		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			8,636		1,093			(2,440)		2,486		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2021	06/08/2026	1	166,275	3244.5	8,912			4,793		478			(1,332)		1,364		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			6,010		716			(1,647)		1,704		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			5,908		636			(1,592)		1,654		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/06/2021	08/07/2026	1	233,813	3256.74	12,532			7,156		707			(1,873)		1,975		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/20/2021	08/21/2026	1	254,212	3259.99	13,626			7,885		776			(2,036)		2,162		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			7,491		595			(1,904)		2,041		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			7,535		643			(1,890)		2,048		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			2,652		391			(654)		720		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/22/2021	10/22/2026	1	237,737	3236.66	12,579			7,714		930			(1,882)		2,080		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			7,511		859			(1,760)		2,010		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			1,882		295			(429)		509		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			3,791		681			(854)		1,024		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			2,854		629			(635)		774		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			5,743		1,360			(1,263)		1,552		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			14,081		3,513			(3,062)		3,768		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			4,365		1,543			(925)		1,213		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			2,581		1,098			(541)		722		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/06/2022	05/07/2027	1	116,158	2986.7	5,471			3,943		2,070			(818)		1,102		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			3,119		1,643			(640)		854		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			11,020		7,566			(2,210)		3,075		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2022	10/22/2027	1	360,133	2809.37	15,809			12,897		14,130			(2,373)		3,630		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			12,270		13,257			(2,232)		3,586		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/07/2028	1	945,841	2892.35		46,062		39,392		28,903			(6,732)		9,777		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2023	03/08/2028	1	315,167	2848.29		15,002		13,317		11,391			(1,692)		3,321		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/22/2028	1	97,542	2879.32		4,780		4,279		3,194			(502)		1,032		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/07/2028	1	75,063	2899.18		4,196		3,796		2,312			(406)		798		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/08/2028	1	105,056	2861.93		5,064		4,919		3,789			(147)		1,158		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/22/2028	1	247,205	2816.72		11,742		11,498		10,311			(251)		2,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered Multi-Asset Index/AIM0003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/08/2028	1	335,909	2830.92		16,034		15,871		13,460			(179)		3,735		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			6,174		1,480			(1,001)		1,611		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			15,818		4,005			(2,544)		4,117		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2021	06/08/2028	1	1,370,607	3244.5	54,823			37,747		12,498			(6,013)		14,846		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2021	06/22/2028	1	93,097	3218.49	5,828			3,937		946			(622)		1,013		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2021	07/07/2028	1	585,539	3236.83	37,065			25,286		5,610			(3,959)		6,396		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			2,347		489			(364)		590		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/06/2021	08/08/2028	1	839,318	3256.74	53,045			36,810		7,636			(5,659)		9,252		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/20/2021	08/22/2028	1	2,819,171	3259.99	179,102			125,308		25,608			(19,113)		31,198		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2021	09/08/2028	1	1,872,084	3298.5	117,994			83,344		14,894			(12,602)		20,816		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2021	09/22/2028	1	721,662	3289.97	44,413			31,758		5,996			(4,765)		8,055		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/06/2028	1	1,015,019	3199.06	62,728			45,066		11,911			(6,702)		11,373		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/22/2021	10/20/2028	1	875,732	3236.66	53,682			38,847		9,048			(5,736)		9,850		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2021	11/08/2028	1	1,011,542	3286	62,716			45,779		8,836			(6,696)		11,436		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2021	11/22/2028	1	1,009,364	3250.17	61,773			45,429		10,148			(6,595)		11,454		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2021	12/08/2028	1	1,051,556	3254.9	64,543			47,899		10,504			(6,895)		11,983		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2021	12/22/2028	1	1,046,005	3255.4	61,014			45,737		10,526			(6,535)		11,964		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/07/2022	01/08/2029	1	3,079,788	3207.3	182,520			137,654		37,057			(19,482)		35,382		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/21/2022	01/22/2029	1	941,765	3185.12	53,215			40,509		12,333			(5,693)		10,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM00019	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			9,987		3,340			(1,392)		2,594		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2022	02/22/2029	1	1,138,775	3138.44	66,277			51,128		17,782			(7,076)		13,235		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	03/08/2029	1	397,329	3129.58	22,785			17,710		6,436			(2,433)		4,634		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/22/2029	1	320,383	3093.43	18,134			14,188		5,890			(1,936)		3,750		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/08/2022	04/06/2029	1	701,970	3070.24	39,521			31,202		14,004			(4,223)		8,247		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/20/2029	1	2,187,800	3033.14	118,798			94,442		49,456			(12,693)		25,791		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/06/2022	05/08/2029	1	786,709	2986.7	42,788			34,270		20,711			(4,567)		9,315		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			48,681		28,932			(6,441)		12,856		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2022	06/08/2029	1	859,265	2985.47	46,771			38,037		22,925			(4,994)		10,251		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/22/2029	1	1,532,675	2925.69	82,594			67,607		49,224			(8,820)		18,347		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2022	07/06/2029	1	2,628,559	2920.83	136,553			112,812		85,922			(14,613)		31,570		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/20/2029	1	1,566,595	2943.86	81,806			67,971		47,972			(8,747)		18,878		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00021	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2022	08/08/2029	1	771,860	2967.36	40,650			34,088		22,137			(4,349)		9,343		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00023	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2022	08/22/2029	1	1,739,422	2930.75	87,741			74,083		55,868			(9,390)		21,123		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00025	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2022	09/07/2029	1	2,637,371	2898.09	132,537			112,689		93,552			(14,172)		32,146		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2022	09/21/2029	1	1,288,716	2861.33	61,801			52,851		50,975			(6,603)		15,758		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00029	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/08/2029	1	2,466,899	2836.77	119,108			102,628		104,922			(12,721)		30,282		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/22/2029	1	2,133,976	2809.37	104,423			90,633		98,211			(11,169)		26,279		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2029	1	2,193,194	2825.1	105,480			92,068		96,891			(11,262)		27,111		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered Multi-Asset Index/AIM0002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2022	11/21/2029	1	1,976,825	2859.25	97,655			85,797		79,581			(10,430)		24,508		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/07/2029	1	264,830	2886.42	13,480			11,932		9,901			(1,440)		3,295		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/21/2029	1	2,388,530	2868.48	119,904			106,837		94,187			(12,807)		29,809		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/08/2030	1	800,216	2892.35		46,112		41,374		29,592			(4,779)		10,026		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/22/2030	1	877,029	2912.04		51,250		46,287		30,759			(4,998)		11,022		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2023	02/22/2030	1	1,215,949	2852.23		67,850		62,034		50,705			(5,838)		15,384		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2023	03/08/2030	1	885,526	2848.29		49,147		45,203		37,425			(3,959)		11,237		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/22/2030	1	1,126,881	2879.32		64,458		59,639		43,854			(4,840)		14,342		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2030	1	392,734	2899.18		26,038		24,265		14,514			(1,801)		5,016		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/08/2023	05/08/2030	1	550,060	2875.51		36,139		34,102		21,824			(2,049)		7,070		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/22/2023	05/22/2030	1	191,545	2860.21		12,374		11,744		7,943			(634)		2,469		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2023	06/07/2030	1	755,092	2877.74		48,466		46,377		29,942			(2,130)		9,766		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/21/2030	1	175,053	2867.15		10,367		10,048		7,159			(328)		2,270		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2023	07/08/2030	1	1,818,650	2843.1		99,919		96,712		79,511			(3,315)		23,669		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2023	07/22/2030	1	1,425,762	2887.07		79,240		77,142		55,554			(2,184)		18,608		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/08/2030	1	870,978	2861.93		48,165		47,185		36,421			(998)		11,406		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/22/2030	1	2,249,931	2816.72		121,721		119,911		106,222			(1,857)		29,547		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/06/2030	1	1,179,808	2830.92		64,300		63,821		53,787			(554)		15,540		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	09/22/2023	09/20/2030	1	314,031	2799.46		16,989		16,956		15,566			(53)		4,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/06/2023	1	64,040	226.1	1,569			22		2,211			(1,200)		41		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023	1	67,230	227.26	1,701			90		1,999			(1,276)		79		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	277,585	230.45	6,995			1,005		5,466			(5,232)		529		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	69,288	229.83	1,753			330		1,560			(1,311)		151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	286,751	229.2		7,255		1,979		7,365			(5,278)		750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	69,926	231.78		1,762		699		1,417			(1,062)		220		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024	1	116,093	231.3		2,914		1,273		2,568			(1,640)		384		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	119,588	231.41		3,038		1,586		2,737			(1,461)		433		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	1	104,489	236.69		2,633		1,926		1,519			(721)		445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	1	237,310	236.89		5,980		4,629		3,463			(1,385)		1,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	1	182,008	239.45		4,587		3,727		2,045			(887)		820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	288,375	239.42		7,267		6,229		3,396			(1,052)		1,335		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	604,054	236.09		15,222		13,633		10,476			(1,622)		2,859		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	1	961,237	236.94		24,127		22,854		15,669			(1,458)		4,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	1	512,867	234.76		12,873		12,694		10,571			(283)		2,533		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			5,251		4,865			(1,484)		1,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			1,748		1,330			(479)		434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			2,340		1,183			(612)		565		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			3,081		1,746			(773)		732		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			2,842		1,770			(702)		674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/22/2026	1	221,882	244.83	13,344			8,183		4,155			(1,996)		1,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			4,117		3,610			(928)		956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			2,984		2,439			(664)		698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			2,388		2,199			(525)		555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			11,476		11,503			(2,496)		2,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			4,780		4,070			(1,013)		1,140		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			2,835		2,637			(595)		680		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			2,212		2,441			(459)		558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			2,207		2,707			(443)		524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41		5,026		4,500		4,657			(528)		998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42		38,125		37,039		29,688			(1,106)		8,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09		16,349		16,009		11,998			(349)		3,513		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2028	1	874,898	236.94		45,541		45,072		39,702			(531)		9,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			3,479		2,238			(554)		775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			4,037		2,171			(628)		841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	101,087	244.9	7,400			5,135		2,514			(789)		1,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	772,055	246.24	56,514			39,527		23,996			(6,029)		8,544		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	648,328	247.51	47,263			33,371		14,387			(5,046)		7,209		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	1	280,014	242.97	19,583			14,108		7,764			(2,117)		3,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	384,860	241.48	27,556			19,797		11,503			(2,944)		4,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			6,825		3,393			(1,008)		1,490		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	396,185	245.27	28,446			20,764		10,007			(3,037)		4,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	1	446,571	242.68	31,707			23,318		12,775			(3,385)		5,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	1,409,831	240.38	100,662			74,659		57,398			(10,747)		16,066		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2028	1	828,157	241.12	57,535			43,196		32,896			(6,171)		9,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	478,156	240.67	33,614			25,349		15,123			(3,587)		5,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			20,384		15,354			(2,866)		4,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2029	1	115,052	234.08	7,962			6,142		4,877			(850)		1,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			3,128		2,662			(430)		676		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			11,244		8,603			(1,534)		2,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			16,242		12,418			(2,198)		3,701		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	1	491,063	234.29	31,674			25,180		20,832			(3,384)		5,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			11,089		10,164			(1,477)		2,570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			2,919		2,825			(386)		659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	1	884,331	231.68	55,900			45,459		51,400			(5,969)		10,550		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			43,502		55,023			(5,675)		10,068		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/06/2029	1	982,184	229.71	62,023			51,203		61,325			(6,635)		11,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/20/2029	1	207,599	231.16	13,344			11,089		10,097			(1,427)		2,502		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			8,847		7,247			(1,129)		1,963		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/07/2029	1	1,749,044	231.84	107,842			91,701		102,606			(11,531)		21,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			4,284		3,652			(543)		990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			10,456		11,044			(1,306)		2,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2029	1	568,375	226.1	33,946			29,259		40,464			(3,626)		6,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C3C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2029	1	871,324	227.26	53,475			46,358		59,850			(5,713)		10,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C3R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			27,130		35,242			(3,319)		6,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D34	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			34,126		39,563			(4,149)		7,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D3H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			8,502		8,008			(1,026)		1,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D3U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			18,396		18,632			(2,205)		4,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E3E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/08/2030	1	11,877	229.2		771		694		632			(77)		149		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2030	1	851,455	230.91		54,894		49,582		52,567			(5,350)		10,701		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2030	1	1,092,298	231.78		65,866		60,220		65,845			(5,667)		13,820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2030	1	268,044	231.3		16,029		14,743		13,230			(1,291)		3,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2030	1	335,054	229.41		20,673		19,127		17,775			(1,552)		4,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2030	1	300,646	231.41		19,061		17,763		14,824			(1,318)		3,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2030	1	137,731	233.64		8,457		8,026		6,265			(433)		1,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2030	1	332,435	235.49		20,345		19,460		14,111			(907)		4,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2030	1	223,013	236.69		13,322		12,911		9,063			(426)		2,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2030	1	226,299	236.89		13,487		13,054		9,128			(448)		2,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2030	1	1,316,925	239.45		79,867		77,743		63,266			(2,209)		17,188		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2030	1	896,241	239.42		53,954		52,856		43,234			(1,118)		11,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2030	1	356,673	236.09		20,972		20,660		14,912			(320)		4,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2030	1	310,739	236.94		18,365		18,228		12,598			(158)		4,093		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/04/2023	1	7,381,749	240.6	290,861			1,206		63			(109,408)		3,864		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/03/2023	1	62,797	241.52	2,270			6					(851)		28		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/05/2023	1	1,487,031	241	59,236			329		24			(22,392)		870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/02/2023	1	366,722	241.52	13,407			19					(5,042)		136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	1	836,499	241.22	31,806			220		24			(11,913)		536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	1	2,956,655	241.59	107,315			743		54			(40,359)		1,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/06/2023	1	2,084,658	241.48	74,044			513		44			(27,918)		1,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/11/2023	1	1,479,159	240.75	56,568			781		302			(21,245)		1,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/10/2023	1	2,985,955	241.48	108,438			1,346		224			(40,698)		2,471		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/12/2023	1	1,843,511	240.69	75,273			1,144		499			(28,298)		1,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	1	2,942,368	240.88	120,587			1,997		856			(45,179)		2,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	1	2,659,571	242.55	101,734			1,688		218			(38,265)		2,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/13/2023	1	1,896,149	242.96	71,550			1,188		109			(26,953)		1,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/18/2023	1	5,295,752	243.17	209,660			4,907		550			(78,583)		5,880		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/19/2023	1	1,393,393	243.83	54,400			1,350		108			(20,391)		1,590		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	1	1,527,756	244.67	57,043			1,495		76			(21,369)		1,788		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	1	4,372,696	244.77	163,141			4,283		200			(61,229)		5,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/20/2023	1	1,429,776	244.83	53,573			1,409		62			(20,196)		1,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/25/2023	1	4,452,585	245.06	163,807			5,409		306			(61,360)		5,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/24/2023	1	1,186,346	244.83	44,579			1,412		81			(16,717)		1,521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/26/2023	1	1,590,352	245.06	55,675			1,916		124			(20,864)		2,122		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	1	1,253,487	243.91	49,402			1,772		237			(18,506)		1,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	1	3,498,727	245.01	127,999			4,627		331			(48,399)		4,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2021	10/27/2023	1	1,440,223	244.97	53,883			1,939		140			(20,299)		1,959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/01/2023	1	3,547,879	245.05	135,827			5,798		477			(50,906)		5,253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/02/2023	1	814,675	245.45	28,036			1,248		96			(10,614)		1,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	1	1,449,229	245.95	51,215			2,334		140			(19,218)		2,212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	1	1,978,641	245.03	73,583			3,356		328			(27,616)		3,019		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/03/2023	1	694,588	245.09	25,523			1,168		111			(9,623)		1,060		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/08/2023	1	4,950,143	245.27	174,896			9,199		931			(65,767)		8,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/07/2023	1	1,945,502	245.09	71,390			3,645		370			(26,781)		3,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/09/2023	1	3,300,601	244.93	118,845			6,402		786			(44,516)		5,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	1	4,069,615	244.4	152,054			8,391		1,342			(56,957)		6,820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	1	566,086	244.39	21,986			1,215		188			(8,252)		949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/10/2023	1	1,923,240	245.23	70,045			3,879		424			(26,399)		3,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/15/2023	1	6,191,724	245.31	220,369			13,651		1,627			(82,590)		10,990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/16/2023	1	1,853,764	244.92	66,531			4,214		614			(24,927)		3,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	1	1,185,380	244.53	42,417			2,752		498			(15,899)		2,149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	1	1,097,220	244.06	37,521			2,438		561			(14,095)		1,989		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/17/2023	1	2,788,917	243.08	100,596			6,541		2,111			(37,882)		5,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	1	4,704,813	242.68	183,362			13,140		4,695			(68,685)		8,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/22/2023	1	3,952,187	243.6	137,677			9,909		2,821			(51,689)		7,530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/24/2023	1	2,142,309	244.05	62,333			4,651		1,401			(23,400)		4,158		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/29/2023	1	5,276,674	240.78	178,113			14,488		11,270			(66,830)		10,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/24/2023	1	464,220	240.38	15,881			1,189		1,040			(5,993)		901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2021	11/28/2023	1	1,712,942	240.38	59,930			4,788		4,016			(22,474)		3,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023	1	3,064,136	239.46	109,664			9,051		9,676			(41,068)		6,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	1	1,304,643	238.89	50,647			4,264		4,880			(18,982)		2,689		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	1	1,497,941	239.79	55,236			4,659		4,420			(20,778)		3,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/01/2023	1	2,705,818	239.55	101,924			8,603		8,517			(38,397)		5,576		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/06/2023	1	1,973,246	239.8	75,188			6,829		6,107			(28,167)		4,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/05/2023	1	924,093	239.55	35,683			3,195		2,999			(13,381)		1,965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/07/2023	1	1,240,547	240.33	45,922			4,234		3,398			(17,201)		2,677		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	1	2,708,667	240.38	98,926			9,280		7,469			(37,053)		5,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	1	2,573,125	240.17	96,897			9,111		7,504			(36,424)		5,594		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/08/2023	1	2,383,927	240.3	89,327			8,406		6,716			(33,654)		5,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/14/2023	1	3,051,920	240.31	119,753			12,230		9,257			(44,899)		6,917		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/13/2023	1	5,716,204	240.63	214,042			21,548		15,673			(80,362)		12,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	1	2,588,411	240.92	96,525			10,009		6,811			(36,252)		5,906		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	1	2,344,940	241.58	82,523			8,550		5,168			(30,963)		5,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2021	12/15/2023	1	3,977,024	240.87	140,952			14,698		10,603			(53,324)		9,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/20/2023	1	3,941,533	240.16	149,840			16,500		13,284			(56,151)		9,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/19/2023	1	2,008,873	240.87	72,881			7,933		5,562			(27,337)		4,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/21/2023	1	2,042,096	240.43	78,480			8,744		6,546			(29,390)		4,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	1	1,772,639	241.12	67,181			7,610		4,872			(25,235)		4,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/22/2023	1	6,958,525	241.13	268,481			30,488		19,075			(101,221)		16,591		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/28/2023	1	4,642,272	242.14	170,585			20,752		10,237			(64,073)		11,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/27/2023	1	1,976,682	242.01	71,247	437		8,646		4,411			(27,047)		4,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	1	2,177,287	242.17	81,645			10,030		4,851			(30,600)		5,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	1	1,519,276	242.36	56,731			6,974		3,222			(21,274)		3,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/03/2024	1	6,071,304	241.53	229,314			29,657		16,564			(85,895)		15,487		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/04/2024	1	2,134,079	242.06	71,977			9,411		5,207			(26,959)		5,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	2,323,978	240.59	84,911			11,255		8,211			(31,832)		5,990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	3,265,485	240.62	120,421			15,969		11,457			(45,167)		8,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/05/2024	1	1,197,641	240.67	43,083			5,738		4,154			(16,247)		3,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/10/2024	1	4,759,209	240.46	177,351			24,675		18,208			(66,484)		12,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/11/2024	1	1,177,893	240.84	41,633			5,862		4,203			(15,612)		3,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/09/2024	1	109,996	240.67	4,077			562		395			(1,531)		289		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	2,127,544	240.82	72,034			10,258		7,726			(27,024)		5,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	2,398,753	240.17	78,103			11,139		10,043			(29,389)		6,402		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/12/2024	1	1,703,636	239.54	50,408			7,223		8,155			(19,056)		4,547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/18/2024	1	5,389,841	237.64	183,973			27,724		39,178			(69,214)		14,794		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/17/2024	1	1,806,229	239.54	56,931			8,469		8,975			(21,349)		4,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	3,906,428	237.02	127,222			19,334		32,082			(47,738)		10,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	880,378	236.02	30,625			4,663		8,617			(11,521)		2,427		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	1	1,870,242	235.04	65,871			10,062		21,553			(24,867)		5,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/24/2024	1	2,614,428	235.19	94,196			14,911		29,925			(35,298)		7,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/25/2024	1	1,787,592	234.81	64,188			10,260		21,850			(24,065)		5,060		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	4,884,800	234.26	193,027			31,191		65,447			(72,387)		13,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	1	3,429,644	233.94	148,365			24,009		48,233			(55,867)		9,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	1	4,626,352	235.78	181,228			29,388		49,259			(68,368)		13,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	01/31/2024	1	4,443,478	236.89	165,491			27,801		39,612			(62,033)		12,897		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/01/2024	1	2,362,984	237.21	84,420			14,330		20,051			(31,654)		6,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	1,650,471	238.18	54,214			9,288		11,905			(20,350)		4,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	2,191,702	236.48	79,536			13,646		21,175			(29,951)		6,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/02/2024	1	2,299,939	236.45	82,727			14,202		22,331			(31,181)		6,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/07/2024	1	1,942,917	236.24	71,397			12,708		19,907			(26,792)		5,798		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/06/2024	1	1,280,521	236.45	46,737			8,240		12,594			(17,526)		3,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024	1	3,393,540	236.45	125,207			22,449		33,806			(46,941)		10,165		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	5,075,034	237.42	160,742			29,099		43,344			(60,358)		15,260		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	2,457,566	236.34	81,380			14,744		25,062			(30,635)		7,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/09/2024	1	2,487,704	235.32	89,178			16,234		29,766			(33,706)		7,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/13/2024	1	2,087,758	235.32	76,062			14,159		25,271			(28,536)		6,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	1,767,895	235.5	60,479			11,535		21,156			(22,683)		5,455		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	1	1,506,856	235.51	51,506			9,766		17,909			(19,342)		4,633		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/14/2024	1	2,719,725	234.84	96,852			18,259		35,564			(36,401)		8,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	1	3,060,344	234.47	105,414			20,183		42,623			(39,805)		9,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/21/2024	1	2,989,698	234.47	101,304			19,980		42,159			(38,036)		9,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024	1	1,188,551	234.47	41,385			8,113		16,704			(15,555)		3,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	1	1,460,182	234.64	50,956			9,740		19,844			(19,215)		4,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	1	1,634,650	234.08	57,305			11,390		24,439			(21,487)		5,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	1,324,653	233.05	49,456			9,926		22,873			(18,587)		4,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	4,514,592	233.41	173,042			34,743		74,303			(65,191)		14,276		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/23/2024	1	2,335,464	234.89	82,073			16,469		31,293			(30,921)		7,385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/28/2024	1	2,007,412	234.38	69,118			14,261		30,028			(25,884)		6,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/27/2024	1	204,168	234.89	6,815			1,399		2,757			(2,555)		654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	3,158,748	233.43	120,226			25,191		52,727			(45,029)		10,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	2,125,871	234.32	76,416			16,033		31,471			(28,639)		6,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024	1	1,929,766	234.33	65,600			13,784		28,528			(24,655)		6,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/04/2024	1	2,536,765	233.92	85,600			18,291		39,810			(32,123)		8,292		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/07/2024	1	3,923,827	232.68	141,852			30,858		73,095			(53,172)		12,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	1	1,614,326	232.21	61,287			13,427		32,000			(22,988)		5,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	2,615,500	233.38	92,995			20,402		44,743			(34,845)		8,658		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024	1	1,767,794	233.11	62,261			13,673		31,308			(23,348)		5,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/11/2024	1	2,012,933	232.64	72,716			16,229		37,961			(27,273)		6,726		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/14/2024	1	3,104,197	232.53	119,250			27,035		59,861			(44,608)		10,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/13/2024	1	1,141,052	232.64	43,970			9,929		21,634			(16,476)		3,836		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	2,154,178	233.51	83,489			19,101		36,858			(31,290)		7,286		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	2,125,902	234.46	78,688			18,043		32,138			(29,513)		7,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/15/2024	1	820,912	234.82	30,120			6,916		11,826			(11,320)		2,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/18/2024	1	2,154,891	235.11	77,687			18,091		29,934			(29,144)		7,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	1	4,196,411	235.03	154,067			36,450		59,626			(57,691)		14,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/20/2024	1	518,025	235.11	19,081			4,488		7,254			(7,145)		1,778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	2,090,238	235.51	72,086			17,202		27,965			(27,055)		7,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	1,282,467	234.88	47,826			11,413		18,675			(17,912)		4,427		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/22/2024	1	1,380,305	235.49	50,638			12,286		18,518			(19,334)		4,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/25/2024	1	1,743,482	235.87	64,155			15,561		22,322			(24,071)		6,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	6,685,289	236.19	249,936			61,524		82,953			(93,565)		23,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/27/2024	1	461,554	235.87	17,670			4,326		5,956			(6,617)		1,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	1,655,411	237.01	57,829			14,240		18,320			(21,657)		5,813		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	1	2,990,520	236.64	102,956			25,459		34,865			(38,615)		10,500		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	03/28/2024	1	2,537,083	235.98	92,054			22,793		32,398			(34,578)		8,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/01/2024	1	2,226,227	236.25	79,279			19,992		27,380			(29,742)		7,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/04/2024	1	6,903,108	236.35	240,516			61,480		84,848			(89,975)		24,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024	1	2,276,397	235.96	80,856			20,771		29,676			(30,239)		8,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024	1	2,508,084	235.88	89,099			22,995		33,049			(33,406)		9,000		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/05/2024	1	3,873,349	235.95	136,965			35,409		50,562			(51,438)		13,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/08/2024	1	2,661,299	235.97	89,753			23,556		34,808			(33,750)		9,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/11/2024	1	2,063,052	235.35	72,874			19,323		29,629			(27,257)		7,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/10/2024	1	1,447,384	235.97	49,070			12,959		19,090			(18,376)		5,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2024	1	3,610,945	235.13	128,106			34,254		53,547			(48,007)		13,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/12/2024	1	2,317,420	235.5	79,289			21,233		32,767			(29,722)		8,469		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/12/2024	1	2,327,495	234.85	82,555			22,152		35,764			(31,086)		8,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/15/2024	1	1,553,808	234.85	56,542			15,358		23,958			(21,220)		5,722		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/18/2024	1	6,671,565	234.78	253,448			69,687		104,919			(94,857)		24,754		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	3,195,953	235.89	116,529			32,205		43,845			(43,608)		11,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	2,945,988	236.48	91,535			25,425		37,421			(34,364)		10,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	1	548,829	235.79	17,643			4,898		7,627			(6,616)		2,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/22/2024	1	3,247,707	234.29	109,818			30,974		54,609			(41,336)		12,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/25/2024	1	3,701,388	234.5	122,588			34,914		61,279			(45,911)		13,971		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	979,218	233.35	35,328			10,115		18,620			(13,228)		3,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	3,402,087	233.46	126,045			36,180		63,871			(47,233)		12,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024	1	1,866,925	234.55	58,224			16,735		30,805			(21,850)		7,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/29/2024	1	2,212,256	232.63	77,317			22,477		45,787			(28,999)		8,430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	1	6,053,931	232.41	217,638			64,029		128,939			(81,450)		23,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	2,573,818	232.63	94,239			27,871		53,605			(35,272)		9,900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	2,832,075	233.55	89,876			26,691		53,156			(33,718)		10,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/03/2024	1	2,377,210	232.09	80,834			24,094		52,544			(30,468)		9,144		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/06/2024	1	3,996,174	231.93	133,294			40,102		90,121			(50,081)		15,477		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	1	3,166,924	231.08	110,986			33,722		78,714			(41,525)		12,349		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	2,913,847	230.95	100,238			30,669		73,564			(37,596)		11,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	1	1,696,188	230.52	60,993			18,712		44,746			(22,902)		6,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/10/2024	1	2,448,120	230.4	88,850			27,338		65,369			(33,478)		9,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/13/2024	1	2,110,371	231.1	74,307			23,058		52,565			(27,898)		8,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/16/2024	1	6,350,824	230.98	227,971			71,476		161,048			(85,328)		25,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/15/2024	1	87,001	231.1	3,170			990		2,174			(1,187)		344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	4,860,054	231.5	156,635			49,429		117,047			(58,644)		19,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	1	2,735,738	230.07	100,463			31,967		76,123			(37,936)		10,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/17/2024	1	2,154,061	229.88	77,481			24,536		61,063			(29,116)		8,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/20/2024	1	3,667,055	229.85	134,724			43,148		104,565			(50,612)		14,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/23/2024	1	2,742,738	230.45	99,486			32,195		74,051			(37,281)		11,027		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/22/2024	1	3,894,081	229.85	144,997			46,732		111,388			(54,359)		15,623		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	1,822,158	230.18	70,405			22,936		50,601			(26,371)		7,341		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	2,125,077	230.62	82,241			26,923		56,513			(30,965)		8,562		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	1,477,936	231.62	55,393			18,095		35,529			(20,825)		5,955		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/24/2024	1	3,643,937	232.62	124,597			40,790		78,897			(47,055)		14,681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	2,647,563	232.46	94,934			31,850		58,938			(35,609)		10,823		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/30/2024	1	789,972	232.62	27,560			9,188		17,247			(10,326)		3,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	1,098,681	232.03	36,231			12,203		25,571			(13,644)		4,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	05/31/2024	1	1,957,860	232.89	64,246			21,659		41,658			(24,245)		8,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/03/2024	1	850,473	231.91	29,483			10,034		20,075			(11,100)		3,498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/06/2024	1	4,144,873	232	131,539			45,226		97,467			(49,389)		17,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	3,653,989	232.36	108,665			37,468		82,978			(40,730)		15,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/05/2024	1	446,280	231.91	13,905			4,773		10,573			(5,239)		1,843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	1,788,160	231.68	50,062			17,336		43,514			(18,874)		7,414		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	1	2,478,528	230.61	73,694			25,521		67,041			(27,768)		10,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/10/2024	1	1,363,216	229.06	45,264			15,824		42,751			(17,024)		5,686		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/13/2024	1	4,089,419	227.9	143,750			50,801		142,747			(53,948)		17,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	1,970,591	227.84	69,516			24,774		69,240			(26,153)		8,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	2,705,813	228.48	93,821			33,457		89,871			(35,394)		11,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024	1	2,522,629	227.36	94,582			33,775		92,375			(35,744)		10,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/17/2024	1	2,572,595	227.53	96,583			34,831		92,928			(36,410)		10,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	5,013,222	228.22	185,040			67,660		171,379			(69,708)		21,358		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/18/2024	1	1,369,512	227.53	53,367			19,288		49,519			(20,081)		5,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	1,080,914	228.26	40,001			14,687		36,823			(15,128)		4,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/21/2024	1	1,246,143	228.64	44,830			16,502		41,057			(17,005)		5,309		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/24/2024	1	2,363,096	229.84	79,421			29,654		69,941			(30,181)		10,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/27/2024	1	3,269,077	229.67	111,038			41,508		98,647			(41,822)		14,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/20/2024	1	65,420	227.53	2,496			910		2,370			(942)		278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	3,115,267	229.01	110,892			41,635		99,881			(41,826)		13,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	2,038,518	228.94	73,817			27,806		65,767			(27,845)		8,799		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	06/26/2024	1	493,355	229.84	16,750			6,256		14,649			(6,325)		2,122		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	06/28/2024	1	2,921,168	228.94	106,993			40,399		94,244			(40,509)		12,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	3,077,635	229.23	107,837			41,512		97,201			(40,623)		13,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/01/2024	1	1,950,369	229.04	70,392			26,756		62,425			(26,569)		8,465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/03/2024	1	1,951,828	229.04	69,657			26,612		62,587			(26,236)		8,502		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	1,713,786	229.25	60,599			23,343		54,031			(22,829)		7,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/08/2024	1	2,221,212	229.71	76,751			29,901		67,273			(28,911)		9,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/05/2024	1	1,738,310	229.76	59,218			22,917		52,356			(22,423)		7,599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/11/2024	1	2,444,808	229.27	88,140			34,650		77,289			(33,216)		10,802		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/10/2024	1	770,444	229.71	26,905			10,557		23,412			(10,156)		3,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	06/25/2024	1	194,622	229.84	6,469			2,435		5,768			(2,474)		835		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	2,811,871	229.02	104,739			41,270		90,967			(39,402)		12,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/12/2024	1	2,310,844	228.94	90,340			35,717		75,281			(34,100)		10,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/12/2024	1	1,783,742	228.74	65,996	3,002		28,550		59,130			(27,008)		7,895		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/15/2024	1	3,225,444	229.56	124,122			49,540		99,676			(46,738)		14,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/18/2024	1	5,646,813	229.37	220,694			88,688		178,146			(82,832)		25,253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	1,098,302	230.53	39,578			16,022		31,291			(14,929)		4,920		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/17/2024	1	116,386	229.56	4,553			1,826		3,607			(1,710)		520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	1	2,058,971	231.37	72,040			29,143		54,297			(27,152)		9,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	1	4,400,034	230.83	159,122			64,220		121,976			(59,726)		19,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/22/2024	1	2,661,607	231.16	96,923			39,554		71,661			(36,456)		11,984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/25/2024	1	2,061,970	231.08	79,514			32,810		56,165			(29,953)		9,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	2,492,150	230.4	100,431			41,533		74,134			(37,799)		11,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/24/2024	1	1,101,691	231.16	42,277			17,356		29,754			(15,880)		4,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	2,163,781	231.54	82,142			34,009		56,498			(30,932)		9,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	07/26/2024	1	2,048,377	232.37	76,195			31,672		49,459			(28,783)		9,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	07/29/2024	1	2,746,126	233.21	98,099			41,017		61,254			(36,949)		12,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/01/2024	1	5,388,125	233.04	193,251			82,044		122,899			(73,216)		24,667		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/02/2024	1	2,660,797	232.6	96,666			40,972		63,409			(36,453)		12,201		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	1,731,982	233.4	62,909			26,674		38,219			(23,706)		7,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	07/31/2024	1	521,922	233.21	18,547			7,810		11,690			(6,985)		2,385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/02/2024	1	3,676,365	233.45	135,845			57,833		80,729			(51,387)		16,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/05/2024	1	1,879,327	233.33	68,002			29,075		41,857			(25,607)		8,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/08/2024	1	3,797,848	233.36	142,769			61,546		84,784			(53,694)		17,585		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	2,431,781	233.16	92,546			40,226		55,408			(34,944)		11,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	3,933,494	234.31	143,920			62,369		80,123			(54,184)		18,242		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/12/2024	1	2,289,168	235.26	73,089			32,114		42,461			(27,643)		10,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/15/2024	1	2,001,317	235.48	61,393			27,223		36,572			(23,222)		9,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	2,027,561	235.64	64,596			28,679		36,476			(24,339)		9,507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/07/2024	1	61,020	233.33	2,382			1,031		1,364			(902)		282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	1,566,315	235.3	47,612			21,189		29,168			(17,991)		7,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/09/2024	1	2,068,036	234.3	67,501			29,538		42,167			(25,680)		9,591		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/16/2024	1	1,123,139	235.29	32,412			14,494		20,935			(12,315)		5,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/19/2024	1	2,564,293	234.51	74,001			33,511		51,818			(28,215)		12,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/22/2024	1	3,214,925	233.38	110,272			49,793		72,866			(41,498)		15,215		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/21/2024	1	443,507	234.51	12,787			5,812		9,002			(4,863)		2,096		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	2,383,306	233.08	73,475			33,628		55,664			(27,971)		11,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	1,476,092	233.27	47,151			21,424		33,864			(17,829)		6,996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/23/2024	1	2,324,473	233.99	69,555			31,702		49,788			(26,380)		11,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/29/2024	1	5,566,397	231.93	181,703			84,227		145,313			(68,833)		26,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	2,659,820	231.42	89,370			41,645		72,745			(33,908)		12,741		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	766,238	231.08	25,013			11,695		21,592			(9,506)		3,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	08/30/2024	1	1,899,909	231.15	63,160			29,349		53,211			(23,906)		9,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	2,068,452	230.53	66,748			31,782		61,510			(25,344)		10,011		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/04/2024	1	796,543	230.58	24,545			11,663		23,536			(9,366)		3,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	08/30/2024	1	1,204,976	230.58	39,714			18,682		35,464			(15,209)		5,772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	08/26/2024	1	517,624	232.27	15,259			7,126		13,055			(5,873)		2,465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	2,216,652	231.52	71,914			34,117		60,486			(27,182)		10,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/06/2024	1	1,105,553	231.84	34,900			16,580		29,325			(13,224)		5,351		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/05/2024	1	193,959	230.58	6,376			3,026		5,738			(2,420)		937		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/09/2024	1	1,295,722	232.57	38,107			18,195		32,242			(14,400)		6,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/12/2024	1	2,631,743	233.07	67,879			32,685		62,852			(25,617)		12,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	2,573,266	230.52	76,862			37,152		77,039			(29,036)		12,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	2,011,718	230.41	57,544			27,943		60,792			(21,813)		9,836		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/13/2024	1	3,000,948	229.98	89,391			43,475		94,025			(33,977)		14,672		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/16/2024	1	1,304,133	229.85	38,909			19,015		41,360			(14,735)		6,403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/19/2024	1	5,297,111	230.08	154,449			75,889		165,351			(58,301)		26,120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	2,128,259	229.41	66,235			32,825		70,266			(25,139)		10,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	2,096,882	228.65	66,749			33,056		73,606			(25,332)		10,354		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/20/2024	1	2,132,570	228.12	69,142			34,310		78,069			(26,287)		10,531		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/23/2024	1	5,859,798	227.36	194,436			96,085		227,739			(73,044)		29,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/26/2024	1	2,363,988	226.88	80,036			40,210		95,527			(30,267)		11,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	2,599,948	226.4	87,328			44,038		108,966			(33,081)		12,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/18/2024	1	79,086	229.85	2,137			1,053		2,514			(810)		389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/27/2024	1	4,724,120	226.2	168,549			84,616		200,937			(63,624)		23,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/27/2024	1	1,138,573	227.22	35,939			18,113		44,878			(13,611)		5,677		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	09/30/2024	1	1,686,846	225.82	59,228			30,020		73,833			(22,373)		8,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/03/2024	1	4,166,584	227.03	143,193			73,017		167,010			(53,956)		20,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/01/2024	1	342,730	225.82	13,614			6,863		15,009			(5,105)		1,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/02/2024	1	162,518	225.82	6,456			3,259		7,118			(2,418)		816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	1	2,171,189	228.11	68,744			35,273		80,237			(25,963)		10,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	1,077,591	227.87	33,927			17,448		40,565			(12,854)		5,425		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/04/2024	1	2,031,452	227.25	67,116			34,566		80,166			(25,491)		10,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/10/2024	1	1,897,962	225.84	70,723			37,310		83,305			(27,072)		9,632		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	10/07/2024	1	3,071,364	226.1	109,582			56,666		132,124			(41,445)		15,524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/11/2024	1	2,598,739	225.76	94,605			49,414		114,783			(35,737)		13,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/11/2024	1	4,392,860	225.64	158,067			82,383		195,696			(59,538)		22,322		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/11/2024	1	2,292,778	226.78	80,043			41,973		94,026			(30,328)		11,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/14/2024	1	2,788,494	225.91	104,084			54,914		121,973			(39,392)		14,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/17/2024	1	3,144,247	226.83	125,422			67,874		128,935			(48,367)		16,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/16/2024	1	318,656	225.91	11,820			6,195		13,963			(4,426)		1,630		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/18/2024	1	1,677,986	227.19	58,262			30,803		67,049			(21,888)		8,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/15/2024	1	254,799	225.91	9,091			4,765		11,153			(3,414)		1,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/18/2024	1	1,152,768	226.67	43,167			22,959		47,859			(16,295)		5,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/18/2024	1	2,638,557	226.26	99,439			52,845		112,859			(37,494)		13,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/21/2024	1	2,679,830	227.26	103,280			55,375		106,636			(38,978)		13,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/24/2024	1	3,153,392	227.6	115,965			62,178		122,522			(43,514)		16,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/25/2024	1	1,524,399	228.64	53,869			29,296		54,781			(20,421)		7,889		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	10/25/2024	1	1,675,995	228.34	59,813			33,395		61,627			(23,286)		8,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/25/2024	1	872,108	228.27	30,831			16,654		32,239			(11,626)		4,513		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/31/2024	1	3,736,838	229.13	113,997			62,177		129,773			(42,713)		19,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/30/2024	1	516,711	229.46	16,656			9,053		17,477			(6,239)		2,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/28/2024	1	3,747,583	229.46	122,851			67,239		126,501			(46,526)		19,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	1	1,623,885	228.89	50,024			27,403		57,526			(18,765)		8,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	2,980,188	227.42	99,228			54,362		117,934			(37,177)		15,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/01/2024	1	2,606,095	226.82	91,955	1,984		51,666		107,755			(35,397)		13,607		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/04/2024	1	2,582,474	227.52	89,120			49,174		101,494			(33,449)		13,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/07/2024	1	2,327,693	227.76	80,598			44,623		89,991			(30,143)		12,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2024	1	88,424	227.52	3,109			1,719		3,479			(1,164)		465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	1	4,571,994	227.98	150,757			84,053		174,060			(56,415)		24,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	2,214,920	226.92	93,604			52,232		91,147			(35,053)		11,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/08/2024	1	3,219,740	230.38	112,130			62,580		101,894			(42,070)		16,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/11/2024	1	2,002,162	230.64	67,129			37,638		62,151			(25,177)		10,584		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/14/2024	1	3,477,102	230.27	120,751			68,030		111,516			(45,174)		18,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/13/2024	1	1,528,624	230.64	52,093			29,307		47,564			(19,508)		8,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	1	4,743,765	230.48	159,453			90,280		149,703			(59,694)		25,200		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	1,568,541	230.25	53,289			30,217		50,408			(19,961)		8,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/15/2024	1	1,525,269	230.07	53,165			30,276		49,714			(20,026)		8,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/18/2024	1	6,468,887	230.23	217,450	5,902		128,456		208,398			(83,345)		34,489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2024	1	6,064,961	230.11	212,560			122,021		197,756			(79,542)		32,452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	2,916,833	230.45	101,747			58,673		92,710			(38,064)		15,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2024	1	1,757,912	230.69	60,196			34,763		54,825			(22,585)		9,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	1	5,573,351	230.01	201,937			117,607		183,794			(75,694)		30,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	1	1,453,234	230.73	49,453			28,912		45,306			(18,595)		7,831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	1	2,527,709	230.1	93,043			54,402		82,932			(34,818)		13,654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	1	1,374,374	231.27	47,144			27,639		41,131			(17,657)		7,424		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	11/29/2024	1	1,897,304	231.21	60,837			35,822		57,054			(22,916)		10,249		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/02/2024	1	2,071,753	231.05	64,866			38,299		63,144			(24,362)		11,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/05/2024	1	6,462,074	230.17	214,216			126,823		211,491			(80,111)		35,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/06/2024	1	2,022,940	229.62	69,963			41,633		69,133			(26,190)		11,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024	1	1,556,992	229.48	54,495			32,512		53,777			(20,435)		8,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/06/2024	1	1,103,310	229.83	38,017			22,699		37,107			(14,285)		6,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/09/2024	1	1,375,615	229.67	48,335			28,976		46,883			(18,132)		7,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2024	1	5,933,253	230.12	204,286	2,177		124,568		195,753			(77,044)		32,535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/13/2024	1	3,683,655	230.47	123,710			74,600		118,446			(46,264)		20,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/13/2024	1	2,011,601	230.09	64,792			39,235		66,596			(24,265)		11,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/13/2024	1	1,065,891	229.11	35,511			21,552		37,995			(13,327)		5,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/16/2024	1	2,120,925	228.63	70,631			43,098		78,429			(26,523)		11,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/19/2024	1	5,811,080	228.22	199,984			122,269		222,067			(74,804)		32,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/18/2024	1	581,274	228.63	19,373			11,832		21,538			(7,255)		3,209		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	1	4,749,098	228.11	164,148	5,778		105,395		183,053			(63,217)		26,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	1,930,379	228.8	63,121			38,920		70,759			(23,665)		10,681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/20/2024	1	1,401,937	228.03	48,437			29,891		54,352			(18,182)		7,757		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	1	5,342,974	227.9	166,276	17,105		114,661		209,480			(68,365)		29,794		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/26/2024	1	260,580	228.24	8,449			5,253		9,961			(3,164)		1,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	4,729,795	227.36	157,567	14,578		107,829		192,686			(64,461)		26,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/27/2024	1	3,580,024	228.38	93,401	27,796		75,961		135,594			(45,391)		19,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	12/30/2024	1	1,796,057	228.21		61,073		38,413		74,312			(22,682)		10,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	1	2,919,576	228.06		107,573		68,241		122,263			(39,371)		16,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	1	666,662	228.21		23,692		14,958		25,607			(8,742)		3,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	12/23/2024	1	164,129	228.24		7,228		4,679		6,272			(2,552)		911		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	702,378	228.71		22,787		14,458		26,044			(8,377)		3,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/03/2025	1	994,838	227.89		37,958		24,139		39,130			(13,885)		5,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/06/2025	1	1,958,498	229.2		68,576		43,831		76,235			(24,786)		11,041		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/09/2025	1	3,066,465	229.35		112,027		71,774		118,405			(40,297)		17,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	1	906,722	229.69		33,889		21,795		31,430			(12,107)		5,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	1,281,129	230.88		45,288		29,228		40,610			(16,198)		7,253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/10/2025	1	1,471,891	231.17		51,077		33,086		45,633			(18,108)		8,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/13/2025	1	1,920,410	231.36		66,056		42,894		64,881			(23,189)		10,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	1	2,425,341	231.32		79,426		51,740		82,416			(27,728)		13,834		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2025	1	1,291,558	231.36		42,006		27,344		39,602			(14,689)		7,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	1	3,837,299	230.51		127,677		83,480		137,809			(44,474)		21,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	1,723,739	229.89		64,763		42,450		64,540			(22,404)		9,832		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025	1	1,094,578	230.91		39,654		26,054		34,782			(13,625)		6,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	1	3,287,488	231.6		114,761		75,822		110,075			(38,990)		18,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	1	2,003,133	231.62		71,363		47,252		67,029			(24,207)		11,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	4,081,916	231.74		148,142		98,309		135,462			(50,169)		23,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/22/2025	1	188,254	230.91		7,125		4,721		6,004			(2,421)		1,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/24/2025	1	1,715,810	232.45		59,935		39,837		54,199			(20,199)		9,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	1	3,692,075	232.95		124,259		82,887		112,874			(41,429)		21,280		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025	1	4,593,588	232.19		168,953		113,176		148,460			(55,881)		26,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	1	1,771,832	233.14		62,477		42,043		53,628			(20,478)		10,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	4,854,070	233.81		179,891		121,118		140,084			(59,186)		28,092		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	01/31/2025	1	2,410,435	234.98		77,345		52,308		63,913			(25,206)		13,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/03/2025	1	3,688,294	234.1		123,623		83,738		104,537			(39,983)		21,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2023	02/06/2025	1	5,542,308	233.8		192,335		130,840		160,915			(61,656)		32,271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	2,547,614	234.3		83,021		56,723		71,438			(26,477)		14,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	1,924,738	233.86		64,401		44,018		55,694			(20,516)		11,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2025	1	2,536,011	233.45		87,533		59,958		75,545			(27,698)		14,781		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/10/2025	1	3,034,141	233.3		108,153		74,274		91,576			(33,945)		17,738		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	1	3,467,949	233.99		119,078		82,002		99,953			(37,137)		20,335		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	1	2,712,701	234.02		92,704		64,043		78,088			(28,796)		15,922		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2025	1	2,243,793	234.32		72,312		50,168		63,230			(22,389)		13,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025	1	493,758	233.5		15,272		10,678		13,129			(4,643)		2,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/14/2025	1	1,530,591	233.26		47,500		33,051		46,479			(14,479)		8,984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2025	1	3,527,274	233.26		109,123		76,355		107,645			(32,860)		20,827		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/21/2025	1	1,992,749	231.89		66,258		46,437		66,847			(19,873)		11,778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025	1	3,376,628	231.78		116,876		82,075		114,113			(35,082)		19,957		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/19/2025	1	82,650	233.26		2,626		1,841		2,247			(791)		488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/21/2025	1	1,100,740	232.07		36,000		25,319		32,836			(10,750)		6,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/27/2023	02/24/2025	1	1,369,363	231.4		47,085		33,240		43,006			(13,872)		8,117		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/27/2025	1	2,426,066	231.63		80,382		56,920		83,173			(23,508)		14,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/26/2025	1	371,308	231.4		12,789		9,042		11,677			(3,754)		2,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/28/2025	1	2,995,888	231.6		99,239		70,519		102,990			(28,852)		17,828		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025	1	875,609	231.1		30,293		21,563		28,197			(8,807)		5,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	02/28/2025	1	1,662,617	231.3		59,725		42,599		58,306			(17,213)		9,894		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/03/2025	1	3,658,345	232.29		112,069		80,923		120,338			(31,266)		21,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	1	3,678,649	232.19		116,188		83,335		122,094			(32,925)		22,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	510,295	231.1		15,880		11,476		16,502			(4,431)		3,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	1,288,157	231.3		39,196		28,371		41,053			(10,909)		7,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/05/2025	1	117,738	232.29		3,396		2,447		3,482			(958)		704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	1	1,920,789	229.87		60,934		44,031		74,269			(17,035)		11,507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/10/2025	1	2,273,240	228.79		77,962		56,656		94,269			(21,354)		13,658		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	1	5,097,109	228.54		184,449		134,201		215,037			(50,370)		30,710		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	1	3,538,949	229.46		122,288		89,180		141,024			(33,264)		21,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	3,540,965	229.14		128,529		93,965		143,972			(34,903)		21,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/14/2025	1	3,219,637	229.93		105,817		77,506		124,532			(28,582)		19,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/17/2025	1	2,063,552	229.08		74,371		54,752		84,360			(19,667)		12,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	1	6,769,611	229.42		248,627		183,167		271,373			(65,669)		41,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	994,836	230.51		32,167		23,756		33,861			(8,446)		6,039		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2023	03/21/2025	1	2,832,409	229.41		100,583		74,532		113,676			(26,313)		17,194		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2025	1	4,777,481	229.77		168,225		125,354		187,449			(43,331)		29,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/24/2025	1	1,046,436	229.81		36,346		27,056		37,438			(9,314)		6,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/27/2025	1	1,775,134	229.82		60,864		45,403		69,672			(15,503)		10,836		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/26/2025	1	1,345,550	229.81		45,903		34,222		48,240			(11,712)		8,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2025	1	2,874,438	229.6		106,412		79,804		114,454			(26,696)		17,562		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2023	03/28/2025	1	1,258,038	230.58		44,529		33,584		42,775			(11,054)		7,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	03/28/2025	1	448,725	230.91		16,576		12,455		14,903			(4,167)		2,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/03/2023	03/31/2025	1	2,038,487	231.97		69,789		52,597		69,875			(17,241)		12,489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/03/2025	1	3,455,714	231.87		118,485		89,515		119,474			(29,053)		21,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2023	04/04/2025	1	3,322,882	231.65		111,608		84,557		116,610			(27,130)		20,432		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/04/2025	1	3,738,886	231.07		132,686		101,212		136,204			(31,754)		22,990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/04/2025	1	2,650,525	231.41		91,631		69,832		94,470			(21,865)		16,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/07/2025	1	1,007,071	231.41		34,902		26,633		32,426			(8,294)		6,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	04/10/2025	1	1,950,987	231.43		67,357		51,535		69,715			(15,870)		12,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2023	04/11/2025	1	3,005,292	231.39		100,937		77,511		107,731			(23,500)		18,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025	1	2,143,029	230.86		79,448		61,165		79,466			(18,502)		13,260		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/11/2025	1	1,576,705	231.93		54,458		42,063		54,587			(12,527)		9,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/14/2025	1	2,082,162	232.01		72,874		56,318		71,862			(16,610)		12,918		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/17/2025	1	4,262,802	232.23		142,501		110,903		145,323			(31,919)		26,518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/17/2025	1	2,194,160	232.26		74,516		57,844		74,656			(16,752)		13,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/17/2025	1	2,193,004	232.11		72,744		56,683		75,347			(16,269)		13,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/17/2025	1	1,854,757	231.54		64,107		50,061		66,105			(14,221)		11,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/21/2025	1	1,585,813	231.63		54,547		42,890		56,338			(11,708)		9,900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/24/2025	1	3,696,680	231.47		119,678		93,928		132,922			(25,873)		23,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/25/2025	1	1,036,029	230.11		41,661		34,144		36,970			(7,654)		6,490		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/25/2025	1	1,231,681	230.29		47,411		37,413		43,411			(10,130)		7,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/25/2025	1	3,284,120	231.99		115,721		91,488		114,304			(24,535)		20,574		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	04/28/2025	1	2,566,672	232.53		87,311		69,151		86,458			(18,230)		16,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2023	05/01/2025	1	4,144,831	232.31		136,505		108,738		141,894			(27,941)		26,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	1	3,803,507	231.48		128,504		102,444		137,360			(26,197)		23,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	928,595	231.03		30,989		24,749		31,135			(6,334)		5,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/02/2025	1	1,163,442	230.36		43,782		35,200		40,868			(8,719)		7,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/05/2025	1	2,019,384	231.66		71,052		57,013		72,237			(14,098)		12,761		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/08/2025	1	4,631,792	231.85		157,647		126,781		164,012			(30,998)		29,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	1	1,779,485	231.54		65,445		53,186		64,295			(12,391)		11,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	1	2,657,705	231.88		93,254		75,378		93,990			(18,162)		16,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025	1	1,689,247	232.01		57,811		46,792		59,250			(11,197)		10,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/12/2025	1	1,019,488	231.79		35,895		29,134		32,614			(6,791)		6,481		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025	1	4,576,361	232.12		157,223		127,977		160,008			(29,381)		29,166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,499,951	232.98		54,981		44,971		49,680			(10,182)		9,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,170,722	231.88		45,741		37,413		37,374			(8,471)		7,467		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	1	2,685,675	233.92		91,768		75,444		83,702			(16,602)		17,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/19/2025	1	2,061,955	233.62		71,226		58,472		65,669			(12,817)		13,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2025	1	3,373,459	233.64		108,977		89,695		107,529			(19,378)		21,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	1	1,660,273	232.76		55,103		45,431		56,028			(9,733)		10,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,167,898	232.19		39,962		33,133		36,607			(6,983)		7,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	1,496,835	232.03		56,369		47,136		52,897			(9,471)		9,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/23/2025	1	2,072,356	233.01		72,890		60,963		68,831			(12,013)		13,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	1,821,206	233.01		60,495		50,440		60,770			(10,110)		11,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	1	839,759	233.01		27,859		23,222		24,941			(4,662)		5,415		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	4,768,269	232.46		173,532		145,288		164,734			(28,803)		30,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	1	4,084,907	233.32		153,193		128,437		133,638			(25,252)		26,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/02/2025	1	2,002,271	234.72		68,769		57,798		59,970			(11,041)		12,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/05/2025	1	1,801,330	234.68		64,423		54,306		54,211			(10,201)		11,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	1	1,061,741	235.28		36,395		30,709		26,874			(5,729)		6,891		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,278,850	235.22		44,745		37,895		32,514			(6,997)		8,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/06/2025	1	2,334,668	235.49		79,807		67,681		66,680			(12,388)		15,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/09/2025	1	1,803,585	235.44		64,271		54,621		51,803			(9,711)		11,734		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	1	3,371,564	236.03		121,351		103,466		93,359			(18,003)		21,989		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	1,077,597	236.81		36,677		31,286		24,491			(5,426)		7,034		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	4,125,923	236.67		147,638		126,688		109,572			(21,535)		26,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/13/2025	1	776,075	237.48		26,209		22,511		16,760			(3,816)		5,065		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/16/2025	1	914,897	237.29		30,361		26,148		20,064			(4,250)		5,986		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	1	3,475,982	236.86		117,329		101,367		91,676			(16,079)		22,815		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/18/2025	1	1,198,936	237.29		39,309		33,895		26,360			(5,454)		7,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,419,706	236.58		48,847		42,312		38,148			(6,701)		9,319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	2,301,391	236.34		77,966		67,758		62,982			(10,299)		15,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/20/2025	1	565,788	236.69		18,908		16,401		13,048			(2,571)		3,714		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/26/2025	1	2,569,492	236.16		91,672		79,839		71,327			(11,926)		16,946		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	1	2,679,766	236.67		94,879		83,084		71,968			(12,008)		17,687		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	1	3,317,490	236.84		114,397		99,977		88,122			(14,627)		21,896		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	1,505,676	237.26		53,969		47,514		38,881			(6,691)		9,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	989,820	238.01		33,852		29,760		20,835			(4,249)		6,559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	427,071	238.01		14,606		12,838		8,985			(1,836)		2,828		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	4,009,536	238.01		136,246		119,937		98,747			(16,669)		26,526		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	1	3,003,325	238.06		99,313		87,607		73,900			(11,820)		19,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	3,175,523	237		107,747		95,460		83,866			(12,648)		21,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,232,771	237.64		40,144		35,549		26,726			(4,735)		8,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	3,467,114	236.89		119,666		106,305		92,527			(13,535)		23,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	333,623	236.89		11,410		10,127		7,682			(1,323)		2,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	2,038,870	236.89		69,525		61,694		54,454			(8,073)		13,573		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/10/2025	1	3,842,292	237.04		137,739		122,618		101,790			(15,274)		25,617		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	3,015,589	238.37		106,051		94,863		73,167			(11,496)		20,121		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	971,198	237.8		34,429		30,692		20,960			(3,773)		6,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	2,989,185	238.89		101,451		90,910		70,019			(10,900)		19,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/14/2025	1	3,790,264	238.72		130,682		117,615		90,091			(13,219)		25,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,912,799	238.72		65,609		58,859		45,546			(6,982)		12,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,347,462	238.72		46,218		41,456		27,165			(4,925)		9,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/17/2025	1	5,682,514	238.73		203,188		183,022		135,318			(20,459)		38,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	1,625,657	239.41		56,090		50,650		37,006			(5,574)		10,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	1,721,624	239.52		59,000		53,296		38,891			(5,857)		11,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	3,692,562	239.59		125,146		113,358		83,009			(12,239)		24,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	830,082	239.45		28,389		25,741		15,948			(2,750)		5,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,820,145	239.45		96,449		87,440		64,277			(9,355)		18,976		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	1	4,215,616	239.45		146,655		133,121		95,973			(13,699)		28,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/24/2025	1	2,160,031	239.76		75,046		68,243		48,283			(6,888)		14,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	6,419,778	240.43		216,567		197,601		137,197			(19,389)		43,294		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	846,602	240.05		29,064		26,588		15,558			(2,515)		5,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	2,932,546	240.01		100,320		92,692		64,513			(8,028)		19,777		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,932,767	240.84		66,101		60,562		40,327			(5,779)		13,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	1,189,354	240.84		40,676		37,272		20,697			(3,552)		8,051		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	2,986,159	240.84		101,981		93,515		62,246			(8,658)		20,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	07/31/2025	1	2,545,687	240.88		84,935		78,128		53,062			(6,905)		17,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	1	3,111,135	240.63		100,413		92,604		66,056			(8,056)		21,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	2,695,711	239.82		91,300		84,206		60,459			(7,319)		18,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	625,001	239.57		21,145		19,564		12,005			(1,650)		4,237		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	617,583	239.16		21,121		19,555		12,265			(1,645)		4,199		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	386,501	239.16		13,257		12,275		7,699			(1,031)		2,630		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	1,182,776	239.16		41,363		38,329		23,468			(3,131)		8,036		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/07/2025	1	3,880,262	240.06		125,316		116,518		86,099			(8,972)		26,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	4,242,285	238.96		144,566		134,745		101,450			(10,146)		28,909		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	2,014,478	239.42		66,420		61,928		46,708			(4,651)		13,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	2,879,771	239.01		97,697		91,340		68,634			(6,724)		19,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	1,086,130	238.9		37,146		34,748		22,142			(2,537)		7,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	2,178,927	238.9		73,657		68,955		52,425			(4,908)		14,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	609,108	238.9		20,831		19,488		12,440			(1,421)		4,166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	1	4,759,235	238.92		148,677		139,566		114,674			(9,290)		32,575		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	1	5,035,161	237.2		168,876		158,932		135,839			(10,297)		34,489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	1	2,279,642	237.71		75,065		70,551		59,499			(4,618)		15,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	3,635,726	236.57		123,549		116,681		102,084			(7,328)		24,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	3,162,120	236.5		107,466		101,641		89,393			(6,080)		21,707		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	3,129,103	236.5		107,015		101,143		88,588			(6,278)		21,511		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	1,914,565	236.5		65,478		61,880		54,163			(3,846)		13,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2025	1	2,465,095	236.44		82,549		78,321		70,097			(4,360)		16,959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	3,703,196	236.81		124,242		118,127		102,967			(6,377)		25,495		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	2,402,204	236.09		85,564		81,223		69,883			(4,451)		16,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	4,471,434	236.04		154,279		147,188		130,526			(7,691)		30,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,287,514	236.34		43,904		41,917		32,096			(2,156)		8,896		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	2,108,810	236.34		74,264		70,971		60,517			(3,448)		14,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	343,859	236.34		11,726		11,194		8,556			(577)		2,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/28/2025	1	3,034,326	236.96		111,082		106,396		83,920			(4,825)		20,980		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	3,730,715	238.12		127,378		122,255		95,883			(5,328)		25,814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	3,862,923	238.21		131,061		125,943		98,713			(5,493)		26,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	4,707,156	238.01		159,049		153,475		121,873			(6,307)		32,570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	664,436	238.05		22,724		21,942		14,700			(900)		4,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	835,140	238.05		28,562		27,581		18,484			(1,130)		5,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	6,347,017	238.05		206,255		199,459		163,893			(7,302)		43,917		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	3,930,740	237.13		132,594		128,380		108,209			(4,390)		27,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/04/2025	1	646,745	238.05		20,594		19,942		14,327			(678)		4,494		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	1	4,156,763	236.79		142,455		138,626		116,917			(4,386)		28,906		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	1	1,127,243	236.95		38,276		37,249		27,064			(1,169)		7,839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,758,982	236.94		60,157		58,589		49,188			(1,806)		12,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,635,544	236.94		89,872		87,526		73,648			(2,701)		18,379		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	2,097,208	236.94		73,018		71,157		58,560			(2,057)		14,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	1	2,231,546	237.65		72,899		71,303		59,696			(1,692)		15,584		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	7,057,096	237.29		247,159		242,277		193,329			(5,487)		49,317		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,711,123	237.29		58,338		57,055		46,863			(1,359)		11,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	5,819,823	238.38		194,223		190,853		148,720			(4,133)		40,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	2,532,307	237.47		86,352		84,930		68,838			(1,767)		17,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	4,899,870	237.47		165,900		163,354		133,002			(2,846)		34,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,444,934	237.47		49,272		48,460		39,250			(1,010)		10,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	2,025,359	237.3		65,738		64,935		55,724			(917)		14,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/18/2025	1	2,093,395	237.4		69,993		69,073		57,189			(1,013)		14,691		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2023	09/19/2025	1	4,488,620	236.57		147,319		145,710		129,205			(1,944)		31,521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/19/2025	1	3,702,728	235.13		124,442		123,505		116,480			(1,422)		26,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/22/2025	1	3,118,586	234.76		106,402		105,722		100,471			(1,009)		21,946		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/23/2025	1	1,938,266	234.76		65,901		65,448		62,482			(720)		13,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/24/2025	1	1,966,081	234.76		67,043		66,584		63,418			(732)		13,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/25/2025	1	6,151,485	234.93		194,995		194,266		196,558			(994)		43,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2023	09/26/2025	1	5,100,863	233.83		176,933		176,785		174,143			(559)		35,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2023	09/26/2025	1	5,062,333	233.65		174,846		174,573		174,676			(588)		35,722		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2023	09/26/2025	1	6,219,374	234.37		209,167		209,167		205,569			(472)		43,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	10/01/2025	1	985,221	233.91		33,596		33,596		33,578			(46)		6,976		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/30/2025	1	1,267,783	233.91		43,231		43,231		43,182			(59)		8,971		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/29/2025	1	1,901,057	233.91		64,826		64,826		64,712			(89)		13,443		0001
Purchased Call/Citi Grandmaster Index/CGM0402S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	10/04/2023	1	4,594,023	327.87	122,802			508					(46,055)		2,405		0001
Purchased Call/Citi Grandmaster Index/CGM0402S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	10/03/2023	1	99,342	327.98	2,647			7					(993)		45		0001
Purchased Call/Citi Grandmaster Index/CGM0402S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	10/05/2023	1	3,934,466	328.48	104,340			579					(39,308)		2,302		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0402S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	10/06/2023	1	1,222,464	327.97	32,689			226					(12,242)		784		0001
Purchased Call/Citi Grandmaster Index/CGM0402S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2021	10/06/2023	1	1,733,865	328.53	44,716			309					(16,841)		1,112		0001
Purchased Call/Citi Grandmaster Index/CGM0402SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2021	10/06/2023	1	3,251,784	328.57	83,729			580					(31,572)		2,085		0001
Purchased Call/Citi Grandmaster Index/CGM0402SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/11/2023	1	2,285,346	328.53	61,984			858					(23,346)		1,984		0001
Purchased Call/Citi Grandmaster Index/CGM0402SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/10/2023	1	1,378,847	328.57	36,002			447					(13,510)		1,141		0001
Purchased Call/Citi Grandmaster Index/CGM0402SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/12/2023	1	2,514,917	328.41	70,147			1,066		3			(26,378)		2,280		0001
Purchased Call/Citi Grandmaster Index/CGM0402SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/13/2023	1	917,910	329.08	25,306			419		1			(9,493)		866		0001
Purchased Call/Citi Grandmaster Index/CGM0402SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/15/2021	10/13/2023	1	1,551,832	330.15	40,729			675					(15,293)		1,464		0001
Purchased Call/Citi Grandmaster Index/CGM0402SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2021	10/13/2023	1	2,363,860	330.56	59,966			998					(22,620)		2,231		0001
Purchased Call/Citi Grandmaster Index/CGM0402SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	10/18/2023	1	4,596,595	330.16	120,841			2,831		9			(45,313)		5,104		0001
Purchased Call/Citi Grandmaster Index/CGM0402SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2021	10/19/2023	1	2,462,741	330.35	63,599			1,578		5			(23,838)		2,809		0001
Purchased Call/Citi Grandmaster Index/CGM0402SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2021	10/20/2023	1	1,815,211	330.75	45,060			1,181		4			(16,880)		2,125		0001
Purchased Call/Citi Grandmaster Index/CGM0402SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/20/2023	1	3,837,916	330.02	101,156			2,656		15			(37,996)		4,492		0001
Purchased Call/Citi Grandmaster Index/CGM0402SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/20/2023	1	3,023,307	330.21	80,563			2,117		9			(30,339)		3,538		0001
Purchased Call/Citi Grandmaster Index/CGM0402SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/25/2023	1	2,882,043	330.82	74,147			2,449		17			(27,774)		3,771		0001
Purchased Call/Citi Grandmaster Index/CGM0402SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/24/2023	1	2,038,275	330.21	54,381			1,723		16			(20,393)		2,613		0001
Purchased Call/Citi Grandmaster Index/CGM0402SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/27/2021	10/26/2023	1	1,566,521	330.81	39,676			1,366		13			(14,867)		2,090		0001
Purchased Call/Citi Grandmaster Index/CGM0402SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2021	10/27/2023	1	2,803,079	330.49	72,294			2,593		34			(27,079)		3,812		0001
Purchased Call/Citi Grandmaster Index/CGM0402SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2021	10/27/2023	1	2,370,262	330.52	60,132			2,177		28			(22,748)		3,223		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0402$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2021	10/27/2023	1	2,736,716	330.19	71,952			2,589		41			(27,108)		3,722		0001
Purchased Call/Citi Grandmaster Index/CGM0402$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	11/01/2023	1	4,927,738	330.46	128,447			5,483		3			(48,151)		7,295		0001
Purchased Call/Citi Grandmaster Index/CGM0402$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2021	11/02/2023	1	1,940,901	330.77	50,158			2,213		1			(18,805)		2,918		0001
Purchased Call/Citi Grandmaster Index/CGM0402$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	11/03/2023	1	1,874,881	330.58	49,607			2,259		2			(18,585)		2,861		0001
Purchased Call/Citi Grandmaster Index/CGM0402$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/03/2023	1	1,935,926	330.89	51,179			2,333		2			(19,207)		2,954		0001
Purchased Call/Citi Grandmaster Index/CGM0402$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/03/2023	1	1,151,093	331.3	29,618			1,355		1			(11,167)		1,757		0001
Purchased Call/Citi Grandmaster Index/CGM0402$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/08/2023	1	2,742,321	331.43	65,192			3,471		2			(24,823)		4,482		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/07/2023	1	1,069,706	331.3	27,251			1,391		1			(10,219)		1,726		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/06/2023	1	71,250	331.3	1,815			90					(682)		113		0001
Purchased Call/Citi Grandmaster Index/CGM0403$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2021	11/09/2023	1	2,804,326	331.07	71,311			3,841		6			(26,710)		4,642		0001
Purchased Call/Citi Grandmaster Index/CGM0403$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2021	11/10/2023	1	2,911,275	330.75	77,052			4,253		13			(28,867)		4,879		0001
Purchased Call/Citi Grandmaster Index/CGM0403$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2021	11/10/2023	1	986,987	331.2	25,618			1,416		3			(9,613)		1,654		0001
Purchased Call/Citi Grandmaster Index/CGM0403$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023	1	769,847	331.35	19,826			1,097		2			(7,469)		1,290		0001
Purchased Call/Citi Grandmaster Index/CGM0403$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2021	11/15/2023	1	6,911,842	331.36	177,490			10,994		36			(66,508)		12,269		0001
Purchased Call/Citi Grandmaster Index/CGM0403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2021	11/16/2023	1	1,351,842	331.47	34,089			2,161		7			(12,778)		2,425		0001
Purchased Call/Citi Grandmaster Index/CGM0403$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2021	11/17/2023	1	2,864,422	331.08	73,987			4,800		29			(27,728)		5,194		0001
Purchased Call/Citi Grandmaster Index/CGM0403$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/17/2023	1	2,549,239	331.17	63,869			4,154		24			(24,022)		4,622		0001
Purchased Call/Citi Grandmaster Index/CGM0403$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	11/17/2023	1	1,857,748	331.11	46,682			3,039		18			(17,589)		3,368		0001
Purchased Call/Citi Grandmaster Index/CGM0403$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	11/22/2023	1	8,463,730	330.77	216,704			15,535		187			(81,185)		16,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	11/22/2023	1	5,577,902	330.69	134,308			9,669		131			(50,447)		10,628		0001
Purchased Call/Citi Grandmaster Index/CGM0403$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2021	11/24/2023	1	2,696,125	330.82	56,179	1,535		4,460		74			(22,376)		5,233		0001
Purchased Call/Citi Grandmaster Index/CGM0403$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/29/2023	1	6,590,037	328.63	157,680			12,805		990			(59,082)		13,359		0001
Purchased Call/Citi Grandmaster Index/CGM0403$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2023	1	854,696	328.49	20,633			1,648		129			(7,737)		1,718		0001
Purchased Call/Citi Grandmaster Index/CGM0403$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/24/2023	1	573,963	328.49	14,042			1,058		67			(5,335)		1,114		0001
Purchased Call/Citi Grandmaster Index/CGM0403$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/30/2023	1	3,872,180	327.37	99,121			8,181		1,134			(37,119)		7,915		0001
Purchased Call/Citi Grandmaster Index/CGM0403$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2021	12/01/2023	1	1,182,467	327.28	30,266			2,547		383			(11,335)		2,437		0001
Purchased Call/Citi Grandmaster Index/CGM0403$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2021	12/01/2023	1	5,285,723	327.2	144,069			12,224		1,771			(54,411)		10,892		0001
Purchased Call/Citi Grandmaster Index/CGM0403$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/06/2021	12/01/2023	1	5,489,309	327.1	148,099			12,511		1,922			(55,838)		11,312		0001
Purchased Call/Citi Grandmaster Index/CGM0403$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/06/2023	1	3,094,380	327.37	85,776			7,790		1,170			(32,129)		6,629		0001
Purchased Call/Citi Grandmaster Index/CGM0403$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/05/2023	1	1,582,113	327.1	44,595			3,993		634			(16,723)		3,364		0001
Purchased Call/Citi Grandmaster Index/CGM0403$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/07/2023	1	2,690,034	328.8	68,430			6,319		571			(25,650)		5,805		0001
Purchased Call/Citi Grandmaster Index/CGM0403$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/08/2023	1	3,729,895	328.54	95,747			8,982		917			(35,861)		8,109		0001
Purchased Call/Citi Grandmaster Index/CGM0403$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	12/08/2023	1	2,122,347	328.5	55,371			5,201		531			(20,768)		4,614		0001
Purchased Call/Citi Grandmaster Index/CGM0403$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2021	12/08/2023	1	4,063,221	328.77	103,160			9,707		901			(38,864)		8,833		0001
Purchased Call/Citi Grandmaster Index/CGM0403$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2021	12/13/2023	1	5,356,277	328.82	135,028			13,590		1,470			(50,680)		12,059		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2023	1	4,343,687	327.91	117,573			12,013		1,770			(44,102)		9,845		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2021	12/15/2023	1	2,734,463	328.5	69,135			7,169		935			(25,971)		6,239		0001
Purchased Call/Citi Grandmaster Index/CGM0403$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2023	1	2,524,611	328.9	61,776			6,401		738			(23,182)		5,760		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/15/2023	1	3,852,696	328.21	93,407			9,845		1,472			(35,697)		8,790		0001
Purchased Call/Citi Grandmaster Index/CGM0403SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/20/2023	1	6,088,479	327.21	164,004			18,069		3,998			(61,491)		14,341		0001
Purchased Call/Citi Grandmaster Index/CGM0403SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/19/2023	1	1,873,435	328.21	45,801			4,994		814			(17,210)		4,385		0001
Purchased Call/Citi Grandmaster Index/CGM0403SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/21/2023	1	990,491	327.61	26,576			2,961		569			(9,952)		2,347		0001
Purchased Call/Citi Grandmaster Index/CGM0403SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2021	12/22/2023	1	2,946,716	328.39	77,371			8,761		1,336			(29,037)		7,026		0001
Purchased Call/Citi Grandmaster Index/CGM0403SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2021	12/22/2023	1	3,203,035	328.53	84,871			9,640		1,380			(31,995)		7,637		0001
Purchased Call/Citi Grandmaster Index/CGM0403SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2023	1	7,763,407	329.58	177,363			21,605		2,743			(66,737)		19,168		0001
Purchased Call/Citi Grandmaster Index/CGM0404S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/27/2023	1	4,705,350	329.42	113,354	979		13,826		1,704			(43,244)		11,552		0001
Purchased Call/Citi Grandmaster Index/CGM0404S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/29/2023	1	3,134,105	328.67	74,707			9,209		1,567			(28,146)		7,781		0001
Purchased Call/Citi Grandmaster Index/CGM0404S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/31/2021	12/29/2023	1	3,032,680	328.61	76,633			9,429		1,547			(28,770)		7,530		0001
Purchased Call/Citi Grandmaster Index/CGM0404S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2022	01/03/2024	1	9,551,340	327.92	237,816	3,538		31,678		7,013			(91,700)		24,364		0001
Purchased Call/Citi Grandmaster Index/CGM0404S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	01/04/2024	1	3,269,757	328.09	77,995			10,193		2,326			(29,209)		8,384		0001
Purchased Call/Citi Grandmaster Index/CGM0404S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2024	1	1,179,046	326.89	27,492			3,642		1,240			(10,307)		3,039		0001
Purchased Call/Citi Grandmaster Index/CGM0404S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/05/2024	1	2,206,697	325.45	54,854			7,273		3,461			(20,570)		5,688		0001
Purchased Call/Citi Grandmaster Index/CGM0404S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	01/05/2024	1	2,347,085	324.94	59,032			7,872		4,214			(22,324)		6,050		0001
Purchased Call/Citi Grandmaster Index/CGM0404S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/11/2022	01/10/2024	1	4,204,916	324.73	111,902			15,564		8,595			(41,931)		11,114		0001
Purchased Call/Citi Grandmaster Index/CGM0404S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/11/2024	1	912,818	325.36	24,158			3,392		1,620			(9,049)		2,425		0001
Purchased Call/Citi Grandmaster Index/CGM0404SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/09/2024	1	163,221	324.94	4,440			612		310			(1,667)		429		0001
Purchased Call/Citi Grandmaster Index/CGM0404SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2022	01/12/2024	1	2,099,928	326.05	51,239			7,295		3,132			(19,221)		5,605		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2022	01/12/2024	1	2,483,172	325.39	61,395			8,760		4,396			(23,105)		6,627		0001
Purchased Call/Citi Grandmaster Index/CGM0404SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024	1	957,013	325.19	23,685			3,383		1,782			(8,942)		2,554		0001
Purchased Call/Citi Grandmaster Index/CGM0404SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/18/2024	1	5,769,908	324.82	144,800			21,744		12,832			(54,291)		15,838		0001
Purchased Call/Citi Grandmaster Index/CGM0404SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/17/2024	1	2,426,281	325.19	63,078			9,565		4,893			(24,111)		6,629		0001
Purchased Call/Citi Grandmaster Index/CGM0404SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2022	01/19/2024	1	2,766,039	324.7	66,832			10,155		6,437			(25,066)		7,627		0001
Purchased Call/Citi Grandmaster Index/CGM0404SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	1	1,852,644	323.79	45,175			6,875		5,307			(17,016)		5,108		0001
Purchased Call/Citi Grandmaster Index/CGM0404SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	1	868,747	324.68	20,100			3,060		2,031			(7,573)		2,395		0001
Purchased Call/Citi Grandmaster Index/CGM0404SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/24/2024	1	3,705,193	323.05	94,677			14,989		18,029			(35,477)		10,444		0001
Purchased Call/Citi Grandmaster Index/CGM0404SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2022	01/25/2024	1	1,846,549	322.99	47,853			7,644		6,702			(17,930)		5,227		0001
Purchased Call/Citi Grandmaster Index/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2022	01/26/2024	1	4,270,361	323.3	110,092			17,794		14,566			(41,309)		12,140		0001
Purchased Call/Citi Grandmaster Index/CGM0404SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024	1	3,450,775	322.96	93,279			15,095		12,631			(35,124)		9,810		0001
Purchased Call/Citi Grandmaster Index/CGM0404SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2022	01/26/2024	1	4,080,510	323.48	107,502			17,418		13,402			(40,522)		11,601		0001
Purchased Call/Citi Grandmaster Index/CGM0404SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2022	01/31/2024	1	9,566,393	324.08	248,359			41,720		29,207			(93,074)		27,767		0001
Purchased Call/Citi Grandmaster Index/CGM0404SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2022	02/01/2024	1	2,620,961	324.48	65,442			11,125		7,398			(24,581)		7,638		0001
Purchased Call/Citi Grandmaster Index/CGM0404SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2022	02/02/2024	1	2,736,123	325.21	65,379			11,193		6,655			(24,507)		8,006		0001
Purchased Call/Citi Grandmaster Index/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024	1	1,994,177	324.28	42,053	5,320		9,051		5,923			(19,299)		5,835		0001
Purchased Call/Citi Grandmaster Index/CGM0404SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/02/2024	1	1,105,888	324.1	27,247			4,690		3,410			(10,294)		3,236		0001
Purchased Call/Citi Grandmaster Index/CGM0404ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/07/2024	1	3,173,358	323.93	81,485			14,512		10,655			(30,597)		9,469		0001
Purchased Call/Citi Grandmaster Index/CGM0404SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/06/2024	1	1,891,491	324.1	46,048			8,119		6,064			(17,268)		5,622		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2022	02/08/2024	1	6,191,683	323.39	160,384			28,778		23,243			(60,136)		18,547		0001
Purchased Call/Citi Grandmaster Index/CGM0404$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	1	5,618,439	324.63	136,661			24,746		16,703			(51,366)		16,894		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	1	3,295,528	323.58	86,944			15,769		12,075			(32,757)		9,909		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	02/09/2024	1	1,982,728	323.41	49,977			9,068		7,508			(18,845)		5,962		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2024	1	5,257,790	324.51	141,859			26,731		16,657			(53,311)		16,106		0001
Purchased Call/Citi Grandmaster Index/CGM0405$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/13/2024	1	2,175,269	323.41	54,951			10,218		8,471			(20,607)		6,639		0001
Purchased Call/Citi Grandmaster Index/CGM0405$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/16/2024	1	1,941,267	325.08	51,415			9,810		5,595			(19,301)		5,990		0001
Purchased Call/Citi Grandmaster Index/CGM0405$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/15/2024	1	2,910,052	323.44	83,792			15,890		11,433			(31,456)		8,947		0001
Purchased Call/Citi Grandmaster Index/CGM0405$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/20/2024	1	1,375,766	325.99	35,982			7,043		3,447			(13,503)		4,306		0001
Purchased Call/Citi Grandmaster Index/CGM0405$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	1	4,967,588	325.99	138,058			26,451		11,878			(52,167)		15,328		0001
Purchased Call/Citi Grandmaster Index/CGM0405$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/21/2024	1	3,245,218	325.99	86,381			17,024		8,210			(32,405)		10,192		0001
Purchased Call/Citi Grandmaster Index/CGM0405$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	1	2,075,212	325.61	58,567			11,215		5,370			(22,125)		6,403		0001
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/22/2024	1	2,100,732	326.46	58,651			11,715		4,871			(22,106)		6,620		0001
Purchased Call/Citi Grandmaster Index/CGM0405$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/23/2024	1	2,141,556	326.61	62,994			12,651		4,303			(23,694)		6,772		0001
Purchased Call/Citi Grandmaster Index/CGM0405$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/23/2024	1	2,755,656	328.28	65,101			13,044		4,798			(24,446)		8,714		0001
Purchased Call/Citi Grandmaster Index/CGM0405$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/23/2024	1	4,623,530	326.48	158,355			31,822		10,642			(59,722)		14,621		0001
Purchased Call/Citi Grandmaster Index/CGM0405$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/28/2024	1	2,235,813	328.75	77,831			16,068		3,378			(29,155)		7,190		0001
Purchased Call/Citi Grandmaster Index/CGM0405$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/26/2024	1	258,012	326.48	9,942			2,030		612			(3,733)		824		0001
Purchased Call/Citi Grandmaster Index/CGM0405$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/27/2024	1	1,170,695	326.48	45,146			9,265		2,804			(16,930)		3,752		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	03/01/2024	1	4,393,472	335.06	124,319			26,016		1,463			(46,538)		14,223		0001
Purchased Call/Citi Grandmaster Index/CGM0405$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/01/2024	1	2,982,347	336.52	77,723			16,295		659			(29,106)		9,654		0001
Purchased Call/Citi Grandmaster Index/CGM0405$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/04/2022	03/01/2024	1	1,656,443	337.06	45,723			9,600		313			(17,150)		5,362		0001
Purchased Call/Citi Grandmaster Index/CGM0405$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	03/04/2024	1	3,283,418	338.63	80,474			17,277		395			(30,320)		10,733		0001
Purchased Call/Citi Grandmaster Index/CGM0405$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/07/2024	1	7,347,243	339.56	176,330			38,351		757			(66,060)		24,246		0001
Purchased Call/Citi Grandmaster Index/CGM0405$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2022	03/15/2024	1	3,607,024	335.38	88,847			20,319		1,383			(33,308)		12,199		0001
Purchased Call/Citi Grandmaster Index/CGM0405$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/15/2024	1	3,311,046	334.94	86,398			19,782		1,425			(32,355)		11,198		0001
Purchased Call/Citi Grandmaster Index/CGM0405$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/14/2024	1	3,735,914	335.73	93,242			21,254		1,278			(34,977)		12,597		0001
Purchased Call/Citi Grandmaster Index/CGM0405$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/11/2024	1	1,326,373	336.98	30,859			6,934		309			(11,620)		4,432		0001
Purchased Call/Citi Grandmaster Index/CGM0405$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/13/2024	1	1,283,341	336.98	29,820			6,768		305			(11,205)		4,314		0001
Purchased Call/Citi Grandmaster Index/CGM0405$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/08/2024	1	1,994,242	337.02	46,214			10,234		418			(17,474)		6,602		0001
Purchased Call/Citi Grandmaster Index/CGM0405$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/15/2024	1	1,955,523	335.67	48,234			11,069		695			(18,108)		6,614		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024	1	2,505,222	337.33	56,516			12,533		478			(21,399)		8,293		0001
Purchased Call/Citi Grandmaster Index/CGM0405$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024	1	2,976,998	339.18	59,707			13,269		313			(22,657)		9,855		0001
Purchased Call/Citi Grandmaster Index/CGM0405$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/18/2024	1	4,127,231	335.5	100,393			23,373		1,639			(37,653)		14,083		0001
Purchased Call/Citi Grandmaster Index/CGM0405$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/21/2024	1	2,734,719	335.05	66,904			15,820		1,294			(25,040)		9,414		0001
Purchased Call/Citi Grandmaster Index/CGM0405$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/20/2024	1	485,526	335.5	11,491			2,703		194			(4,303)		1,666		0001
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/22/2024	1	3,591,323	334.56	92,967			22,142		1,888			(34,829)		12,398		0001
Purchased Call/Citi Grandmaster Index/CGM0405$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	03/22/2024	1	2,208,352	335.35	55,413			13,224		951			(20,755)		7,624		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2022	03/22/2024	1	2,140,352	335.46	51,297			12,284		897			(19,286)		7,389		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/25/2024	1	2,302,595	335.04	55,424			13,437		1,178			(20,785)		8,017		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/28/2024	1	9,606,195	334.45	232,073			57,182		5,676			(86,960)		33,730		0001
Purchased Call/Citi Grandmaster Index/CGM0406$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/26/2024	1	65,394	335.04	1,534			374		32			(575)		228		0001
Purchased Call/Citi Grandmaster Index/CGM0406$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/27/2024	1	689,715	335.04	16,181			3,962		356			(6,059)		2,415		0001
Purchased Call/Citi Grandmaster Index/CGM0406$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024	1	4,013,251	334	102,735			25,295		2,639			(38,473)		14,091		0001
Purchased Call/Citi Grandmaster Index/CGM0406$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2022	03/28/2024	1	3,195,363	334.51	79,285			19,616		1,861			(29,752)		11,220		0001
Purchased Call/Citi Grandmaster Index/CGM0406$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2022	03/28/2024	1	2,902,193	334.58	70,532			17,504		1,662			(26,563)		10,190		0001
Purchased Call/Citi Grandmaster Index/CGM0406$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2022	04/01/2024	1	1,798,827	334.38	44,866			11,317		1,172			(16,836)		6,386		0001
Purchased Call/Citi Grandmaster Index/CGM0406$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/05/2022	04/04/2024	1	9,414,308	334.73	225,949			57,779		5,821			(84,568)		33,692		0001
Purchased Call/Citi Grandmaster Index/CGM0406$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2022	04/05/2024	1	4,104,700	334.25	93,829			24,343		2,884			(35,433)		14,729		0001
Purchased Call/Citi Grandmaster Index/CGM0406$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/07/2022	04/05/2024	1	5,257,823	333.67	129,675			33,473		4,207			(48,621)		18,867		0001
Purchased Call/Citi Grandmaster Index/CGM0406$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2022	04/05/2024	1	4,523,706	333.66	112,489			29,068		3,627			(42,230)		16,233		0001
Purchased Call/Citi Grandmaster Index/CGM0406$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/08/2024	1	2,303,125	333.89	54,058			14,247		1,826			(20,409)		8,330		0001
Purchased Call/Citi Grandmaster Index/CGM0406$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	04/11/2024	1	5,331,879	333.13	135,970			36,060		5,193			(50,860)		19,436		0001
Purchased Call/Citi Grandmaster Index/CGM0406$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	04/10/2024	1	1,606,124	333.89	39,281			10,376		1,323			(14,712)		5,840		0001
Purchased Call/Citi Grandmaster Index/CGM0406$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/12/2024	1	4,248,015	333.53	110,655			29,512		3,819			(41,411)		15,525		0001
Purchased Call/Citi Grandmaster Index/CGM0406$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2022	04/12/2024	1	4,085,333	334.33	102,289			27,384		3,095			(38,339)		14,930		0001
Purchased Call/Citi Grandmaster Index/CGM0406$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/15/2024	1	5,099,537	334.44	128,570			34,898		3,912			(48,226)		18,780		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/12/2024	1	4,191,227	334.44	104,485			28,054		3,100			(39,369)		15,317		0001
Purchased Call/Citi Grandmaster Index/CGM0406SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/18/2024	1	5,740,355	334.8	137,627			37,863		4,235			(51,535)		21,299		0001
Purchased Call/Citi Grandmaster Index/CGM0406SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	1	3,280,015	334.41	80,700			22,299		2,674			(30,196)		12,200		0001
Purchased Call/Citi Grandmaster Index/CGM0406SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/19/2024	1	6,797,187	334.49	153,425			42,612		5,448			(57,596)		25,283		0001
Purchased Call/Citi Grandmaster Index/CGM0406SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/19/2024	1	1,118,956	334.35	24,450			6,859		924			(9,271)		4,162		0001
Purchased Call/Citi Grandmaster Index/CGM0406SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/22/2024	1	4,734,883	332.77	110,510			31,077		5,619			(41,474)		17,742		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/25/2024	1	5,033,784	331.95	121,522			34,609		7,127			(45,512)		19,000		0001
Purchased Call/Citi Grandmaster Index/CGM0406SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/24/2024	1	56,181	332.77	1,288			365		68			(482)		212		0001
Purchased Call/Citi Grandmaster Index/CGM0406SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2022	04/26/2024	1	2,908,155	331.41	73,048			20,904		4,621			(27,352)		11,003		0001
Purchased Call/Citi Grandmaster Index/CGM0406SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2022	04/26/2024	1	3,273,603	331.63	82,677			23,743		4,990			(30,999)		12,386		0001
Purchased Call/Citi Grandmaster Index/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	04/26/2024	1	4,288,613	332.25	102,299			29,426		5,531			(38,432)		16,226		0001
Purchased Call/Citi Grandmaster Index/CGM0406SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2022	04/29/2024	1	3,097,460	331.71	74,553			21,712		4,743			(28,012)		11,803		0001
Purchased Call/Citi Grandmaster Index/CGM0406SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2022	05/02/2024	1	7,336,914	331.49	183,209			53,892		12,119			(68,544)		28,155		0001
Purchased Call/Citi Grandmaster Index/CGM0406ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2022	05/03/2024	1	3,951,210	331.63	101,098			29,885		6,353			(37,824)		15,198		0001
Purchased Call/Citi Grandmaster Index/CGM0406SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	05/03/2024	1	2,562,245	332.53	58,567			17,408		3,489			(21,993)		9,855		0001
Purchased Call/Citi Grandmaster Index/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/03/2024	1	3,668,277	331.78	83,235			24,790		5,739			(31,349)		14,110		0001
Purchased Call/Citi Grandmaster Index/CGM0406SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/06/2024	1	5,760,450	331.26	131,128			39,475		10,346			(49,294)		22,310		0001
Purchased Call/Citi Grandmaster Index/CGM0406SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/01/2024	1	72,461	331.71	1,573			465		114			(594)		277		0001
Purchased Call/Citi Grandmaster Index/CGM0406SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/09/2024	1	5,963,359	329.57	149,489			45,430		14,367			(55,935)		23,254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/07/2024	1	102,156	331.26	2,310			697		181			(866)		397		0001
Purchased Call/Citi Grandmaster Index/CGM0407S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	05/10/2024	1	2,844,540	329.7	72,324			22,098		6,812			(27,065)		11,117		0001
Purchased Call/Citi Grandmaster Index/CGM0407S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2022	05/10/2024	1	3,148,566	330.13	80,017			24,693		7,009			(30,268)		12,305		0001
Purchased Call/Citi Grandmaster Index/CGM0407S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2022	05/10/2024	1	4,547,688	330.27	112,132			34,423		9,884			(42,152)		17,773		0001
Purchased Call/Citi Grandmaster Index/CGM0407S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2022	05/13/2024	1	3,515,172	330.05	88,504			27,455		8,060			(33,213)		13,830		0001
Purchased Call/Citi Grandmaster Index/CGM0407S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/16/2024	1	10,143,821	330.45	244,544	1,115		77,663		22,194			(91,664)		40,174		0001
Purchased Call/Citi Grandmaster Index/CGM0407S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/14/2024	1	178,088	330.05	4,425			1,377		410			(1,659)		702		0001
Purchased Call/Citi Grandmaster Index/CGM0407S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/15/2024	1	210,400	330.05	4,779			1,516		499			(1,818)		831		0001
Purchased Call/Citi Grandmaster Index/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024	1	7,712,088	330.16	195,061			61,809		18,030			(73,345)		30,610		0001
Purchased Call/Citi Grandmaster Index/CGM0407S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024	1	3,727,631	330.04	95,414			30,310		8,890			(35,956)		14,795		0001
Purchased Call/Citi Grandmaster Index/CGM0407S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2022	05/17/2024	1	4,863,047	330.75	120,792			38,248		10,301			(45,385)		19,302		0001
Purchased Call/Citi Grandmaster Index/CGM0407SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/20/2024	1	5,450,495	330.76	137,354			43,989		11,647			(51,620)		21,774		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/23/2024	1	3,903,747	330.82	98,428			31,907		8,550			(36,934)		15,695		0001
Purchased Call/Citi Grandmaster Index/CGM0407SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/22/2024	1	3,561,757	330.76	90,090			29,055		7,759			(33,791)		14,290		0001
Purchased Call/Citi Grandmaster Index/CGM0407SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/24/2024	1	3,154,182	331.12	78,505			25,568		6,545			(29,402)		12,708		0001
Purchased Call/Citi Grandmaster Index/CGM0407SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2022	05/24/2024	1	3,486,914	331.21	85,580			27,977		7,128			(32,160)		14,049		0001
Purchased Call/Citi Grandmaster Index/CGM0407SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2022	05/24/2024	1	3,416,631	331.24	81,922			26,778		6,949			(30,871)		13,766		0001
Purchased Call/Citi Grandmaster Index/CGM0407SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/31/2024	1	8,436,408	330.61	207,306			69,461		20,201			(77,714)		34,489		0001
Purchased Call/Citi Grandmaster Index/CGM0407SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/30/2024	1	863,155	331.52	20,230			6,748		1,757			(7,581)		3,521		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024	1	5,011,482	331.52	114,597			37,582		9,723			(43,331)		20,191		0001
Purchased Call/Citi Grandmaster Index/CGM0407$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/31/2024	1	3,148,385	330.57	74,750			25,160		7,587			(28,149)		12,871		0001
Purchased Call/Citi Grandmaster Index/CGM0407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	05/31/2024	1	6,226,386	330.66	142,657			48,139		14,791			(53,921)		25,454		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/03/2024	1	1,714,427	330.46	37,281			12,843		4,246			(14,210)		7,052		0001
Purchased Call/Citi Grandmaster Index/CGM0407$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/06/2024	1	5,442,658	330.57	122,994			42,277		13,503			(46,174)		22,522		0001
Purchased Call/Citi Grandmaster Index/CGM0407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/05/2024	1	1,718,442	330.46	40,417			13,827		4,297			(15,179)		7,097		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024	1	2,030,917	330.73	43,101			14,900		4,931			(16,184)		8,421		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2022	06/07/2024	1	2,129,429	330.37	41,229			14,327		5,479			(15,568)		8,829		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024	1	2,099,562	329.79	42,449			14,696		5,924			(15,998)		8,705		0001
Purchased Call/Citi Grandmaster Index/CGM0407$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/10/2024	1	2,080,774	328.74	44,037			15,421		6,947			(16,571)		8,679		0001
Purchased Call/Citi Grandmaster Index/CGM0407$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/13/2024	1	8,785,705	327.06	202,093			71,641		38,022			(75,952)		36,861		0001
Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2024	1	4,691,437	326.17	113,212			40,287		23,015			(42,523)		19,721		0001
Purchased Call/Citi Grandmaster Index/CGM0407$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/12/2024	1	1,553,955	328.74	33,514			11,772		5,252			(12,568)		6,507		0001
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2022	06/14/2024	1	2,962,095	326.66	70,421			25,127		13,575			(26,563)		12,452		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/14/2024	1	5,573,324	326.01	137,847			49,266		27,950			(52,146)		23,429		0001
Purchased Call/Citi Grandmaster Index/CGM0407$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	06/17/2024	1	5,212,934	325.8	131,527			47,506		27,259			(49,627)		22,041		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/21/2024	1	8,728,146	326.19	215,995			79,046		44,011			(81,418)		37,185		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/18/2024	1	2,365,671	325.8	60,335			21,889		12,508			(22,795)		10,021		0001
Purchased Call/Citi Grandmaster Index/CGM0408$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/21/2024	1	1,578,137	326.18	39,113			14,302		7,968			(14,712)		6,723		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/21/2024	1	4,204,223	326.28	102,695			37,696		20,945			(38,840)		17,912		0001
Purchased Call/Citi Grandmaster Index/CGM040BS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/24/2024	1	3,571,343	326.81	83,927			31,166		16,775			(31,675)		15,301		0001
Purchased Call/Citi Grandmaster Index/CGM040BS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/20/2024	1	106,116	325.8	2,723			992		564			(1,027)		451		0001
Purchased Call/Citi Grandmaster Index/CGM040BS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2022	06/27/2024	1	5,589,644	326.71	131,464			49,137		27,003			(49,520)		24,082		0001
Purchased Call/Citi Grandmaster Index/CGM040BS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/28/2024	1	5,291,261	326.35	126,593			47,563		26,768			(47,728)		22,838		0001
Purchased Call/Citi Grandmaster Index/CGM040BS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/26/2024	1	1,419,821	326.81	33,145			12,372		6,720			(12,513)		6,106		0001
Purchased Call/Citi Grandmaster Index/CGM040BS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2022	06/28/2024	1	3,380,342	326.39	81,763			30,825		17,010			(30,875)		14,590		0001
Purchased Call/Citi Grandmaster Index/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2022	06/28/2024	1	3,787,414	325.96	93,530			35,355		20,179			(35,463)		16,347		0001
Purchased Call/Citi Grandmaster Index/CGM040BS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2022	07/05/2024	1	5,111,491	325.83	127,051			48,856		28,347			(47,828)		22,345		0001
Purchased Call/Citi Grandmaster Index/CGM040BSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2022	07/01/2024	1	2,367,310	326.24	57,275			21,840		12,374			(21,688)		10,274		0001
Purchased Call/Citi Grandmaster Index/CGM040BSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2022	07/05/2024	1	6,791,929	325.77	169,588			65,219		37,958			(63,750)		29,691		0001
Purchased Call/Citi Grandmaster Index/CGM040BSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2022	07/03/2024	1	2,673,736	326.24	64,814			24,862		14,009			(24,523)		11,646		0001
Purchased Call/Citi Grandmaster Index/CGM040BSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/11/2024	1	4,864,246	326.28	120,562			47,641		26,045			(45,652)		21,491		0001
Purchased Call/Citi Grandmaster Index/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/10/2024	1	3,560,218	326.06	88,331			34,688		19,605			(33,370)		15,702		0001
Purchased Call/Citi Grandmaster Index/CGM040BSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/08/2024	1	2,199,061	326.06	54,043			21,064		11,994			(20,371)		9,665		0001
Purchased Call/Citi Grandmaster Index/CGM040BSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	06/25/2024	1	287,702	326.81	6,699			2,522		1,356			(2,562)		1,235		0001
Purchased Call/Citi Grandmaster Index/CGM040BSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2022	07/12/2024	1	2,684,568	326.04	66,106			26,090		14,903			(24,913)		11,882		0001
Purchased Call/Citi Grandmaster Index/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2022	07/05/2024	1	3,013,532	326.24	72,341			28,020		15,848			(27,402)		13,174		0001
Purchased Call/Citi Grandmaster Index/CGM040BSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2022	07/12/2024	1	4,167,011	326.22	102,907			40,696		22,614			(38,860)		18,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0408SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2022	07/15/2024	1	3,957,353	326.11	101,043			40,388		22,013			(38,112)		17,607		0001
Purchased Call/Citi Grandmaster Index/CGM0408SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2022	07/12/2024	1	4,160,429	325.61	108,310			42,899		24,373			(40,939)		18,414		0001
Purchased Call/Citi Grandmaster Index/CGM0408SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2022	07/18/2024	1	3,880,924	326.43	101,073			40,757		20,840			(38,082)		17,356		0001
Purchased Call/Citi Grandmaster Index/CGM0408SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2022	07/19/2024	1	3,249,701	326.14	82,931			33,953		18,271			(31,635)		14,558		0001
Purchased Call/Citi Grandmaster Index/CGM0408SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2022	07/19/2024	1	1,762,440	326.45	46,603			18,848		9,532			(17,551)		7,895		0001
Purchased Call/Citi Grandmaster Index/CGM0408SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2022	07/19/2024	1	3,800,466	326.66	100,650			40,758		20,017			(37,965)		17,025		0001
Purchased Call/Citi Grandmaster Index/CGM0408SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2022	07/22/2024	1	3,898,776	327.46	94,580			39,205		18,692			(36,138)		17,555		0001
Purchased Call/Citi Grandmaster Index/CGM0408SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/25/2024	1	3,900,174	327.58	100,633			41,529		18,572			(37,917)		17,650		0001
Purchased Call/Citi Grandmaster Index/CGM0408SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/24/2024	1	3,476,902	327.46	90,690			37,299		16,786			(34,129)		15,708		0001
Purchased Call/Citi Grandmaster Index/CGM0408ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2022	07/26/2024	1	2,233,617	327.87	56,480			23,348		10,292			(21,252)		10,125		0001
Purchased Call/Citi Grandmaster Index/CGM0408SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2022	07/26/2024	1	3,631,560	328.12	90,996			37,712		16,201			(34,291)		16,462		0001
Purchased Call/Citi Grandmaster Index/CGM0408SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2022	07/26/2024	1	3,263,274	328.65	79,258			32,993		13,583			(29,968)		14,792		0001
Purchased Call/Citi Grandmaster Index/CGM0408SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2022	07/29/2024	1	1,967,156	329.09	45,729			19,233		7,835			(17,303)		8,962		0001
Purchased Call/Citi Grandmaster Index/CGM0408SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2022	08/01/2024	1	3,063,959	329.04	71,903			30,384		12,367			(27,118)		14,027		0001
Purchased Call/Citi Grandmaster Index/CGM0408SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2022	08/02/2024	1	4,226,635	328.48	101,187			42,942		18,552			(38,193)		19,381		0001
Purchased Call/Citi Grandmaster Index/CGM0408SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2022	08/02/2024	1	3,095,121	328.25	77,419			32,817		13,995			(29,156)		14,193		0001
Purchased Call/Citi Grandmaster Index/CGM0409S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2022	08/02/2024	1	9,033,923	328.59	221,786			94,294		39,089			(83,790)		41,426		0001
Purchased Call/Citi Grandmaster Index/CGM0409S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	07/31/2024	1	740,054	329.09	17,158			7,235		2,953			(6,479)		3,382		0001
Purchased Call/Citi Grandmaster Index/CGM0409S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2022	08/08/2024	1	7,546,931	328.2	188,805			81,681		34,900			(71,233)		34,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0409S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2022	08/05/2024	1	2,897,240	328.04	73,012			31,347		13,616			(27,593)		13,350		0001
Purchased Call/Citi Grandmaster Index/CGM0409S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2022	08/09/2024	1	3,388,473	328.24	79,917	3,000		37,179		15,700			(30,676)		15,714		0001
Purchased Call/Citi Grandmaster Index/CGM0409S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2022	08/09/2024	1	4,692,471	328.91	111,916			48,663		19,965			(42,229)		21,762		0001
Purchased Call/Citi Grandmaster Index/CGM0409S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2022	08/15/2024	1	4,892,276	328.94	108,300			48,131		21,297			(41,063)		22,904		0001
Purchased Call/Citi Grandmaster Index/CGM0409S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2022	08/12/2024	1	2,774,794	329.08	62,294			27,412		11,664			(23,610)		12,930		0001
Purchased Call/Citi Grandmaster Index/CGM0409S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2022	08/16/2024	1	1,007,355	328.92	22,208			9,893		4,389			(8,410)		4,723		0001
Purchased Call/Citi Grandmaster Index/CGM0409S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2022	08/07/2024	1	145,679	328.04	3,606			1,560		687			(1,365)		673		0001
Purchased Call/Citi Grandmaster Index/CGM0409SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2022	08/16/2024	1	3,400,668	328.41	75,896			33,845		15,796			(28,761)		15,946		0001
Purchased Call/Citi Grandmaster Index/CGM0409SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2022	08/09/2024	1	1,624,865	329.17	36,358			15,902		6,685			(13,828)		7,535		0001
Purchased Call/Citi Grandmaster Index/CGM0409SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2022	08/16/2024	1	2,553,276	328.5	55,125			24,655		11,727			(20,963)		11,972		0001
Purchased Call/Citi Grandmaster Index/CGM0409SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	08/19/2024	1	3,039,414	328.07	65,101			29,593		14,868			(24,907)		14,318		0001
Purchased Call/Citi Grandmaster Index/CGM0409SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2022	08/22/2024	1	5,229,499	327.75	115,646			52,414		27,012			(43,652)		24,749		0001
Purchased Call/Citi Grandmaster Index/CGM0409SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2022	08/21/2024	1	1,459,238	328.07	30,385			13,817		7,196			(11,553)		6,895		0001
Purchased Call/Citi Grandmaster Index/CGM0409SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2022	08/23/2024	1	3,322,587	327.69	70,012			31,987		17,324			(26,606)		15,748		0001
Purchased Call/Citi Grandmaster Index/CGM0409SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	08/23/2024	1	2,921,176	327.66	63,831			29,094		15,287			(24,194)		13,846		0001
Purchased Call/Citi Grandmaster Index/CGM0409SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	08/23/2024	1	1,428,285	327.96	30,616			14,001		7,208			(11,646)		6,770		0001
Purchased Call/Citi Grandmaster Index/CGM0409SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2022	08/29/2024	1	6,793,052	327.25	147,972			68,704		37,731			(56,138)		32,491		0001
Purchased Call/Citi Grandmaster Index/CGM0409SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2022	08/26/2024	1	2,975,450	327.51	62,263			28,809		16,001			(23,754)		14,167		0001
Purchased Call/Citi Grandmaster Index/CGM0409SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2022	08/30/2024	1	3,904,761	326.46	86,236			40,334		23,980			(32,854)		18,704		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0409SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2022	08/30/2024	1	943,724	326.13	20,616			9,660		6,021			(7,849)		4,521		0001
Purchased Call/Citi Grandmaster Index/CGM0409SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2022	08/30/2024	1	2,391,184	325.4	56,873			26,441		16,580			(21,483)		11,454		0001
Purchased Call/Citi Grandmaster Index/CGM0409SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	08/30/2024	1	5,957,134	325.51	134,022			63,025		40,794			(51,280)		28,535		0001
Purchased Call/Citi Grandmaster Index/CGM0409SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2022	09/06/2024	1	4,843,294	324.99	110,002			52,304		35,774			(41,722)		23,441		0001
Purchased Call/Citi Grandmaster Index/CGM0409SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2022	09/04/2024	1	1,853,553	325.51	41,178			19,544		12,861			(15,678)		8,945		0001
Purchased Call/Citi Grandmaster Index/CGM0409SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2022	09/06/2024	1	3,249,123	325.01	71,785			34,860		23,946			(27,762)		15,725		0001
Purchased Call/Citi Grandmaster Index/CGM0409SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2022	09/05/2024	1	532,025	325.51	12,189			5,772		3,707			(4,615)		2,571		0001
Purchased Call/Citi Grandmaster Index/CGM0409ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2022	09/06/2024	1	2,996,945	325.02	66,148			31,548		22,063			(25,152)		14,505		0001
Purchased Call/Citi Grandmaster Index/CGM0409SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2022	09/09/2024	1	3,538,509	325.58	77,203			36,898		24,739			(29,191)		17,201		0001
Purchased Call/Citi Grandmaster Index/CGM0409SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2022	09/12/2024	1	3,941,196	326.3	76,485			36,923		25,517			(28,942)		19,242		0001
Purchased Call/Citi Grandmaster Index/CGM0409SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2022	09/13/2024	1	2,959,792	325.48	61,145			29,633		20,972			(23,151)		14,471		0001
Purchased Call/Citi Grandmaster Index/CGM0409SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2022	09/13/2024	1	1,916,360	325.65	38,675			18,799		13,325			(14,677)		9,369		0001
Purchased Call/Citi Grandmaster Index/CGM0409SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2022	09/13/2024	1	4,577,600	324.73	96,310			46,882		35,208			(36,631)		22,381		0001
Purchased Call/Citi Grandmaster Index/CGM0409SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/19/2022	09/16/2024	1	2,423,494	324.44	52,771			25,810		19,445			(20,005)		11,900		0001
Purchased Call/Citi Grandmaster Index/CGM040AS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/19/2024	1	8,194,530	324.46	173,607	3,186		88,380		66,018			(66,406)		40,407		0001
Purchased Call/Citi Grandmaster Index/CGM040AS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/18/2024	1	590,661	324.44	13,030			6,364		4,771			(4,904)		2,908		0001
Purchased Call/Citi Grandmaster Index/CGM040AS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2022	09/20/2024	1	2,593,602	323.96	61,158			30,283		22,109			(23,223)		12,807		0001
Purchased Call/Citi Grandmaster Index/CGM040AS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2022	09/20/2024	1	3,090,299	323.86	70,215			34,751		26,619			(26,635)		15,260		0001
Purchased Call/Citi Grandmaster Index/CGM040AS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2022	09/20/2024	1	3,683,959	323.26	83,869			41,576		33,763			(31,830)		18,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040AS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2022	09/23/2024	1	9,009,349	322.27	207,933			102,790		92,116			(78,137)		44,675		0001
Purchased Call/Citi Grandmaster Index/CGM040AS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2022	09/26/2024	1	5,254,076	321.49	132,894			66,850		57,940			(50,300)		26,162		0001
Purchased Call/Citi Grandmaster Index/CGM040AS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2022	09/27/2024	1	4,183,353	321.11	106,374			53,839		48,079			(40,461)		20,859		0001
Purchased Call/Citi Grandmaster Index/CGM040AS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2022	09/27/2024	1	2,753,742	322.02	66,080			33,325		28,958			(25,044)		13,731		0001
Purchased Call/Citi Grandmaster Index/CGM040AS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2022	09/27/2024	1	2,896,274	321.78	73,948			37,291		31,185			(28,041)		14,442		0001
Purchased Call/Citi Grandmaster Index/CGM040ASA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/03/2022	09/30/2024	1	2,916,262	321.62	72,612			36,838		32,080			(27,460)		14,601		0001
Purchased Call/Citi Grandmaster Index/CGM040ASB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	10/03/2024	1	6,908,741	322.64	162,703			83,216		68,865			(61,465)		34,732		0001
Purchased Call/Citi Grandmaster Index/CGM040ASC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	10/01/2024	1	1,224,344	321.62	33,385			16,831		13,473			(12,520)		6,138		0001
Purchased Call/Citi Grandmaster Index/CGM040ASD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	10/02/2024	1	174,596	321.62	4,761			2,403		1,927			(1,783)		877		0001
Purchased Call/Citi Grandmaster Index/CGM040ASE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	09/24/2024	1	169,866	322.27	4,454			2,224		1,734			(1,686)		843		0001
Purchased Call/Citi Grandmaster Index/CGM040ASF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2022	10/04/2024	1	3,265,265	323.91	71,552			36,656		28,789			(26,964)		16,438		0001
Purchased Call/Citi Grandmaster Index/CGM040ASG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024	1	4,511,247	323.38	100,232			51,530		41,985			(37,980)		22,710		0001
Purchased Call/Citi Grandmaster Index/CGM040ASH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024	1	2,280,867	323.58	49,024			25,244		20,800			(18,591)		11,482		0001
Purchased Call/Citi Grandmaster Index/CGM040ASI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	10/07/2024	1	5,175,361	322.79	117,242			60,754		51,449			(44,458)		26,159		0001
Purchased Call/Citi Grandmaster Index/CGM040ASJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2022	10/10/2024	1	3,443,911	322.2	81,343			42,706		36,213			(30,980)		17,477		0001
Purchased Call/Citi Grandmaster Index/CGM040ASK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	10/11/2024	1	4,052,198	322.08	89,767	5,074		51,266		43,434			(34,669)		20,591		0001
Purchased Call/Citi Grandmaster Index/CGM040ASL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	10/11/2024	1	4,426,364	321.97	102,440			53,487		47,955			(38,657)		22,493		0001
Purchased Call/Citi Grandmaster Index/CGM040ASM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/11/2024	1	3,075,375	322.17	69,927			36,684		32,677			(26,504)		15,628		0001
Purchased Call/Citi Grandmaster Index/CGM040ASN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2022	10/14/2024	1	3,280,740	321.74	77,164			40,710		36,580			(29,210)		16,737		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ASO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/17/2024	1	6,032,811	321.92	144,134			76,169		66,140			(54,273)		30,899		0001
Purchased Call/Citi Grandmaster Index/CGM040ASP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/09/2024	1	102,005	322.79	2,307			1,198		1,018			(872)		517		0001
Purchased Call/Citi Grandmaster Index/CGM040ASQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2022	10/18/2024	1	4,019,664	321.94	96,792			51,270		44,160			(36,435)		20,615		0001
Purchased Call/Citi Grandmaster Index/CGM040ASR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2022	10/15/2024	1	624,505	321.74	14,558			7,630		6,944			(5,467)		3,190		0001
Purchased Call/Citi Grandmaster Index/CGM040ASS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2022	10/18/2024	1	1,900,050	321.41	46,878	1,278		25,814		21,946			(18,106)		9,744		0001
Purchased Call/Citi Grandmaster Index/CGM040AST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2022	10/18/2024	1	3,544,971	321.24	90,564			48,215		41,605			(34,213)		18,180		0001
Purchased Call/Citi Grandmaster Index/CGM040ASU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2022	10/21/2024	1	5,009,443	321.24	128,267			68,706		58,866			(48,351)		25,791		0001
Purchased Call/Citi Grandmaster Index/CGM040ASV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2022	10/24/2024	1	6,721,454	321.55	168,920			90,741		76,891			(63,470)		34,739		0001
Purchased Call/Citi Grandmaster Index/CGM040ASW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2022	10/25/2024	1	3,311,205	322.3	82,073			44,508		35,547			(31,035)		17,136		0001
Purchased Call/Citi Grandmaster Index/CGM040ASX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	10/25/2024	1	3,788,688	322.8	92,228			50,666		38,772			(35,348)		19,607		0001
Purchased Call/Citi Grandmaster Index/CGM040ASY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/25/2024	1	2,132,914	323.12	49,111			26,557		21,162			(18,531)		11,038		0001
Purchased Call/Citi Grandmaster Index/CGM040ASZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	10/28/2024	1	5,822,711	322.65	141,236			77,226		60,516			(53,443)		30,248		0001
Purchased Call/Citi Grandmaster Index/CGM040BS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/31/2024	1	9,045,382	322.38	217,814			118,839		97,170			(81,647)		47,168		0001
Purchased Call/Citi Grandmaster Index/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/30/2024	1	577,540	322.65	13,694			7,440		6,037			(5,128)		3,008		0001
Purchased Call/Citi Grandmaster Index/CGM040BS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	11/01/2024	1	2,155,401	322.59	50,516			27,697		22,713			(18,956)		11,254		0001
Purchased Call/Citi Grandmaster Index/CGM040BS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2022	11/01/2024	1	5,033,186	322.68	118,584			65,019		52,587			(44,477)		26,279		0001
Purchased Call/Citi Grandmaster Index/CGM040BS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/01/2024	1	4,500,589	322.03	108,825	1,825		60,839		49,997			(41,691)		23,498		0001
Purchased Call/Citi Grandmaster Index/CGM040BS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2022	11/04/2024	1	3,232,241	322.68	76,863			42,389		34,003			(28,842)		16,939		0001
Purchased Call/Citi Grandmaster Index/CGM040BS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2022	11/07/2024	1	5,003,586	322.68	113,943	7,283		69,341		52,839			(43,649)		26,321		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2022	11/06/2024	1	128,618	322.68	3,089			1,708		1,361			(1,157)		676		0001
Purchased Call/Citi Grandmaster Index/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2022	11/08/2024	1	9,983,856	322.89	238,966			133,253		103,372			(89,440)		52,583		0001
Purchased Call/Citi Grandmaster Index/CGM040BS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2022	11/08/2024	1	4,576,936	322.68	115,780			65,825		48,339			(44,187)		24,106		0001
Purchased Call/Citi Grandmaster Index/CGM040BSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2022	11/08/2024	1	6,103,043	324.24	147,268			82,194		55,487			(55,259)		32,144		0001
Purchased Call/Citi Grandmaster Index/CGM040BSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2022	11/11/2024	1	5,842,724	324.42	139,275			78,081		52,647			(52,230)		30,887		0001
Purchased Call/Citi Grandmaster Index/CGM040BSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2024	1	5,828,127	324.39	141,999			79,988		53,062			(53,115)		30,922		0001
Purchased Call/Citi Grandmaster Index/CGM040BSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2022	11/13/2024	1	2,832,687	324.42	68,979			38,806		25,550			(25,831)		15,011		0001
Purchased Call/Citi Grandmaster Index/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2022	11/15/2024	1	4,835,509	324.75	113,879			64,407		42,460			(42,625)		25,687		0001
Purchased Call/Citi Grandmaster Index/CGM040BSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2022	11/15/2024	1	5,186,763	324.68	119,813			67,939		45,856			(44,880)		27,553		0001
Purchased Call/Citi Grandmaster Index/CGM040BSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/15/2024	1	1,997,719	324.11	48,477			27,716		18,664			(18,329)		10,612		0001
Purchased Call/Citi Grandmaster Index/CGM040BSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/21/2022	11/18/2024	1	13,618,659	324.13	322,854	5,135		188,158		128,202			(122,701)		72,608		0001
Purchased Call/Citi Grandmaster Index/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/21/2024	1	12,420,954	324.06	303,872			174,493		117,396			(113,727)		66,461		0001
Purchased Call/Citi Grandmaster Index/CGM040BSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2022	11/22/2024	1	5,478,537	324.47	132,472			76,386		49,906			(49,553)		29,349		0001
Purchased Call/Citi Grandmaster Index/CGM040BSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/25/2022	11/22/2024	1	2,486,114	324.73	58,193			33,631		22,089			(21,863)		13,318		0001
Purchased Call/Citi Grandmaster Index/CGM040BSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/29/2022	11/27/2024	1	10,086,977	324.09	248,643			144,902		96,298			(93,257)		54,358		0001
Purchased Call/Citi Grandmaster Index/CGM040BSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/29/2022	11/27/2024	1	4,246,652	324.4	101,820			59,473		39,367			(38,255)		22,885		0001
Purchased Call/Citi Grandmaster Index/CGM040BSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2022	11/29/2024	1	5,625,986	324.36	140,266			82,041		52,432			(52,489)		30,390		0001
Purchased Call/Citi Grandmaster Index/CGM040BSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2022	11/29/2024	1	2,736,185	324.82	67,893			39,806		24,406			(25,429)		14,780		0001
Purchased Call/Citi Grandmaster Index/CGM040BSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2022	11/29/2024	1	3,407,400	325.5	75,754	1,871		45,770		28,459			(29,265)		18,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2022	12/02/2024	1	4,152,413	325.32	94,089			55,597		35,583			(35,365)		22,509		0001
Purchased Call/Citi Grandmaster Index/CGM040BSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/06/2022	12/05/2024	1	11,756,472	324.45	277,333	2,500		165,832		110,020			(104,714)		63,950		0001
Purchased Call/Citi Grandmaster Index/CGM040BSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2022	12/06/2024	1	2,554,238	324.36	62,220			37,001		24,132			(23,287)		13,910		0001
Purchased Call/Citi Grandmaster Index/CGM040BST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/06/2024	1	3,323,325	324.7	78,980			47,100		30,407			(29,602)		18,098		0001
Purchased Call/Citi Grandmaster Index/CGM040BSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2022	12/06/2024	1	2,282,981	324.66	54,294			32,409		20,968			(20,383)		12,433		0001
Purchased Call/Citi Grandmaster Index/CGM040BSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	12/09/2024	1	4,096,299	324.56	99,473			59,622		38,199			(37,315)		22,385		0001
Purchased Call/Citi Grandmaster Index/CGM040BSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2022	12/12/2024	1	8,287,412	324.66	202,075	1,994		123,119		76,754			(76,174)		45,444		0001
Purchased Call/Citi Grandmaster Index/CGM040BSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/13/2024	1	3,134,259	325.37	74,462			44,902		27,212			(27,847)		17,206		0001
Purchased Call/Citi Grandmaster Index/CGM040BSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2022	12/13/2024	1	3,329,510	325.19	75,069			45,513		29,405			(28,165)		18,278		0001
Purchased Call/Citi Grandmaster Index/CGM040BSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2022	12/13/2024	1	2,422,262	324.41	55,598			33,754		23,016			(20,880)		13,298		0001
Purchased Call/Citi Grandmaster Index/CGM040C$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/19/2022	12/16/2024	1	3,115,551	323.82	72,064			43,960		31,525			(27,055)		17,162		0001
Purchased Call/Citi Grandmaster Index/CGM040C$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2022	12/19/2024	1	8,859,584	323.41	208,825			127,812		92,965			(78,148)		48,967		0001
Purchased Call/Citi Grandmaster Index/CGM040C$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2022	12/18/2024	1	1,378,579	323.82	31,673			19,344		13,940			(11,861)		7,611		0001
Purchased Call/Citi Grandmaster Index/CGM040C$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2022	12/20/2024	1	6,697,757	323.11	158,658	1,967		99,389		72,542			(59,941)		37,060		0001
Purchased Call/Citi Grandmaster Index/CGM040C$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2022	12/20/2024	1	3,400,985	323.43	78,596			48,479		35,787			(29,484)		18,818		0001
Purchased Call/Citi Grandmaster Index/CGM040C$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2022	12/20/2024	1	3,377,084	322.86	79,571	1,617		50,111		37,406			(30,464)		18,686		0001
Purchased Call/Citi Grandmaster Index/CGM040C$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	12/27/2024	1	7,711,055	322.85	159,706	22,323		113,864		86,536			(67,878)		43,000		0001
Purchased Call/Citi Grandmaster Index/CGM040C$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2023	12/23/2024	1	219,032	323		5,513		3,587		2,394			(1,928)		1,216		0001
Purchased Call/Citi Grandmaster Index/CGM040C$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2022	12/26/2024	1	810,523	323	18,870			11,732		8,894			(7,067)		4,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040CS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2022	12/27/2024	1	9,803,733	322.55	186,434	48,663		147,330		112,978			(87,968)		54,669		0001
Purchased Call/Citi Grandmaster Index/CGM040CSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2022	12/27/2024	1	8,921,660	322.73	171,626	39,353		132,224		101,192			(79,036)		49,750		0001
Purchased Call/Citi Grandmaster Index/CGM040CSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/03/2023	12/30/2024	1	4,599,020	322.56		110,071		69,231		52,871			(40,879)		25,730		0001
Purchased Call/Citi Grandmaster Index/CGM040CSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/03/2025	1	6,014,959	322.59		144,375		91,238		69,518			(53,197)		33,799		0001
Purchased Call/Citi Grandmaster Index/CGM040CSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/02/2025	1	1,252,627	322.56		30,135		19,026		14,505			(11,120)		7,031		0001
Purchased Call/Citi Grandmaster Index/CGM040CSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2023	01/03/2025	1	2,019,000	322.65		47,266		30,006		23,213			(17,358)		11,345		0001
Purchased Call/Citi Grandmaster Index/CGM040CSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/03/2025	1	1,708,887	322.22		38,053		26,521		20,396			(11,605)		9,603		0001
Purchased Call/Citi Grandmaster Index/CGM040CSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2023	01/06/2025	1	3,819,935	323.02		94,109		60,168		42,643			(34,002)		21,535		0001
Purchased Call/Citi Grandmaster Index/CGM040CSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2023	01/09/2025	1	8,628,692	323.38		207,782		133,572		93,754			(74,350)		48,801		0001
Purchased Call/Citi Grandmaster Index/CGM040CSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/11/2023	01/10/2025	1	1,800,470	323.14		44,865		28,849		20,030			(16,051)		10,194		0001
Purchased Call/Citi Grandmaster Index/CGM040CSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/10/2025	1	5,973,890	323.75		147,268		95,112		62,975			(52,459)		33,822		0001
Purchased Call/Citi Grandmaster Index/CGM040CSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025	1	3,320,311	324.16		80,435		52,180		33,744			(28,424)		18,799		0001
Purchased Call/Citi Grandmaster Index/CGM040CSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/13/2025	1	3,151,416	324.23		76,296		49,485		31,841			(26,848)		17,899		0001
Purchased Call/Citi Grandmaster Index/CGM040CSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2023	01/17/2025	1	8,402,438	324.36		204,827		133,394		84,525			(71,521)		47,926		0001
Purchased Call/Citi Grandmaster Index/CGM040CSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2023	01/16/2025	1	3,451,955	324.23		84,408		55,135		35,160			(29,337)		19,669		0001
Purchased Call/Citi Grandmaster Index/CGM040CSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	01/17/2025	1	6,744,855	324.6		160,719		105,133		66,401			(55,923)		38,472		0001
Purchased Call/Citi Grandmaster Index/CGM040CSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/17/2025	1	4,448,666	324.43		107,287		70,330		44,471			(37,102)		25,375		0001
Purchased Call/Citi Grandmaster Index/CGM040CSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/17/2025	1	2,396,731	324.44		57,892		38,046		23,937			(19,882)		13,671		0001
Purchased Call/Citi Grandmaster Index/CGM040CSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/23/2025	1	4,145,604	324.66		98,928		65,363		40,948			(33,614)		23,795		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025	1	4,866,327	324.65		116,590		77,140		48,088			(39,570)		27,961		0001
Purchased Call/Citi Grandmaster Index/CGM040C$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/24/2025	1	3,838,394	324.62		91,739		60,893		38,032			(31,055)		22,054		0001
Purchased Call/Citi Grandmaster Index/CGM040C$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/22/2025	1	268,363	324.44		6,510		4,313		2,704			(2,212)		1,539		0001
Purchased Call/Citi Grandmaster Index/CGM040C$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025	1	2,677,051	324.64		62,787		41,729		26,477			(21,172)		15,382		0001
Purchased Call/Citi Grandmaster Index/CGM040C$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/30/2023	01/27/2025	1	4,370,225	324.39		102,456		68,340		44,655			(34,163)		25,188		0001
Purchased Call/Citi Grandmaster Index/CGM040C$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2023	01/30/2025	1	8,283,721	323.9		201,616		135,024		88,469			(66,719)		47,892		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2023	01/31/2025	1	2,328,009	324.19		54,468		36,655		24,356			(17,851)		13,473		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	01/31/2025	1	2,959,152	324.07		73,299		49,344		31,283			(24,119)		17,126		0001
Purchased Call/Citi Grandmaster Index/CGM040D$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	01/31/2025	1	2,910,599	324.68		66,202		44,626		29,174			(21,723)		16,845		0001
Purchased Call/Citi Grandmaster Index/CGM040D$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2023	02/03/2025	1	3,259,492	323.81		75,034		53,866		35,317			(21,250)		18,922		0001
Purchased Call/Citi Grandmaster Index/CGM040D$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/06/2025	1	4,375,373	323.33		104,673		71,161		49,460			(33,583)		25,477		0001
Purchased Call/Citi Grandmaster Index/CGM040D$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/05/2025	1	55,692	323.81		1,309		888		605			(422)		324		0001
Purchased Call/Citi Grandmaster Index/CGM040D$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2023	02/07/2025	1	3,720,440	323.54		87,142		59,565		41,362			(27,775)		21,685		0001
Purchased Call/Citi Grandmaster Index/CGM040D$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2023	02/07/2025	1	3,356,580	323.32		79,079		54,074		38,025			(25,160)		19,564		0001
Purchased Call/Citi Grandmaster Index/CGM040D$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/07/2025	1	4,170,494	323.31		97,762		66,928		47,285			(31,018)		24,308		0001
Purchased Call/Citi Grandmaster Index/CGM040D$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	02/10/2025	1	4,753,717	323.05		113,435		77,904		55,425			(35,600)		27,791		0001
Purchased Call/Citi Grandmaster Index/CGM040D$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	1	7,637,738	323.23		178,808		123,313		87,739			(55,666)		44,786		0001
Purchased Call/Citi Grandmaster Index/CGM040D$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025	1	4,277,166	323.1		100,572		69,482		49,953			(31,238)		25,105		0001
Purchased Call/Citi Grandmaster Index/CGM040D$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/16/2023	02/14/2025	1	5,808,720	322.98		135,794		94,237		68,526			(42,014)		34,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040D$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025	1	2,378,422	322.79		55,483		38,626		28,517			(17,019)		13,960		0001
Purchased Call/Citi Grandmaster Index/CGM040D$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2023	02/20/2025	1	7,013,039	322.67		160,405		112,173		85,301			(48,373)		41,408		0001
Purchased Call/Citi Grandmaster Index/CGM040D$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2023	02/14/2025	1	2,965,665	322.67		67,894		47,233		35,900			(20,701)		17,407		0001
Purchased Call/Citi Grandmaster Index/CGM040D$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	02/21/2025	1	2,907,730	322.1		68,746		48,192		37,158			(20,613)		17,186		0001
Purchased Call/Citi Grandmaster Index/CGM040D$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025	1	1,588,468	322.06		37,857		26,594		20,366			(11,349)		9,388		0001
Purchased Call/Citi Grandmaster Index/CGM040D$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/19/2025	1	119,625	322.67		2,762		1,937		1,448			(832)		706		0001
Purchased Call/Citi Grandmaster Index/CGM040D$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2023	02/21/2025	1	1,230,971	322.21		28,525		20,064		15,590			(8,514)		7,275		0001
Purchased Call/Citi Grandmaster Index/CGM040D$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2023	02/24/2025	1	2,315,463	321.82		54,966		38,801		30,374			(16,196)		13,725		0001
Purchased Call/Citi Grandmaster Index/CGM040D$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2023	02/27/2025	1	3,740,982	321.95		87,328		61,827		48,605			(25,551)		22,240		0001
Purchased Call/Citi Grandmaster Index/CGM040D$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2023	02/26/2025	1	1,326,223	321.82		31,420		22,219		17,460			(9,221)		7,877		0001
Purchased Call/Citi Grandmaster Index/CGM040D$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/28/2025	1	5,127,326	321.85		119,858		85,009		67,394			(34,925)		30,511		0001
Purchased Call/Citi Grandmaster Index/CGM040D$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2023	02/28/2025	1	1,163,148	321.63		27,476		19,558		15,563			(7,988)		6,922		0001
Purchased Call/Citi Grandmaster Index/CGM040D$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2023	02/28/2025	1	3,456,859	321.57		84,171		60,046		46,474			(24,227)		20,571		0001
Purchased Call/Citi Grandmaster Index/CGM040D$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2023	03/03/2025	1	5,893,157	322.1		140,691		101,609		75,697			(39,266)		35,170		0001
Purchased Call/Citi Grandmaster Index/CGM040D$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/06/2025	1	6,351,917	322.11		147,515		105,854		82,140			(41,776)		38,017		0001
Purchased Call/Citi Grandmaster Index/CGM040D$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2023	03/07/2025	1	2,053,743	321.81		48,602		35,060		27,183			(13,628)		12,304		0001
Purchased Call/Citi Grandmaster Index/CGM040D$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/07/2025	1	2,114,116	321.93		49,480		35,765		27,714			(13,835)		12,665		0001
Purchased Call/Citi Grandmaster Index/CGM040D$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/05/2025	1	166,795	322.1		3,832		2,761		2,154			(1,081)		997		0001
Purchased Call/Citi Grandmaster Index/CGM040D$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/07/2025	1	3,968,566	321.65		95,405		68,929		53,204			(26,714)		23,775		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040D$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2023	03/10/2025	1	5,245,459	321.8		127,711		92,582		69,899			(35,208)		31,515		0001
Purchased Call/Citi Grandmaster Index/CGM040D$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/13/2025	1	7,399,178	322.03		180,889		131,653		97,091			(49,355)		44,580		0001
Purchased Call/Citi Grandmaster Index/CGM040D$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/14/2025	1	4,369,213	322.03		107,291		78,195		57,466			(29,220)		26,350		0001
Purchased Call/Citi Grandmaster Index/CGM040D$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2023	03/14/2025	1	2,487,980	322.24		60,602		44,308		32,178			(16,455)		15,004		0001
Purchased Call/Citi Grandmaster Index/CGM040D$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2023	03/14/2025	1	7,804,508	322.47		190,454		140,354		99,084			(50,582)		47,067		0001
Purchased Call/Citi Grandmaster Index/CGM040D$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/17/2025	1	2,343,932	322.61		56,921		41,986		29,367			(14,972)		14,176		0001
Purchased Call/Citi Grandmaster Index/CGM040E$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2023	03/20/2025	1	14,051,073	322.75		336,779		248,073		174,796			(88,930)		85,216		0001
Purchased Call/Citi Grandmaster Index/CGM040E$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2023	03/21/2025	1	2,995,584	322.75		71,845		53,119		37,381			(18,812)		18,184		0001
Purchased Call/Citi Grandmaster Index/CGM040E$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2023	03/21/2025	1	5,357,937	322.57		131,802		97,637		67,835			(34,511)		32,525		0001
Purchased Call/Citi Grandmaster Index/CGM040E$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2023	03/21/2025	1	3,934,078	322.92		95,473		71,408		48,422			(24,309)		23,881		0001
Purchased Call/Citi Grandmaster Index/CGM040E$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/27/2023	03/24/2025	1	2,499,311	323.03		60,473		45,592		30,555			(14,924)		15,214		0001
Purchased Call/Citi Grandmaster Index/CGM040E$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/27/2025	1	7,137,734	322.85		170,289		127,403		88,610			(43,002)		43,570		0001
Purchased Call/Citi Grandmaster Index/CGM040E$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/26/2025	1	2,370,304	323.03		55,767		41,576		29,038			(14,229)		14,455		0001
Purchased Call/Citi Grandmaster Index/CGM040E$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2023	03/28/2025	1	3,564,238	322.64		87,494		65,441		45,144			(22,126)		21,777		0001
Purchased Call/Citi Grandmaster Index/CGM040E$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2023	03/28/2025	1	2,099,441	323		50,647		38,272		25,834			(12,489)		12,827		0001
Purchased Call/Citi Grandmaster Index/CGM040E$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	03/28/2025	1	634,209	323.13		15,623		11,739		7,723			(3,927)		3,875		0001
Purchased Call/Citi Grandmaster Index/CGM040E$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2023	04/03/2025	1	6,888,845	323.76		166,552		125,959		80,329			(40,775)		42,320		0001
Purchased Call/Citi Grandmaster Index/CGM040E$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2023	03/31/2025	1	5,965,144	323.57		144,942		109,384		70,423			(35,660)		36,546		0001
Purchased Call/Citi Grandmaster Index/CGM040E$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/05/2023	04/04/2025	1	5,501,068	323.72		133,197		100,854		64,484			(32,437)		33,825		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ESD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/04/2025	1	3,885,891	323.76		95,420		72,519		45,404			(23,168)		23,894		0001
Purchased Call/Citi Grandmaster Index/CGM040ESE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/07/2025	1	1,677,421	324.02		39,500		30,142		19,192			(9,387)		10,342		0001
Purchased Call/Citi Grandmaster Index/CGM040ESF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/04/2025	1	2,077,911	324.02		47,888		36,607		23,770			(11,317)		12,777		0001
Purchased Call/Citi Grandmaster Index/CGM040ESG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	04/10/2025	1	3,790,793	323.64		89,926		68,805		45,008			(21,186)		23,435		0001
Purchased Call/Citi Grandmaster Index/CGM040ESH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2023	04/11/2025	1	7,293,885	323.39		171,218		131,921		88,193			(39,544)		45,132		0001
Purchased Call/Citi Grandmaster Index/CGM040ESI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2023	04/11/2025	1	3,853,682	323.08		95,725		73,707		47,760			(22,276)		23,845		0001
Purchased Call/Citi Grandmaster Index/CGM040ESJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2023	04/11/2025	1	4,248,895	323.7		99,146		76,539		50,116			(22,881)		26,291		0001
Purchased Call/Citi Grandmaster Index/CGM040ESK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2023	04/14/2025	1	3,132,758	323.26		73,083		56,479		38,419			(16,659)		19,437		0001
Purchased Call/Citi Grandmaster Index/CGM040ESL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/17/2025	1	5,604,240	322.75		134,864		104,923		72,116			(30,229)		34,863		0001
Purchased Call/Citi Grandmaster Index/CGM040ESM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2023	04/17/2025	1	2,633,265	323.12		61,672		47,904		32,910			(13,855)		16,381		0001
Purchased Call/Citi Grandmaster Index/CGM040ESN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025	1	4,562,223	322.7		109,947		85,665		58,939			(24,597)		28,381		0001
Purchased Call/Citi Grandmaster Index/CGM040ESO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2023	04/17/2025	1	3,102,229	322.78		74,179		57,881		39,826			(16,500)		19,298		0001
Purchased Call/Citi Grandmaster Index/CGM040ESP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/21/2025	1	3,703,202	322.7		91,179		71,402		47,829			(19,868)		23,118		0001
Purchased Call/Citi Grandmaster Index/CGM040ESQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2023	04/24/2025	1	7,435,311	322.99		180,189		141,388		94,274			(38,969)		46,539		0001
Purchased Call/Citi Grandmaster Index/CGM040ESR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2023	04/25/2025	1	2,583,115	323.11		61,319		48,360		32,481			(13,128)		16,182		0001
Purchased Call/Citi Grandmaster Index/CGM040ESS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2023	04/25/2025	1	2,474,438	322.59		59,794		50,261		32,400			(9,743)		15,502		0001
Purchased Call/Citi Grandmaster Index/CGM040EST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/25/2025	1	4,210,685	322.88		110,328		87,165		53,906			(23,490)		26,379		0001
Purchased Call/Citi Grandmaster Index/CGM040ESU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/01/2023	04/28/2025	1	10,368,047	324.43		244,309		193,564		117,882			(50,941)		65,123		0001
Purchased Call/Citi Grandmaster Index/CGM040ESV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2023	05/01/2025	1	5,390,040	324.09		128,393		101,939		62,890			(26,558)		33,943		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ESW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2023	05/02/2025	1	6,240,022	323.86		150,033		119,514		74,457			(30,641)		39,330		0001
Purchased Call/Citi Grandmaster Index/CGM040ESX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	05/02/2025	1	2,661,855	323.75		64,747		51,737		32,037			(13,205)		16,777		0001
Purchased Call/Citi Grandmaster Index/CGM040ESY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/02/2025	1	2,503,581	323.83		60,343		48,523		29,943			(12,009)		15,780		0001
Purchased Call/Citi Grandmaster Index/CGM040ESZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/05/2025	1	3,033,410	324.24		71,757		57,524		35,151			(14,292)		19,169		0001
Purchased Call/Citi Grandmaster Index/CGM040FS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2023	05/08/2025	1	7,827,561	323.91		184,489		148,257		93,519			(36,389)		49,591		0001
Purchased Call/Citi Grandmaster Index/CGM040FS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	1	2,449,526	323.48		61,944		49,874		30,277			(12,130)		15,532		0001
Purchased Call/Citi Grandmaster Index/CGM040FS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2023	05/09/2025	1	1,695,152	324.27		41,759		33,756		19,691			(8,132)		10,749		0001
Purchased Call/Citi Grandmaster Index/CGM040FS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025	1	2,138,584	324.6		50,532		40,900		24,200			(9,787)		13,560		0001
Purchased Call/Citi Grandmaster Index/CGM040FS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/15/2025	1	5,107,163	324.14		119,313		97,176		60,160			(22,240)		32,548		0001
Purchased Call/Citi Grandmaster Index/CGM040FS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/12/2025	1	1,524,589	324.21		35,779		29,213		17,802			(6,597)		9,692		0001
Purchased Call/Citi Grandmaster Index/CGM040FS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	1	2,553,398	324.29		62,050		50,837		29,870			(11,398)		16,287		0001
Purchased Call/Citi Grandmaster Index/CGM040FS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	1	4,014,101	323.5		101,698		83,199		49,940			(18,816)		25,604		0001
Purchased Call/Citi Grandmaster Index/CGM040FS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025	1	2,645,778	324.43		63,854		52,300		30,612			(11,753)		16,876		0001
Purchased Call/Citi Grandmaster Index/CGM040FS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/19/2025	1	2,445,530	324.55		58,397		47,940		28,061			(10,508)		15,638		0001
Purchased Call/Citi Grandmaster Index/CGM040FSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2023	05/22/2025	1	5,937,635	324.46		132,946		109,416		68,845			(23,648)		38,064		0001
Purchased Call/Citi Grandmaster Index/CGM040FSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2023	05/23/2025	1	3,503,041	323.52		78,510		64,733		43,878			(13,867)		22,475		0001
Purchased Call/Citi Grandmaster Index/CGM040FSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025	1	2,442,913	322.36		59,542		49,372		33,435			(10,416)		15,674		0001
Purchased Call/Citi Grandmaster Index/CGM040FSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	1	1,938,598	322.39		51,329		43,241		26,472			(8,297)		12,438		0001
Purchased Call/Citi Grandmaster Index/CGM040FSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2023	05/23/2025	1	4,478,836	323.33		113,836		95,064		56,928			(18,899)		28,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040FSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2023	05/30/2025	1	4,060,194	324.33		94,768		79,017		47,780			(15,838)		26,201		0001
Purchased Call/Citi Grandmaster Index/CGM040FSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2023	05/29/2025	1	1,293,211	323.33		31,917		26,605		16,497			(5,341)		8,338		0001
Purchased Call/Citi Grandmaster Index/CGM040FSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2023	05/30/2025	1	12,351,769	323.87		314,257		263,109		150,595			(52,161)		79,708		0001
Purchased Call/Citi Grandmaster Index/CGM040FSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2023	05/30/2025	1	3,726,995	324.92		93,254		78,184		41,894			(15,372)		24,051		0001
Purchased Call/Citi Grandmaster Index/CGM040FSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/05/2023	06/02/2025	1	3,749,037	325.73		86,679		72,861		39,941			(13,904)		24,253		0001
Purchased Call/Citi Grandmaster Index/CGM040FSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/05/2025	1	2,868,493	325.21		69,329		58,393		31,933			(11,007)		18,602		0001
Purchased Call/Citi Grandmaster Index/CGM040FSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/04/2025	1	497,601	325.73		11,229		9,461		5,298			(1,779)		3,224		0001
Purchased Call/Citi Grandmaster Index/CGM040FSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2023	06/06/2025	1	1,572,098	325.39		35,414		29,869		17,201			(5,579)		10,203		0001
Purchased Call/Citi Grandmaster Index/CGM040FSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/06/2025	1	3,120,151	324.4		77,613		65,733		36,884			(12,130)		20,251		0001
Purchased Call/Citi Grandmaster Index/CGM040FSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	3,052,308	325.07		74,366		63,067		34,246			(11,543)		19,810		0001
Purchased Call/Citi Grandmaster Index/CGM040FSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2023	06/09/2025	1	6,505,701	325.43		163,162		138,667		71,433			(24,651)		42,326		0001
Purchased Call/Citi Grandmaster Index/CGM040FSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2023	06/12/2025	1	5,320,881	326.33		129,364		110,290		54,528			(19,205)		34,702		0001
Purchased Call/Citi Grandmaster Index/CGM040FSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2023	06/13/2025	1	1,523,705	326.66		36,943		31,513		15,160			(5,466)		9,945		0001
Purchased Call/Citi Grandmaster Index/CGM040FSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2023	06/13/2025	1	2,175,279	326.95		53,759		46,111		21,142			(7,890)		14,198		0001
Purchased Call/Citi Grandmaster Index/CGM040FST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	1	2,548,367	327.91		57,069		49,205		23,129			(7,927)		16,700		0001
Purchased Call/Citi Grandmaster Index/CGM040FSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/13/2025	1	2,088,413	327.61		50,488		43,365		19,241			(7,351)		13,631		0001
Purchased Call/Citi Grandmaster Index/CGM040FSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/20/2023	06/16/2025	1	1,100,729	327.91		25,149		21,671		10,037			(3,513)		7,202		0001
Purchased Call/Citi Grandmaster Index/CGM040FSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/20/2025	1	6,289,717	327.48		143,967		124,233		59,651			(19,882)		41,284		0001
Purchased Call/Citi Grandmaster Index/CGM040FSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/20/2025	1	1,680,423	326.82		37,946		32,869		16,799			(5,205)		11,030		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040FSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2023	06/23/2025	1	2,082,566	326		50,010		43,465		22,198			(6,599)		13,702		0001
Purchased Call/Citi Grandmaster Index/CGM040FSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2023	06/20/2025	1	3,169,246	325.92		75,853		65,818		34,012			(10,245)		20,802		0001
Purchased Call/Citi Grandmaster Index/CGM040GS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2023	06/26/2025	1	5,710,571	326.19		138,928		121,073		59,899			(17,996)		37,661		0001
Purchased Call/Citi Grandmaster Index/CGM040GS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	1	2,291,826	327.68		52,036		45,561		21,400			(6,643)		15,126		0001
Purchased Call/Citi Grandmaster Index/CGM040GS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	1	5,116,494	326.57		130,175		113,802		52,168			(16,631)		33,769		0001
Purchased Call/Citi Grandmaster Index/CGM040GS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025	1	528,226	328.21		12,572		11,052		4,739			(1,578)		3,500		0001
Purchased Call/Citi Grandmaster Index/CGM040GS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	1	384,750	328.21		9,157		8,049		3,477			(1,151)		2,547		0001
Purchased Call/Citi Grandmaster Index/CGM040GS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/30/2025	1	4,089,643	328.21		94,607		83,248		36,669			(11,642)		27,056		0001
Purchased Call/Citi Grandmaster Index/CGM040GS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/27/2025	1	3,054,713	326.79		77,885		68,522		30,611			(9,717)		20,161		0001
Purchased Call/Citi Grandmaster Index/CGM040GS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/05/2023	07/03/2025	1	4,185,609	328.01		89,863		79,266		38,401			(10,699)		27,756		0001
Purchased Call/Citi Grandmaster Index/CGM040GS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	1	3,484,441	323.14		82,050		72,741		46,446			(9,556)		23,106		0001
Purchased Call/Citi Grandmaster Index/CGM040GS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	1	3,050,265	326.61		58,034		51,395		31,248			(6,842)		20,227		0001
Purchased Call/Citi Grandmaster Index/CGM040GSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2025	1	186,519	322.92		4,439		3,940		2,549			(515)		1,243		0001
Purchased Call/Citi Grandmaster Index/CGM040GSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2025	1	517,120	322.92		12,307		10,921		7,044			(1,429)		3,442		0001
Purchased Call/Citi Grandmaster Index/CGM040GSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	1	5,084,613	322.92		123,612		109,822		69,150			(13,958)		33,822		0001
Purchased Call/Citi Grandmaster Index/CGM040GSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2023	07/10/2025	1	5,752,915	323.27		143,700		127,928		76,413			(15,925)		38,356		0001
Purchased Call/Citi Grandmaster Index/CGM040GSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	1	2,797,355	325.92		71,392		63,869		30,490			(7,741)		18,665		0001
Purchased Call/Citi Grandmaster Index/CGM040GSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	1	2,500,285	324.13		66,592		59,445		31,218			(7,259)		16,683		0001
Purchased Call/Citi Grandmaster Index/CGM040GSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/11/2025	1	4,504,298	327.46		105,265		94,384		43,551			(11,250)		30,054		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040GSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2025	1	489,720	327.09		11,704		10,500		4,915			(1,245)		3,280		0001
Purchased Call/Citi Grandmaster Index/CGM040GSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/17/2023	07/14/2025	1	3,953,725	327.09		95,231		85,757		39,427			(9,586)		26,442		0001
Purchased Call/Citi Grandmaster Index/CGM040GSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2023	07/17/2025	1	7,120,122	327.07		178,058		160,438		71,387			(17,899)		47,727		0001
Purchased Call/Citi Grandmaster Index/CGM040GSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	1	3,392,230	328.32		77,122		69,717		30,801			(7,592)		22,756		0001
Purchased Call/Citi Grandmaster Index/CGM040GSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	1	2,309,816	328.23		54,302		48,985		21,122			(5,412)		15,495		0001
Purchased Call/Citi Grandmaster Index/CGM040GSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2023	07/18/2025	1	4,592,604	327.25		110,310		99,920		45,367			(10,788)		30,808		0001
Purchased Call/Citi Grandmaster Index/CGM040GSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/22/2025	1	1,944,818	327.49		46,287		41,963		19,027			(4,490)		13,086		0001
Purchased Call/Citi Grandmaster Index/CGM040GSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/23/2025	1	603,049	327.49		14,353		13,014		5,908			(1,390)		4,061		0001
Purchased Call/Citi Grandmaster Index/CGM040GSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2025	1	3,784,403	327.49		91,983		83,494		36,865			(8,592)		25,444		0001
Purchased Call/Citi Grandmaster Index/CGM040GSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2023	07/24/2025	1	3,565,895	327.94		84,642		77,033		33,914			(7,729)		24,030		0001
Purchased Call/Citi Grandmaster Index/CGM040GSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	1	5,898,898	254.88		136,786		125,066		56,873			(12,060)		39,781		0001
Purchased Call/Citi Grandmaster Index/CGM040GSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	1	1,616,447	327.9		37,811		34,435		15,281			(3,419)		10,901		0001
Purchased Call/Citi Grandmaster Index/CGM040GST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2023	07/25/2025	1	3,420,825	327.64		84,209		77,103		33,002			(7,413)		23,070		0001
Purchased Call/Citi Grandmaster Index/CGM040GSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	1	2,343,689	328.38		55,780		51,112		21,570			(4,870)		15,865		0001
Purchased Call/Citi Grandmaster Index/CGM040GSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	1	495,741	328.38		11,799		10,810		4,558			(1,032)		3,353		0001
Purchased Call/Citi Grandmaster Index/CGM040GSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	1	5,689,567	328.38		135,219		124,026		52,135			(11,435)		38,456		0001
Purchased Call/Citi Grandmaster Index/CGM040GSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/01/2023	07/31/2025	1	4,375,572	328.61		96,092		88,310		39,609			(7,892)		29,641		0001
Purchased Call/Citi Grandmaster Index/CGM040GSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	1	4,670,891	325.38		109,512		100,999		54,206			(8,781)		31,665		0001
Purchased Call/Citi Grandmaster Index/CGM040GSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	1	2,313,351	327.37		48,704		44,833		23,089			(3,933)		15,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2023	08/01/2025	1	2,050,196	324.97		48,918		45,249		24,533			(3,836)		13,899		0001
Purchased Call/Citi Grandmaster Index/CGM040HS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2025	1	3,416,232	325.11		80,100		74,456		40,646			(5,776)		23,211		0001
Purchased Call/Citi Grandmaster Index/CGM040HS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/05/2025	1	1,458,201	325.11		34,705		32,131		17,327			(2,702)		9,915		0001
Purchased Call/Citi Grandmaster Index/CGM040HS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2025	1	779,628	325.11		18,555		17,181		9,269			(1,443)		5,305		0001
Purchased Call/Citi Grandmaster Index/CGM040HS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/07/2025	1	6,265,487	325.3		145,635		135,457		72,999			(10,398)		42,665		0001
Purchased Call/Citi Grandmaster Index/CGM040HS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	1	1,917,103	325.28		44,419		41,422		22,548			(3,105)		13,064		0001
Purchased Call/Citi Grandmaster Index/CGM040HS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	1	5,878,665	325.05		138,925		129,436		70,337			(9,763)		40,061		0001
Purchased Call/Citi Grandmaster Index/CGM040HS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	1	3,322,394	325.22		75,778		70,827		39,240			(5,230)		22,641		0001
Purchased Call/Citi Grandmaster Index/CGM040HS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/11/2025	1	3,103,773	324.15		70,410		66,022		39,939			(4,573)		21,198		0001
Purchased Call/Citi Grandmaster Index/CGM040HS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	1	549,103	324.15		13,069		12,226		7,066			(891)		3,756		0001
Purchased Call/Citi Grandmaster Index/CGM040HSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	1	1,849,114	324.15		44,009		41,168		23,716			(3,006)		12,638		0001
Purchased Call/Citi Grandmaster Index/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/15/2023	08/14/2025	1	6,799,825	324.11		148,434		139,323		87,659			(9,299)		46,542		0001
Purchased Call/Citi Grandmaster Index/CGM040HSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	1	5,165,681	322.24		118,048		111,122		76,246			(7,200)		35,383		0001
Purchased Call/Citi Grandmaster Index/CGM040HSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	1	5,905,404	322.85		139,494		132,039		83,460			(7,808)		40,450		0001
Purchased Call/Citi Grandmaster Index/CGM040HSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2023	08/15/2025	1	5,184,085	320.86		124,394		117,478		99,892			(7,374)		35,509		0001
Purchased Call/Citi Grandmaster Index/CGM040HSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	1	1,258,926	321.18		29,962		28,318		19,987			(1,758)		8,655		0001
Purchased Call/Citi Grandmaster Index/CGM040HSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2025	1	1,551,092	321.18		37,267		35,256		24,695			(2,156)		10,655		0001
Purchased Call/Citi Grandmaster Index/CGM040HSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2025	1	4,596,269	321.18		108,672		102,810		86,966			(6,066)		31,552		0001
Purchased Call/Citi Grandmaster Index/CGM040HSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/22/2023	08/21/2025	1	6,088,649	321.09		149,331		141,614		99,590			(7,924)		41,887		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	1	4,355,555	321.53		112,183		106,490		67,819			(5,837)		29,986		0001
Purchased Call/Citi Grandmaster Index/CGM040HSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	1	5,449,066	323.03		126,153		120,004		76,435			(6,431)		37,514		0001
Purchased Call/Citi Grandmaster Index/CGM040HSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2023	08/22/2025	1	3,427,180	322.03		81,632		77,890		51,557			(4,062)		23,595		0001
Purchased Call/Citi Grandmaster Index/CGM040HSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2025	1	1,833,968	322.08		43,465		41,497		27,565			(2,135)		12,672		0001
Purchased Call/Citi Grandmaster Index/CGM040HSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/25/2025	1	4,375,689	322.08		107,796		103,018		65,538			(4,988)		30,190		0001
Purchased Call/Citi Grandmaster Index/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/26/2025	1	604,459	322.08		14,326		13,676		9,091			(705)		4,173		0001
Purchased Call/Citi Grandmaster Index/CGM040HSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2023	08/28/2025	1	6,209,960	322.92		160,847		154,053		87,958			(6,999)		42,938		0001
Purchased Call/Citi Grandmaster Index/CGM040HSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	1	4,880,760	324.66		115,990		111,652		60,979			(4,716)		33,771		0001
Purchased Call/Citi Grandmaster Index/CGM040HSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	1	8,857,562	324.51		211,546		202,963		111,867			(8,881)		61,288		0001
Purchased Call/Citi Grandmaster Index/CGM040HSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	1	4,707,419	324.88		109,391		105,621		57,877			(4,306)		32,572		0001
Purchased Call/Citi Grandmaster Index/CGM040HST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/02/2025	1	2,003,501	324.52		47,683		46,044		25,404			(1,889)		13,902		0001
Purchased Call/Citi Grandmaster Index/CGM040HSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/03/2025	1	2,439,895	324.52		58,070		56,075		30,955			(2,297)		16,943		0001
Purchased Call/Citi Grandmaster Index/CGM040HSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2023	08/29/2025	1	5,083,794	324.52		118,365		114,493		64,168			(4,263)		35,176		0001
Purchased Call/Citi Grandmaster Index/CGM040HSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/05/2023	09/05/2025	1	5,472,564	324.17		123,641		119,731		71,513			(4,077)		38,055		0001
Purchased Call/Citi Grandmaster Index/CGM040HSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/06/2023	09/04/2025	1	1,124,414	324.52		24,808		24,024		14,303			(817)		7,813		0001
Purchased Call/Citi Grandmaster Index/CGM040HSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	09/05/2025	1	1,892,044	323.3		44,384		43,191		26,292			(1,356)		13,157		0001
Purchased Call/Citi Grandmaster Index/CGM040HSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	09/05/2025	1	5,574,617	323.06		133,214		129,648		78,783			(4,092)		38,765		0001
Purchased Call/Citi Grandmaster Index/CGM040I$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/08/2025	1	5,771,366	323.3		137,721		134,266		80,042			(3,716)		40,218		0001
Purchased Call/Citi Grandmaster Index/CGM040I$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	1	2,060,768	323.3		48,840		47,566		28,621			(1,468)		14,371		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040IS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	1	2,541,615	323.3		60,490		58,914		35,303			(1,816)		17,737		0001
Purchased Call/Citi Grandmaster Index/CGM040IS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2023	09/11/2025	1	4,511,099	323.48		102,472		100,196		62,036			(2,411)		31,503		0001
Purchased Call/Citi Grandmaster Index/CGM040IS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	1	6,945,183	323.02		172,767		169,546		98,668			(3,760)		48,535		0001
Purchased Call/Citi Grandmaster Index/CGM040IS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	1	1,541,824	323.1		36,362		35,563		21,776			(847)		10,775		0001
Purchased Call/Citi Grandmaster Index/CGM040IS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/12/2025	1	3,790,017	324.44		85,653		84,205		48,711			(1,785)		26,486		0001
Purchased Call/Citi Grandmaster Index/CGM040IS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/16/2025	1	975,479	323.35		23,119		22,738		13,556			(474)		6,836		0001
Purchased Call/Citi Grandmaster Index/CGM040IS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/17/2025	1	1,690,886	323.35		40,074		39,414		23,577			(820)		11,858		0001
Purchased Call/Citi Grandmaster Index/CGM040IS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/15/2025	1	9,661,725	323.35		222,710		219,265		134,584			(3,903)		67,660		0001
Purchased Call/Citi Grandmaster Index/CGM040ISA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/18/2023	09/18/2025	1	3,841,220	322.77		86,726		85,597		55,978			(1,251)		26,956		0001
Purchased Call/Citi Grandmaster Index/CGM040ISB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/19/2023	09/19/2025	1	2,551,944	322.25		57,421		56,768		46,157			(769)		17,921		0001
Purchased Call/Citi Grandmaster Index/CGM040ISC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	1	5,428,152	322.04		124,281		122,859		99,525			(1,665)		38,119		0001
Purchased Call/Citi Grandmaster Index/CGM040ISD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2023	09/19/2025	1	5,048,618	319.75		118,450		117,552		106,597			(1,356)		35,454		0001
Purchased Call/Citi Grandmaster Index/CGM040ISE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2025	1	1,879,371	319.57		44,541		44,236		40,162			(486)		13,244		0001
Purchased Call/Citi Grandmaster Index/CGM040ISF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/22/2025	1	3,861,010	319.57		89,751		89,202		82,413			(807)		27,170		0001
Purchased Call/Citi Grandmaster Index/CGM040ISG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2025	1	2,648,390	319.57		62,767		62,336		56,562			(686)		18,650		0001
Purchased Call/Citi Grandmaster Index/CGM040ISH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2023	09/25/2025	1	6,434,306	319.13		138,771		138,218		141,265			(742)		45,373		0001
Purchased Call/Citi Grandmaster Index/CGM040ISI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	1	2,610,189	317.6		60,816		60,668		62,705			(240)		18,419		0001
Purchased Call/Citi Grandmaster Index/CGM040ISJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	1	4,662,635	317.36		110,788		110,693		113,596			(323)		32,902		0001
Purchased Call/Citi Grandmaster Index/CGM040ISK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2023	09/26/2025	1	7,185,727	317.34		173,120		173,120		175,181			(325)		50,706		0001

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Purchased Call/Citi Grandmaster Index/CGM040ISL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	1	2,043,105	317.89		48,422		48,422		48,391			(66)		14,467		0001
Purchased Call/Citi Grandmaster Index/CGM040ISM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/30/2025	1	1,637,698	317.89		38,813		38,813		38,769			(53)		11,588		0001
Purchased Call/Citi Grandmaster Index/CGM040ISN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/29/2025	1	2,050,062	317.89		48,586		48,586		48,507			(66)		14,496		0001
Purchased Call/Nasdaq-100 Index/NDX0050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	1,509,000	13062.6		138,677		207,047		207,047	68,370				5,458		0001
Purchased Call/Nasdaq-100 Index/NDX0130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	1,300,368	15273		117,163		90,020		90,020	(27,144)				6,021		0001
Purchased Call/Nasdaq-100 Index/NDX0050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6		583,789		802,167		802,167	218,379				23,504		0001
Purchased Call/Nasdaq-100 Index/NDX0050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7		467,152		426,695		426,695	(40,457)				18,135		0001
Purchased Call/Nasdaq-100 Index/NDX0050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2		566,077		518,231		518,231	(47,846)				21,408		0001
Purchased Call/Nasdaq-100 Index/NDX0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4		558,515		846,468		846,468	287,953				21,227		0001
Purchased Call/Nasdaq-100 Index/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7		511,465		623,733		623,733	112,268				20,229		0001
Purchased Call/Nasdaq-100 Index/NDX0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5		475,857		509,008		509,008	33,151				18,456		0001
Purchased Call/Nasdaq-100 Index/NDX0130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3		534,245		519,135		519,135	(15,111)				20,756		0001
Purchased Call/Nasdaq-100 Index/NDX0130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909		483,302		464,076		464,076	(19,226)				18,070		0001
Purchased Call/Nasdaq-100 Index/NDX0150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1		657,790		658,158		658,158	368				24,688		0001
Purchased Call/Nasdaq-100 Index/NDX0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			852,041		852,041	430,222				22,968		0001
Purchased Call/Nasdaq-100 Index/NDX0210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			927,756		927,756	454,797				19,920		0001
Purchased Call/Nasdaq-100 Index/NDX0210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2		457,483		690,186		690,186	232,703				17,654		0001
Purchased Call/Nasdaq-100 Index/NDX0210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9		678,870		648,673		648,673	(30,197)				25,656		0001
Purchased Call/Nasdaq-100 Index/NDX0210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273		553,995		520,784		520,784	(33,210)				21,403		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023	1	5,502	997.33	554			1,080		1,080	497				4		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023	1	93,420	997.33	8,548			16,714		16,714	7,876				60		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023	1	24,076	1026.27	2,376			4,007		4,007	1,711				28		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2023	1	245,244	1026.27	21,948			38,639		38,639	17,574				287		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	1	51,157	1045.86	5,065			7,573		7,573	3,025				84		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	1	90,135	1045.86	8,112			12,709		12,709	5,463				147		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	1	74,702	1097.09	7,478			7,648		7,648	2,409				142		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	1	202,174	1097.09	18,539			20,473		20,473	7,406				385		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	1	69,184	1032.94	6,344			10,056		10,056	4,082				165		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	1	5,004	1032.94	503			802		802	319				12		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023	1	162,272	1082.32	11,675			18,831		18,831	7,348				353		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	1	86,579	1060.04		8,528		12,328		12,328	3,800				227		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	1	6,303	1060.04	571			832		832	261				16		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024	1	115,261	1096.87	10,907			12,794		12,794	1,887				322		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024	1	110,005	1096.87		12,291		12,771		12,771	480				307		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	1	2,688	1159.68		195		171		171	(24)				8		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	1	22,778	1159.68		2,239		1,679		1,679	(560)				68		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	1	117,592	1159.68		10,901		8,537		8,537	(2,364)				352		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	1	19,954	1117.91		1,702		1,870		1,870	168				63		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	1	53,491	1117.91		5,082		5,481		5,481	399				169		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	1	78,784	1117.91		5,704		6,270		6,270	566				248		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	1	17,119	1110.9		1,453		1,666		1,666	212				57		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	1	20,379	1110.9		1,471		1,661		1,661	190				67		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	4,314	1075.45		319		400		400	81				15		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	59,615	1075.45		4,286		5,346		5,346	1,060				206		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	13,330	1075.45		846		1,021		1,021	175				46		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	160,437	1075.45		13,541		17,654		17,654	4,113				554		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	36,113	1114.61		2,095		2,292		2,292	198				131		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	87,377	1114.61		7,313		8,445		8,445	1,132				316		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	29,000	1114.61		2,137		2,407		2,407	270				105		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	75,054	1114.61		5,929		6,771		6,771	842				271		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	1	9,004	1120.87		534		560		560	26				34		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	1	12,285	1120.87		991		1,086		1,086	95				46		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	1	36,920	1126.32		3,109		3,444		3,444	335				144		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	1	41,104	1126.32		3,395		3,751		3,751	356				160		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	1	55,017	1126.32		3,736		3,981		3,981	245				214		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	1	61,738	1126.32		4,569		4,940		4,940	371				240		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	30,541	1157.95		2,608		2,558		2,558	(50)				123		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	7,339	1157.95		607		593		593	(14)				29		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	181,647	1190.49		13,733		11,715		11,715	(2,018)				753		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	31,114	1190.49		1,836		1,551		1,551	(285)				129		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	49,391	1190.49		4,134		3,559		3,559	(575)				205		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	1	76,484	1211.99		5,813		4,482		4,482	(1,331)				326		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	1	211,740	1211.99		17,850		13,716		13,716	(4,134)				902		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	1	12,438	1211.99		935		721		721	(215)				53		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	1	22,839	1217.58		1,672		1,265		1,265	(407)				100		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	1	15,458	1217.58		1,274		967		967	(306)				68		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	1	11,953	1217.58		906		687		687	(219)				53		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	1	5,726	1259.37		476		285		285	(191)				26		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	1	13,721	1259.37		1,028		627		627	(401)				62		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	1	110,693	1259.37		8,955		5,398		5,398	(3,557)				498		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	16,397	1262.29		1,148		706		706	(442)				76		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	35,740	1262.29		2,777		1,683		1,683	(1,094)				165		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	27,945	1217.15		2,414		1,938		1,938	(477)				132		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	7,887	1217.15		546		432		432	(114)				37		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	67,039	1217.15		5,162		4,120		4,120	(1,042)				317		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	4,509	1231.55		290		220		220	(71)				22		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	34,708	1231.55		2,513		1,926		1,926	(587)				168		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	29,939	1231.55		2,521		1,966		1,966	(555)				145		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	1	10,034	1205.15		849		758		758	(90)				50		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	1	45,982	1205.15		3,315		2,860		2,860	(456)				227		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	1	70,581	1205.15		4,510		3,810		3,810	(700)				349		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	68,973	1184.19	9,394			4,228		4,228	1,199				217		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	79,120	1210.43	10,958			4,266		4,266	333				273		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	128,783	1220.04	18,364			6,687		6,687	482				466		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	60,009	1220.04	6,751			3,083		3,083	490				217		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	122,295	1188.87	18,198			8,949		8,949	1,466				458		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	146,101	1135.48	18,013			16,608		16,608	4,017				568		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	1	138,787	1063.09	21,445			24,678		24,678	7,208				557		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	20,016	1124.64	2,460			2,460		2,460	814				83		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	169,425	1124.64	24,990			21,882		21,882	5,704				702		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	59,503	1029.49	8,985			12,821		12,821	3,971				254		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	155,954	1068.03	22,067			27,851		27,851	8,988				685		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	88,337	1068.03	14,134			16,261		16,261	4,236				388		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	406,997	1104.09	65,242			63,277		63,277	20,971				1,833		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	144,797	1158.51	23,370			17,056		17,056	3,933				670		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	52,042	1124.92	8,154			7,746		7,746	1,936				252		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	137,559	1050.54	19,424			27,433		27,433	9,038				679		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	39,268	1050.54	6,978			8,484		8,484	2,238				194		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	170,506	997.33	25,849			39,481		39,481	12,640				863		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	18,516	997.33	3,383			5,066		5,066	1,338				94		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	08/22/2024	1	7,490	1163.03	558			881		881	319				35		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	46,061	1026.27	8,893			11,313		11,313	2,985				237		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	25,360	1026.27	3,814			5,469		5,469	1,777				131		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	36,972	1045.86	5,586			7,572		7,572	2,468				195		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	51,999	1045.86	9,594			11,952		11,952	3,151				274		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	81,072	1097.09	12,250			14,129		14,129	4,598				434		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	141,244	1097.09	25,028			26,339		26,339	6,864				757		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	37,982	1082.32	6,609			7,663		7,663	2,012				207		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	3,292	1032.94	579			825		825	218				18		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	90,009	1096.87		15,925		17,709		17,709	1,784				516		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	81,164	1159.68		11,939		11,644		11,644	(296)				473		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025	1	53,077	1096.87		9,200		9,356		9,356	156				304		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	22,007	1117.91		3,603		4,072		4,072	470				130		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	11,916	1110.9		1,903		2,213		2,213	310				71		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	120,060	1075.45		18,273		25,409		25,409	7,136				729		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	99,016	1075.45		13,367		16,736		16,736	3,369				601		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	56,173	1114.61		8,336		10,472		10,472	2,136				347		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	29,000	1114.61		3,866		4,489		4,489	623				179		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,018	1126.32		2,662		3,023		3,023	360				127		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,011	1126.32		2,946		3,637		3,637	692				127		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	18,647	1157.95		2,762		3,037		3,037	275				120		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	35,033	1190.49		5,090		5,071		5,071	(19)				227		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	25,058	1211.99		3,714		3,356		3,356	(357)				164		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,726	1259.37		842		642		642	(201)				39		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	30,027	1217.15		4,180		3,622		3,622	(558)				207		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	2,001	1217.15		312		276		276	(36)				14		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1205.15		10,860		10,391		10,391	(469)				495		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			225,847		225,847	73,540				8,869		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			141,873		141,873	44,826				4,903		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			75,757		75,757	26,013				3,175		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			1,757		1,757	497				93		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			76,862		76,862	26,382				3,294		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			47,979		47,979	12,023				1,898		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	1	490,369	1135.48	122,088			152,156		152,156	47,370				5,263		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			4,744		4,744	1,195				208		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	1	311,982	1063.09	90,896			116,120		116,120	27,894				3,363		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			140,883		140,883	42,732				4,738		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			7,282		7,282	1,725				195		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			27,233		27,233	6,552				798		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			20,994		20,994	5,121				671		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			43,569		43,569	10,836				1,589		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	1	100,959	1163.03	29,061			30,329		30,329	7,556				1,117		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	1	119,894	1124.92	35,418			39,698		39,698	9,757				1,333		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028	1	330,574	1050.54	100,368			131,006		131,006	31,255				3,690		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			22,004		22,004	5,128				547		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			100,069		100,069	23,626				2,665		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	462,369	1045.86	152,767			187,384		187,384	44,623				5,227		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	1	191,788	1097.09	59,387			69,237		69,237	16,844				2,176		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028	1	337,303	1082.32	104,813			126,646		126,646	30,640				3,844		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2028	1	232,650	1032.94	59,356	14,578		98,201		98,201	23,157				2,661		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04		54,434		70,472		70,472	16,038				2,034		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2029	1	184,429	1096.87		57,331		67,700		67,700	10,369				2,127		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	1	571,655	1159.68		167,685		182,647		182,647	14,961				6,620		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	1	236,979	1117.91		73,171		83,639		83,639	10,468				2,754		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9		17,198		19,802		19,802	2,604				642		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45		19,407		25,368		25,368	5,961				759		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61		11,322		13,973		13,973	2,651				456		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32		52,416		64,299		64,299	11,883				2,157		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	208,891	1157.95		61,142		68,976		68,976	7,834				2,482		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	679,959	1190.49		198,548		209,901		209,901	11,353				8,112		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	247,049	1211.99		73,571		72,996		72,996	(575)				2,957		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	97,147	1217.58		29,737		28,473		28,473	(1,264)				1,167		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/20/2029	1	159,445	1259.37		48,317		42,764		42,764	(5,552)				1,921		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2029	1	273,116	1262.29		84,826		73,205		73,205	(11,621)				3,306		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2029	1	275,888	1217.15		88,170		82,069		82,069	(6,101)				3,350		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	368,835	1231.55		115,077		106,866		106,866	(8,211)				4,496		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/21/2029	1	230,852	1205.15		73,596		71,156		71,156	(2,440)				2,823		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/08/2022	03/08/2028	1	663,001	100	119,274			180,506		180,506	76,632				6,986		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028	1	41,749	100	5,540			5,308		5,308	3,919				442		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028	1	771,000	100	162,296			143,177		143,177	80,138				8,159		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/08/2022	04/07/2028	1	335,000	100	49,145			44,540		44,540	31,912				3,562		0001
Purchased Call/S&P 500 INDEX/SPXD00JSO	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/08/2022	04/07/2028	1	900,456	100	205,934			174,466		174,466	95,182				9,575		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/22/2022	04/21/2028	1	222,000	100	34,565			39,021		39,021	22,436				2,371		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/22/2022	04/21/2028	1	751,552	100	179,049			188,338		188,338	85,351				8,026		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/06/2022	05/08/2028	1	112,000	100	17,730			23,612		23,612	11,638				1,202		0001
Purchased Call/S&P 500 INDEX/SPXD00QS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/06/2022	05/08/2028	1	1,042,506	100	250,436			310,410		310,410	124,383				11,190		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/20/2022	05/22/2028	1	462,000	100	106,214			169,720		169,720	59,457				4,979		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2022	06/08/2028	1	192,000	100	31,181			42,205		42,205	20,549				2,080		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2022	06/08/2028	1	617,000	100	147,155			185,097		185,097	74,804				6,683		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/22/2022	06/22/2028	1	190,000	100	45,714			79,247		79,247	25,970				2,066		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/08/2022	07/07/2028	1	242,000	100	61,637			94,193		94,193	32,913				2,643		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/22/2022	07/21/2028	1	55,000	100	10,445			16,921		16,921	6,622				603		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/22/2022	07/21/2028	1	255,000	100	61,047			94,284		94,284	34,009				2,797		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2022	08/08/2028	1	50,000	100	9,945			13,234		13,234	5,706				551		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/22/2022	08/22/2028	1	85,000	100	17,876			22,638		22,638	9,743				941		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/22/2022	08/22/2028	1	233,000	100	61,489			74,762		74,762	29,426				2,578		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2022	09/08/2028	1	106,915	100	23,414			32,468		32,468	12,785				1,189		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2022	09/08/2028	1	239,000	100	65,462			87,208		87,208	31,663				2,657		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/22/2022	09/22/2028	1	674,138	100	188,921			306,141		306,141	97,138				7,525		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/07/2022	10/06/2028	1	53,000	100	12,884			22,055		22,055	7,145				594		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/07/2022	10/06/2028	1	206,000	100	61,903			102,684		102,684	31,083				2,308		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/21/2022	10/20/2028	1	331,000	100	104,795			150,925		150,925	48,175				3,723		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2022	11/08/2028	1	267,964	100	68,786			97,047		97,047	34,036				3,029		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2022	11/08/2028	1	645,000	100	204,723			280,159		280,159	91,397				7,292		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2022	11/22/2028	1	806,000	100	195,294			251,606		251,606	97,750				9,146		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2022	11/22/2028	1	159,000	100	47,843			59,696		59,696	21,411				1,804		0001
Purchased Call/S&P 500 INDEX/SPXE00WSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2022	12/08/2028	1	98,000	100	22,285			31,850		31,850	12,061				1,117		0001
Purchased Call/S&P 500 INDEX/SPXE00WSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2022	12/08/2028	1	400,000	100	113,600			156,280		156,280	54,751				4,558		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/22/2022	12/22/2028	1	161,000	100	46,078			71,196		71,196	23,151				1,841		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/06/2023	01/08/2029	1	90,000	100	20,088			31,311		31,311	11,223				1,034		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/06/2023	01/08/2029	1	111,000	100	30,914			46,396		46,396	15,482				1,275		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/20/2023	01/22/2029	1	250,000	100	67,550			98,314		98,314	30,764				2,883		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2023	02/08/2029	1	349,000	100	79,537			100,957		100,957	21,420				4,042		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2023	02/08/2029	1	686,007	100	191,949			239,428		239,428	47,479				7,944		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2023	02/22/2029	1	465,000	100	112,019			151,120		151,120	39,101				5,404		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2023	02/22/2029	1	307,000	100	90,872			120,130		120,130	29,258				3,568		0001
Purchased Call/S&P 500 INDEX/SPXF00A5V	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2023	03/08/2029	1	115,000	100	27,945			37,494		37,494	9,549				1,341		0001
Purchased Call/S&P 500 INDEX/SPXF00A5W	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2023	03/08/2029	1	249,000	100	74,127			97,779		97,779	23,651				2,904		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2023	03/22/2029	1	412,000	100	93,400			141,482		141,482	48,081				4,822		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2023	03/22/2029	1	167,000	100	46,793			69,037		69,037	22,244				1,955		0001
Purchased Call/S&P 500 INDEX/SPXF00FS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/06/2023	04/06/2029	1	139,000	100	29,023			41,489		41,489	12,466				1,633		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/06/2023	04/06/2029	1	206,000	100	53,539			74,247		74,247	20,707				2,420		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/21/2023	04/20/2029	1	415,584	100	108,719			145,129		145,129	36,410				4,899		0001
Purchased Call/S&P 500 INDEX/SPXF00HSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/25/2023	04/20/2029	1	96,000	100	19,142			27,677		27,677	8,534				1,132		0001
Purchased Call/S&P 500 INDEX/SPXF00JSS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/08/2023	05/08/2029	1	170,000	100	44,778			60,276		60,276	15,498				2,013		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00LSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/22/2023	05/22/2029	1	77,000	100		17,456		21,581		21,581	4,126				915		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/22/2023	05/22/2029	1	236,000	100		65,844		80,090		80,090	14,246				2,804		0001
Purchased Call/S&P 500 INDEX/SPXF00OSX	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2023	06/08/2029	1	229,000	100		53,472		58,894		58,894	5,422				2,732		0001
Purchased Call/S&P 500 INDEX/SPXF00OSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2023	06/08/2029	1	865,000	100		247,304		270,103		270,103	22,800				10,320		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/22/2023	06/22/2029	1	585,000	100		172,809		169,423		169,423	(3,386)				7,003		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/07/2023	07/06/2029	1	212,000	100		54,399		48,989		48,989	(5,410)				2,546		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/07/2023	07/06/2029	1	652,000	100		203,294		184,192		184,192	(19,101)				7,831		0001
Purchased Call/S&P 500 INDEX/SPXF00IISP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/21/2023	07/20/2029	1	451,000	100		112,164		91,149		91,149	(21,015)				5,435		0001
Purchased Call/S&P 500 INDEX/SPXF00IISQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/21/2023	07/20/2029	1	307,002	100		94,100		76,342		76,342	(17,757)				3,699		0001
Purchased Call/S&P 500 INDEX/SPXG000SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2023	08/08/2029	1	75,000	100		19,320		16,238		16,238	(3,082)				908		0001
Purchased Call/S&P 500 INDEX/SPXG000SF	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2023	08/08/2029	1	239,000	100		75,022		63,331		63,331	(11,691)				2,893		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/22/2023	08/22/2029	1	635,769	100		209,416		188,108		188,108	(21,307)				7,720		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2023	09/07/2029	1	118,000	100		30,987		26,449		26,449	(4,538)				1,438		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2023	09/07/2029	1	188,922	100		60,153		51,922		51,922	(8,231)				2,303		0001
Purchased Call/S&P 500 INDEX/SPXG00ASY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/22/2023	09/21/2029	1	313,000	100		101,975		98,245		98,245	(3,731)				3,827		0001
Purchased Call/Nasdaq-100 Index/NDX0130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/08/2023	08/08/2024	1	171,632	15273		15,464		11,881		11,881	(3,583)				795		0001
Purchased Call/Nasdaq-100 Index/NDX0050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2		62,086		56,838		56,838	(5,248)				2,348		0001
Purchased Call/Nasdaq-100 Index/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/22/2023	05/22/2029	1	150,386	13849.7		45,176		55,092		55,092	9,916				1,787		0001
Purchased Call/Nasdaq-100 Index/NDX0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			23,616		23,616	11,924				637		0001
Purchased Call/Nasdaq-100 Index/NDX0210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2		29,313		44,224		44,224	14,910				1,131		0001
Purchased Call/Nasdaq-100 Index/NDX0210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9		45,714		43,681		43,681	(2,033)				1,728		0001
Purchased Call/Nasdaq-100 Index/NDX0210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273		3,053		2,870		2,870	(183)				118		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023	1	50,006	997.33	5,036			9,813		9,813	4,514				32		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	1	19,693	1045.86	1,772			2,777		2,777	1,194				32		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	1	20,958	1097.09	1,922			2,122		2,122	768				40		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	1	11,986	1032.94	1,099			1,742		1,742	707				29		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023	1	30,153	1082.32	2,331			3,611		3,611	1,276				66		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	27,043	1075.45		1,717		2,072		2,072	355				93		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	29,716	1075.45		2,137		2,665		2,665	528				103		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	138,722	1114.61		10,959		12,515		12,515	1,556				502		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	1	45,622	1120.87		2,705		2,839		2,839	133				171		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	20,009	1126.32		1,685		1,866		1,866	181				78		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	94,938	1190.49		5,601		4,731		4,731	(871)				394		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	177,716	1190.49		13,435		11,461		11,461	(1,974)				737		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	24,803	1211.99		1,885		1,453		1,453	(432)				106		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	22,867	1259.37		1,656		1,014		1,014	(642)				103		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	52,178	1262.29		3,652		2,247		2,247	(1,405)				242		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	108,773	1262.29		8,452		5,122		5,122	(3,330)				504		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	54,394	1217.15		3,764		2,980		2,980	(784)				257		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	104,158	1217.15		8,020		6,402		6,402	(1,619)				493		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025	1	14,053	1126.32		2,069		2,555		2,555	486				89		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025	1	20,011	1157.95		2,685		2,788		2,788	103				128		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			5,435		5,435	1,372				233		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			20,144		20,144	4,771				538		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			33,804		33,804	7,878				841		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	1075.45		5,992		7,833		7,833	1,841				234		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	472,720	1231.55		147,489		136,965		136,965	(10,523)				5,762		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/08/2022	03/08/2028	1	5,999	100	1,079			1,633		1,633	693				63		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028	1	72,251	100	9,588			9,186		9,186	6,783				765		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/08/2022	04/07/2028	1	26,544	100	6,071			5,143		5,143	2,806				282		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2022	09/08/2028	1	50,085	100	10,969			15,210		15,210	5,989				557		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/08/2022	11/08/2028	1	5,036	100	1,293			1,824		1,824	640				57		0001
Purchased Call/S&P 500 INDEX/SPXG006$S	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2023	09/07/2029	1	25,078	100		7,985		6,892		6,892	(1,093)				306		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/31/2023	07/26/2024	1	59,981	1882.04		1,721		539		539		(291)			272		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/31/2024	1	73,729	1884.69		1,914		651		651		(315)			337		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Global Opportunities/AIG0000$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/02/2024	1	411,538	1856.62		11,066		5,166		5,166			(1,712)		1,887		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/01/2024	1	49,993	1875.92		1,135		495		495			(181)		229		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/02/2024	1	180,906	1852.79		5,347		2,375		2,375			(800)		830		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/02/2024	1	54,752	1852.24		1,626		724		724			(243)		251		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/07/2024	1	2,268,809	1858.43		60,772		28,239		28,239			(8,691)		10,488		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2023	08/08/2024	1	440,359	1854.3		11,792		5,772		5,772			(1,669)		2,039		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2023	08/09/2024	1	497,016	1848.88		13,852		6,961		6,961			(1,936)		2,305		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/09/2024	1	238,733	1847.35		6,706		3,402		3,402			(921)		1,107		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/14/2023	08/09/2024	1	702,062	1846.85		19,359		10,062		10,062			(2,481)		3,256		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/15/2023	08/14/2024	1	1,518,528	1847.11		33,545		21,947		21,947			(4,153)		7,098		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/15/2024	1	985,589	1831.03		25,103		17,062		17,062			(3,090)		4,614		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2023	08/16/2024	1	1,144,118	1820.8		30,535		22,160		22,160			(3,656)		5,365		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/16/2024	1	616,166	1814.28		17,915		12,775		12,775			(2,072)		2,889		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/21/2023	08/16/2024	1	1,219,741	1817.85		34,129		24,367		24,367			(3,778)		5,719		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Global Opportunities/AIG0000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/21/2024	1	2,323,588	1817.49		64,367		46,995		46,995			(6,848)		10,980		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2023	08/22/2024	1	602,638	1815.12		19,243		12,517		12,517			(1,999)		2,852		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2023	08/23/2024	1	751,970	1830.77		18,878		13,299		13,299			(1,907)		3,564		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/23/2024	1	1,321,304	1818.1		40,934		26,689		26,689			(3,796)		6,263		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/23/2024	1	1,287,840	1821.53		38,719		25,104		25,104			(3,527)		6,104		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2023	08/28/2024	1	2,661,029	1828.17		86,082		48,824		48,824			(7,547)		12,709		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/29/2024	1	1,356,749	1844.16		38,948		21,028		21,028			(3,303)		6,489		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2023	08/30/2024	1	1,460,872	1845.98		40,855		22,273		22,273			(3,307)		6,998		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	08/30/2024	1	1,356,175	1846.09		37,734		20,652		20,652			(2,932)		6,496		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	08/30/2024	1	1,746,139	1846.75		44,382		26,400		26,400			(2,960)		8,364		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/04/2024	1	537,995	1846.75		12,996		8,191		8,191			(857)		2,596		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/05/2024	1	3,786,233	1836.8		100,468		64,313		64,313			(6,574)		18,298		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/06/2024	1	858,624	1830.17		24,175		15,684		15,684			(1,497)		4,156		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/06/2024	1	854,457	1829.36		24,504		15,740		15,740			(1,432)		4,135		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Global Opportunities/AIG0001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/06/2024	1	1,708,512	1829.81		49,493		31,326		31,326			(2,542)		8,269		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/11/2024	1	2,899,920	1835.95		77,633		50,325		50,325			(3,748)		14,138		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/12/2024	1	799,172	1830.57		22,700		14,702		14,702			(1,011)		3,902		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/13/2024	1	1,791,358	1830.4		54,038		33,107		33,107			(2,346)		8,758		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/13/2024	1	1,039,021	1838.65		26,579		17,625		17,625			(1,082)		5,080		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/13/2024	1	1,494,925	1828.61		42,020		28,142		28,142			(1,390)		7,309		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/18/2024	1	2,635,988	1829.15		69,873		49,772		49,772			(2,069)		12,980		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/19/2024	1	1,627,138	1825.23		41,826		32,039		32,039			(1,142)		8,023		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/20/2024	1	1,428,887	1816.42		31,969		30,797		30,797			(770)		7,056		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/20/2024	1	1,262,277	1794.46		36,154		33,591		33,591			(768)		6,233		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/25/2023	09/20/2024	1	1,679,973	1797.32		45,812		43,523		43,523			(625)		8,296		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/25/2024	1	2,662,879	1795.53		63,838		68,394		68,394			(683)		13,241		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2023	09/26/2024	1	2,242,457	1779.29		63,859		62,874		62,874			(500)		11,166		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/27/2024	1	576,626	1780.15		16,915		16,223		16,223			(84)		2,875		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Global Opportunities/AIG0002$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/27/2024	1	1,860,009	1785.5		49,711		49,770		49,770			(137)		9,275		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2023	07/31/2025	1	65,060	1884.69		2,281		2,096		1,229			(187)		441		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/01/2025	1	212,769	1856.62		7,730		7,149		4,974			(610)		1,442		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2023	08/01/2025	1	78,751	1875.92		2,515		2,324		1,594			(200)		534		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2023	08/01/2025	1	66,847	1852.24		2,504		2,317		1,614			(196)		453		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/07/2023	08/04/2025	1	87,841	1852.79		3,401		3,153		2,115			(252)		597		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2023	08/07/2025	1	625,566	1858.43		22,018		20,474		14,520			(1,570)		4,260		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2023	08/08/2025	1	261,679	1854.3		9,423		8,770		6,270			(669)		1,783		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2023	08/08/2025	1	464,864	1848.88		17,183		16,049		11,586			(1,199)		3,168		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2023	08/08/2025	1	253,401	1847.35		9,415		8,804		6,386			(647)		1,727		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/14/2023	08/11/2025	1	394,173	1846.85		14,240		13,344		9,985			(913)		2,692		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/14/2025	1	392,400	1847.11		12,298		11,640		9,963			(673)		2,686		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2023	08/15/2025	1	479,913	1831.03		16,645		15,649		13,678			(1,022)		3,287		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2023	08/15/2025	1	875,495	1820.8		31,574		29,809		26,794			(1,885)		5,997		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Global Opportunities/AIG0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2023	08/15/2025	1	489,221	1814.28		18,650		17,622		15,659			(1,092)		3,351		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/21/2023	08/18/2025	1	2,482,020	1817.85		92,035		87,099		68,946			(5,049)		17,038		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/22/2023	08/21/2025	1	1,449,848	1817.49		53,544		50,785		40,470			(2,838)		9,974		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2023	08/22/2025	1	1,332,625	1815.12		53,245		50,612		42,656			(2,747)		9,175		0001
Purchased Call/AI Powered Global Opportunities/AIG0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2023	08/22/2025	1	858,540	1830.77		29,426		28,054		24,672			(1,486)		5,911		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2023	08/22/2025	1	914,577	1818.1		35,477		33,878		28,685			(1,709)		6,296		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/28/2023	08/25/2025	1	613,200	1821.53		24,094		23,040		18,810			(1,084)		4,231		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/28/2025	1	1,680,180	1828.17		69,295		66,348		43,591			(3,034)		11,617		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2023	08/29/2025	1	1,300,114	1844.16		48,270		46,431		29,955			(1,913)		8,996		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2023	08/29/2025	1	1,283,048	1845.98		47,505		45,814		33,348			(1,917)		8,878		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2023	08/29/2025	1	1,297,820	1846.09		48,397		46,727		33,705			(1,913)		8,980		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/05/2023	08/29/2025	1	1,743,683	1846.75		59,800		57,848		39,393			(2,029)		12,065		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/04/2025	1	350,716	1846.75		11,678		11,308		9,102			(384)		2,437		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2023	09/05/2025	1	3,152,830	1836.8		112,213		108,762		77,219			(3,637)		21,924		0001

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Purchased Call/AI Powered Global Opportunities/AIG0001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2023	09/05/2025	1	1,719,866	1830.17		63,724		61,979		44,244			(1,998)		11,960		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2023	09/05/2025	1	2,729,058	1829.36		102,713		100,050		70,623			(3,009)		18,977		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/11/2023	09/08/2025	1	2,571,633	1829.81		98,003		95,629		66,484			(2,502)		17,921		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2023	09/11/2025	1	3,532,294	1835.95		125,870		122,975		87,488			(3,060)		24,667		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2023	09/12/2025	1	1,272,136	1830.57		47,107		46,143		37,241			(1,048)		8,890		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2023	09/12/2025	1	1,099,832	1830.4		42,767		42,015		32,234			(915)		7,686		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2023	09/12/2025	1	899,045	1838.65		31,245		30,727		24,893			(644)		6,283		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/18/2023	09/15/2025	1	1,031,939	1828.61		38,470		37,888		30,657			(634)		7,227		0001
Purchased Call/AI Powered Global Opportunities/AIG0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/19/2023	09/18/2025	1	2,681,900	1829.15		96,981		95,653		70,209			(1,458)		18,820		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2023	09/19/2025	1	2,138,129	1825.23		74,361		73,456		57,633			(1,014)		15,015		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2023	09/19/2025	1	2,162,394	1816.42		68,714		68,145		62,100			(848)		15,185		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2023	09/19/2025	1	875,338	1794.46		33,059		32,834		32,771			(353)		6,147		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/25/2023	09/22/2025	1	877,416	1797.32		32,166		31,989		32,279			(221)		6,174		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2023	09/25/2025	1	4,410,091	1795.53		146,240		145,642		147,209			(797)		31,098		0001

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Purchased Call/AI Powered Global Opportunities/AIG0002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2023	09/26/2025	1	1,215,664	1779.29		45,441		45,334		43,720			(173)		8,578		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2023	09/26/2025	1	479,768	1780.15		18,298		18,298		17,792			(45)		3,385		0001
Purchased Call/AI Powered Global Opportunities/AIG0002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2023	09/26/2025	1	939,459	1785.5		33,590		33,590		33,604			(46)		6,629		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	07/31/2023	07/26/2024	1	59,979	532.1		1,790		757		757			(302)		272		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/01/2023	07/31/2024	1	119,223	533.34		3,364		1,449		1,449			(553)		545		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/03/2023	08/02/2024	1	504,796	530.87		14,358		6,834		6,834			(2,282)		2,315		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/07/2023	08/02/2024	1	66,983	530.56		1,982		918		918			(296)		307		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2024	1	386,582	531.5		10,663		5,167		5,167			(1,548)		1,787		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/09/2023	08/08/2024	1	269,864	530.02		7,618		3,840		3,840			(1,066)		1,250		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/10/2023	08/09/2024	1	194,002	527.95		5,901		3,005		3,005			(825)		900		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/11/2023	08/09/2024	1	79,275	529.63		2,341		1,148		1,148			(322)		368		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/14/2023	08/09/2024	1	307,961	530.39		8,722		4,327		4,327			(1,084)		1,428		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/15/2023	08/14/2024	1	335,536	530.45		8,470		4,762		4,762			(1,053)		1,568		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/16/2023	08/15/2024	1	428,479	527.23		11,857		6,918		6,918			(1,462)		2,006		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/17/2023	08/16/2024	1	721,979	525.91		20,183		12,292		12,292			(2,407)		3,385		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/18/2023	08/16/2024	1	285,519	524.79		8,376		5,073		5,073			(952)		1,339		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/21/2023	08/16/2024	1	503,393	525.08		14,706		8,846		8,846			(1,630)		2,360		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/22/2023	08/21/2024	1	1,050,254	525.62		29,695		18,267		18,267			(3,149)		4,963		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBS Innovative Balanced Index/UIB0000$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/23/2023	08/22/2024	1	304,432	524.99		9,052		5,433		5,433			(942)		1,441		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/24/2023	08/23/2024	1	633,474	525.93		16,711		10,934		10,934			(1,684)		3,003		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/25/2023	08/23/2024	1	643,102	522.83		19,835		12,462		12,462			(1,918)		3,048		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/28/2023	08/23/2024	1	688,013	524.43		20,602		12,564		12,564			(1,867)		3,261		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/29/2023	08/28/2024	1	1,833,127	525.48		57,110		32,506		32,506			(4,991)		8,755		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/30/2023	08/29/2024	1	724,686	527.95		21,278		11,731		11,731			(1,803)		3,466		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/31/2023	08/30/2024	1	639,859	528.5		18,413		10,164		10,164			(1,489)		3,065		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/01/2023	08/30/2024	1	748,089	528.56		22,065		11,856		11,856			(1,680)		3,583		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/05/2023	08/30/2024	1	792,556	529.93		21,582		11,917		11,917			(1,499)		3,796		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/06/2023	09/05/2024	1	3,374,061	528.28		89,193		54,739		54,739			(5,376)		16,306		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/06/2023	09/04/2024	1	341,526	529.93		9,113		5,192		5,192			(601)		1,648		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/07/2023	09/06/2024	1	362,454	527.46		10,491		6,077		6,077			(617)		1,754		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/08/2023	09/06/2024	1	423,751	526.66		12,653		7,320		7,320			(740)		2,051		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/11/2023	09/06/2024	1	734,984	527.57		21,788		12,272		12,272			(1,119)		3,557		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/12/2023	09/11/2024	1	1,748,714	528.59		50,551		28,392		28,392			(2,493)		8,525		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/13/2023	09/12/2024	1	665,559	528.65		19,141		10,804		10,804			(879)		3,249		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/14/2023	09/13/2024	1	1,205,991	527.87		37,556		20,195		20,195			(1,624)		5,896		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/15/2023	09/13/2024	1	1,399,671	530.74		35,696		21,042		21,042			(1,459)		6,843		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/18/2023	09/13/2024	1	1,015,412	527.13		28,375		17,477		17,477			(943)		4,965		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBS Innovative Balanced Index/UIB0001$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/19/2023	09/18/2024	1	1,898,162	526.28		49,613		34,028		34,028			(1,447)		9,347		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/20/2023	09/19/2024	1	1,602,612	524.3		43,447		30,912		30,912			(1,122)		7,903		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/21/2023	09/20/2024	1	1,001,908	523.03		23,924		20,253		20,253			(582)		4,947		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/22/2023	09/20/2024	1	827,317	517.74		22,234		20,077		20,077			(442)		4,085		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/25/2023	09/20/2024	1	1,290,611	515.7		38,859		33,535		33,535			(517)		6,373		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/26/2023	09/25/2024	1	2,183,099	517.94		54,244		51,582		51,582			(575)		10,856		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/27/2023	09/26/2024	1	1,580,703	513.6		44,675		40,173		40,173			(346)		7,871		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/28/2023	09/27/2024	1	552,891	513		16,691		15,828		15,828			(81)		2,757		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	09/29/2023	09/27/2024	1	1,281,503	514.99		34,290		34,362		34,362			(94)		6,390		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/04/2023	08/01/2025	1	50,031	530.38		1,927		1,783		1,189			(151)		339		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/07/2023	08/04/2025	1	85,324	530.56		3,343		3,099		2,024			(248)		580		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/08/2023	08/07/2025	1	388,815	531.5		14,463		13,430		9,020			(1,050)		2,648		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/09/2023	08/08/2025	1	228,401	530.02		8,377		7,790		5,515			(597)		1,556		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/10/2023	08/08/2025	1	138,166	527.95		5,509		5,144		3,521			(385)		942		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/11/2023	08/08/2025	1	144,388	529.63		5,627		5,262		3,522			(386)		984		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/14/2023	08/11/2025	1	349,045	530.39		12,979		12,199		8,369			(802)		2,384		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/16/2023	08/15/2025	1	395,833	527.23		14,716		13,845		10,338			(889)		2,711		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/16/2023	08/14/2025	1	165,044	530.45		5,703		5,358		3,962			(352)		1,130		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V58SGXAN81	08/17/2023	08/15/2025	1	352,333	525.91		13,144		12,401		9,519			(793)		2,413		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBS Innovative Balanced Index/UIB0000$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/18/2023	08/15/2025	1	261,074	524.79		10,064		9,508		7,258			(594)		1,788		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/21/2023	08/18/2025	1	549,847	525.08		21,234		20,097		15,209			(1,163)		3,775		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/22/2023	08/21/2025	1	884,284	525.62		33,349		31,644		24,183			(1,759)		6,084		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/23/2023	08/22/2025	1	484,656	524.99		18,971		18,007		13,478			(988)		3,337		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/24/2023	08/22/2025	1	564,272	525.93		20,304		19,360		15,323			(1,023)		3,885		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/25/2023	08/22/2025	1	535,096	522.83		21,744		20,773		15,711			(1,036)		3,684		0001
Purchased Call/UBS Innovative Balanced Index/UIB0000$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/28/2023	08/25/2025	1	530,127	524.43		20,723		19,809		14,987			(939)		3,658		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/29/2023	08/28/2025	1	1,484,786	525.48		60,021		57,515		40,973			(2,581)		10,266		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/30/2023	08/29/2025	1	698,041	527.95		26,497		25,544		18,106			(987)		4,830		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	08/31/2023	08/29/2025	1	383,529	528.5		14,693		14,200		9,809			(557)		2,654		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/01/2023	08/29/2025	1	547,295	528.56		21,529		20,788		13,976			(845)		3,787		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/05/2023	08/29/2025	1	706,348	529.93		25,979		25,115		17,413			(897)		4,887		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/06/2023	09/05/2025	1	2,147,348	528.28		80,186		77,787		55,549			(2,570)		14,932		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/06/2023	09/04/2025	1	377,662	529.93		13,683		13,250		9,358			(450)		2,624		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/07/2023	09/05/2025	1	802,778	527.46		30,314		29,488		21,204			(947)		5,582		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/08/2023	09/05/2025	1	836,579	526.66		32,910		32,063		22,548			(946)		5,817		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/11/2023	09/08/2025	1	972,266	527.57		37,599		36,720		25,670			(927)		6,775		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/12/2023	09/11/2025	1	1,624,533	528.59		62,068		60,648		41,898			(1,513)		11,345		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9V S8SGXAN81	09/13/2023	09/12/2025	1	610,833	528.65		23,206		22,712		15,743			(535)		4,269		0001

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Purchased Call/UBS Innovative Balanced Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/14/2023	09/12/2025	1	869,612	527.87		35,135		34,513		22,859			(759)		6,077		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/15/2023	09/12/2025	1	974,046	530.74		34,228		33,660		23,800			(705)		6,807		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/18/2023	09/15/2025	1	878,670	527.13		32,921		32,423		23,588			(543)		6,153		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/19/2023	09/18/2025	1	1,284,121	526.28		46,825		46,185		35,295			(702)		9,011		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/20/2023	09/19/2025	1	1,352,771	524.3		49,766		49,164		39,084			(677)		9,500		0001
Purchased Call/UBS Innovative Balanced Index/UIB0001SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/21/2023	09/19/2025	1	506,538	523.03		17,006		16,865		15,100			(210)		3,557		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/22/2023	09/19/2025	1	433,165	517.74		15,754		15,645		14,675			(173)		3,042		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/25/2023	09/22/2025	1	595,997	515.7		23,900		23,768		21,229			(164)		4,194		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2025	1	1,692,546	517.94		58,190		57,959		54,878			(310)		11,935		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/27/2023	09/26/2025	1	781,540	513.6		29,429		29,348		29,304			(121)		5,515		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/28/2023	09/26/2025	1	318,686	513		12,511		12,511		12,116			(29)		2,249		0001
Purchased Call/UBS Innovative Balanced Index/UIB0002SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/29/2023	09/26/2025	1	679,242	514.99		24,611		24,611		24,621			(34)		4,793		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2023	07/31/2024	1	231,293	425.64		10,895		9,124		2,573			(1,791)		1,057		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2023	07/30/2024	1	62,699	425.86		2,481		2,082		687			(403)		286		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	1	357,796	418.98		16,507		13,992		5,193			(2,623)		1,641		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	1	229,216	417.85		10,373		8,826		3,477			(1,597)		1,051		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2023	08/02/2024	1	224,970	415.05		11,249		9,594		3,801			(1,677)		1,032		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2024	1	297,624	417.9		13,496		11,563		4,579			(1,960)		1,376		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2024	1	419,419	416.07		18,655		16,057		6,955			(2,647)		1,942		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	1	474,362	413.56		22,780		19,751		8,670			(3,183)		2,200		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	1	111,142	414.06		5,215		4,535		1,994			(716)		515		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/14/2023	08/09/2024	1	632,542	413.68		29,567		25,815		11,510			(3,813)		2,933		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2023	08/14/2024	1	987,654	415.12		40,685		35,708		17,201			(5,062)		4,617		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2024	1	704,195	411.49		30,813		27,110		14,065			(3,789)		3,297		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	1	679,773	408.79		30,037		26,642		15,023			(3,588)		3,187		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	1	515,693	405.84		24,647		21,928		12,642			(2,854)		2,418		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2023	08/16/2024	1	1,137,133	405.45		56,902		50,787		28,258			(6,265)		5,332		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	1	1,240,049	408.1		57,310		51,363		33,538			(6,086)		5,860		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2024	1	215,188	406.59		11,368		10,210		5,226			(1,184)		1,018		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	1	686,333	411.16		28,768		26,074		14,240			(2,901)		3,253		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	1	500,527	406.11		24,773		22,502		12,391			(2,450)		2,372		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/28/2023	08/23/2024	1	1,407,893	407.95		69,916		63,702		38,431			(6,374)		6,673		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2024	1	2,073,349	409.79		111,404		101,907		54,135			(9,750)		9,902		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2024	1	1,242,133	415.06		60,960		55,956		22,788			(5,164)		5,941		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	1	744,406	416.5		34,692		32,229		12,989			(2,802)		3,566		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	08/30/2024	1	697,608	416.47		32,283		30,218		12,185			(2,355)		3,342		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2023	08/30/2024	1	690,261	416.57		30,903		28,832		12,013			(2,146)		3,306		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/04/2024	1	850,399	416.57		34,398		32,213		14,892			(2,268)		4,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2024	1	1,813,258	414.55		76,957		72,231		41,727			(4,955)		8,763		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	1	1,070,384	410.48		49,695		46,998		23,430			(3,040)		5,181		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	1	252,002	409.24		12,255		11,619		5,756			(708)		1,220		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/11/2023	09/06/2024	1	900,324	409.32		45,367		43,114		20,508			(2,366)		4,357		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2023	09/10/2024	1	59,552	409.32		2,853		2,719		1,365			(141)		290		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2023	09/11/2024	1	2,041,805	412.62		90,209		85,984		50,580			(4,449)		9,954		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2024	1	981,336	409.86		49,151		47,145		22,208			(2,236)		4,791		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	1	1,208,622	410.21		63,363		61,109		32,331			(2,737)		5,909		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	1	1,601,120	415.35		62,422		60,351		36,688			(2,543)		7,828		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/13/2024	1	2,191,574	408.15		101,710		98,643		62,302			(3,332)		10,715		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2024	1	2,588,471	408.04		113,978		110,974		74,610			(3,326)		12,746		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2024	1	1,031,134	406.95		40,511		39,592		26,136			(1,082)		5,085		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2023	09/20/2024	1	742,081	402.19		28,094		27,646		22,033			(664)		3,664		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/20/2024	1	442,177	394.54		20,285		20,004		16,655			(446)		2,183		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/20/2024	1	792,007	393.37		37,767		37,353		30,905			(516)		3,911		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2024	1	3,577,105	394.25		147,531		146,413		153,376			(1,516)		17,787		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2024	1	1,396,564	389.22		66,212		65,876		68,443			(516)		6,954		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	1	1,024,171	389.17		51,002		51,002		45,583			(279)		5,107		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	1	1,242,932	391.11		58,157		58,157		58,065			(160)		6,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S2 .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2023	07/31/2025	1	85,077	425.64		4,789		4,407		2,029			(388)		576		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S3 .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	1	164,843	418.98		10,269		9,490		4,632			(817)		1,118		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S6 .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/01/2025	1	136,996	417.85		8,454		7,828		3,957			(649)		929		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610S9 .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2025	1	238,023	417.9		14,689		13,640		6,917			(1,066)		1,621		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SB .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	1	85,835	416.07		5,226		4,860		2,619			(372)		585		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SC .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	1	125,420	413.56		8,058		7,524		4,062			(564)		855		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SF .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	08/08/2025	1	124,334	414.06		7,843		7,334		3,979			(539)		847		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SG .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/14/2023	08/11/2025	1	333,269	413.68		21,695		20,321		10,758			(1,401)		2,276		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SJ .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/14/2025	1	118,944	415.12		6,731		6,323		3,747			(415)		814		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SL .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	1	259,420	411.49		15,692		14,743		8,867			(967)		1,777		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SN .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	1	353,170	408.79		21,227		20,027		12,854			(1,281)		2,419		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SP .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/15/2025	1	164,203	405.84		10,523		9,947		6,396			(606)		1,125		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SQ .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2023	08/18/2025	1	342,204	405.45		22,738		21,516		13,493			(1,249)		2,349		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SS .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	1	528,241	408.1		32,764		31,098		19,625			(1,724)		3,634		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SU .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	1	394,933	406.59		27,149		25,769		15,213			(1,413)		2,719		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SX .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	1	324,541	411.16		18,955		18,074		11,250			(954)		2,234		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0610SY .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/22/2025	1	393,971	406.11		26,267		25,081		15,344			(1,276)		2,712		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611S0 .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/28/2023	08/25/2025	1	446,322	407.95		29,200		27,913		16,677			(1,324)		3,079		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611S2 .	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2025	1	1,275,926	409.79		88,529		84,815		54,459			(3,826)		8,822		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	1	846,033	415.06		55,161		53,044		32,454			(2,299)		5,854		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	1	414,034	416.5		26,313		25,368		12,728			(1,083)		2,865		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	1	469,337	416.47		29,217		28,221		14,439			(1,129)		3,247		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2023	08/29/2025	1	533,247	416.57		32,553		31,471		16,366			(1,124)		3,690		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	1	1,527,107	414.55		89,293		86,585		59,580			(2,898)		10,619		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/04/2025	1	328,061	416.57		18,609		18,021		10,105			(613)		2,280		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	1	478,977	410.48		29,720		28,900		17,026			(938)		3,331		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/05/2025	1	402,197	409.24		25,800		25,129		14,709			(761)		2,797		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/11/2023	09/08/2025	1	514,753	409.32		34,253		33,412		18,834			(886)		3,587		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2023	09/11/2025	1	811,401	412.62		48,850		47,734		33,099			(1,180)		5,666		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	1	388,584	409.86		26,719		26,224		14,142			(592)		2,716		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	1	803,708	410.21		54,752		53,788		34,447			(1,175)		5,617		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/12/2025	1	655,215	415.35		36,248		35,667		21,033			(688)		4,579		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/15/2025	1	366,396	408.15		23,152		22,801		13,813			(382)		2,566		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0611SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2025	1	1,842,460	408.04		114,465		112,893		82,868			(1,725)		12,930		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	1	915,581	406.95		52,280		51,655		42,112			(709)		6,430		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	1	364,404	402.19		19,852		19,687		15,796			(245)		2,559		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/19/2025	1	936,378	394.54		57,954		57,558		54,809			(624)		6,576		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/22/2025	1	556,453	393.37		35,732		35,535		29,234			(245)		3,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2023	09/25/2025	1	1,685,198	394.25		96,924		96,563		99,545			(500)		11,883		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	1	577,762	389.22		36,709		36,628		33,165			(131)		4,077		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/26/2025	1	655,125	389.17		42,977		42,977		37,645			(118)		4,623		0001
Purchased Call/S&P 500 FC TCA 0.50% Decrement/SFC0612SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/26/2025	1	1,171,273	391.11		73,551		73,551		73,452			(101)		8,265		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,314,878,661	1,213,946,474		1,665,930,115	XXX	2,266,084,317	101,523,485		(690,318,393)		252,919,030	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,314,878,661	1,213,946,474		1,665,930,115	XXX	2,266,084,317	101,523,485		(690,318,393)		252,919,030	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,314,878,661	1,213,946,474		1,665,930,115	XXX	2,266,084,317	101,523,485		(690,318,393)		252,919,030	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,314,878,661	1,213,946,474		1,665,930,115	XXX	2,266,084,317	101,523,485		(690,318,393)		252,919,030	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPXC17JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/29/2023	10/02/2023	1	4,400,000	4290.19		(11,000)		(11,000)		(13,068)			3,667		(1,628)		0001
Written Call/S&P 500 INDEX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	10/17/2023	1	8,360,000	3750		(125,840)		(13,604)		(3,834)			111,766		(9,021)		0001
Written Call/S&P 500 INDEX/SPX821V$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	07/19/2024	1	6,525,000	3700		(141,285)		(106,055)		(117,837)			35,950		(29,231)		0001
Written Call/S&P 500 INDEX/SPXF00RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL ... 2IGI19DL770XOHC3ZE78	06/20/2023	12/05/2023	1	1,101,250	4250		(71,193)		(27,877)		(38,214)			43,224		(2,341)		0001
Written Call/S&P 500 INDEX/SPXF00RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL ... 2IGI19DL770XOHC3ZE78	06/20/2023	12/19/2023	1	1,101,250	4350		(55,050)		(24,161)		(26,588)			30,852		(2,578)		0001
Written Call/S&P 500 INDEX/SPXF00RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL ... 2IGI19DL770XOHC3ZE78	06/20/2023	12/29/2023	1	2,202,500	4300		(126,075)		(59,056)		(73,268)			66,977		(5,468)		0001
Written Call/S&P 500 INDEX/SPXF00RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL ... 2IGI19DL770XOHC3ZE78	06/20/2023	03/11/2024	1	4,405,000	4000		(533,050)		(328,343)		(430,606)			205,174		(14,718)		0001
Written Call/S&P 500 INDEX/SPXI13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/22/2023	09/05/2024	1	6,525,000	4600		(389,370)		(302,942)		(282,217)			88,293		(31,534)		0001
Written Call/S&P 500 INDEX/SPXI13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/22/2023	10/28/2024	1	2,175,000	4600		(140,530)		(112,711)		(108,634)			28,447		(11,299)		0001
Written Call/S&P 500 INDEX/SPXI13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/22/2023	12/02/2024	1	3,262,500	4700		(177,728)		(144,890)		(138,415)			33,597		(17,685)		0001
Written Call/S&P 500 INDEX/SPXI13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/22/2023	12/31/2024	1	6,525,000	4825		(314,910)		(259,772)		(237,578)			56,435		(36,546)		0001
Written Call/S&P 500 INDEX/SPX161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2021	11/08/2024	1	4,705,000	4000	1,060,750			(391,721)		(629,433)			264,220		(24,781)		0001
Written Call/S&P 500 INDEX/SPX161MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2021	12/27/2024	1	9,410,000	4000	2,143,440			(849,500)		(1,321,314)			511,056		(52,474)		0001
Written Call/S&P 500 INDEX/SPX161MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2021	02/21/2025	1	14,115,000	4000	3,257,100			(1,382,706)		(2,082,955)			740,373		(83,424)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX161M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/24/2025	1	14,115,000	.4000	3,258,390			(1,387,933)		(2,087,912)			738,821		(83,669)		0001
Written Call/S&P 500 INDEX/SPX821Q$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	11/10/2023	1	8,360,000	.3700		(133,940)		(31,149)		(12,251)			102,738		(14,009)		0001
Written Call/S&P 500 INDEX/SPX821Q$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	12/22/2023	1	8,360,000	.3600		(138,960)		(53,246)		(28,574)			86,053		(19,933)		0001
Written Call/S&P 500 INDEX/SPX821RSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	10/20/2023	1	4,192,000	.3800		(70,730)		(9,080)		(2,960)			61,299		(4,906)		0001
Written Call/S&P 500 INDEX/SPX821RSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	12/15/2023	1	4,192,000	.3850		(101,690)		(37,386)		(25,195)			64,173		(9,564)		0001
Written Call/S&P 500 INDEX/SPX821RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	01/30/2024	1	4,192,000	.3700		(93,100)		(45,060)		(29,663)			48,028		(12,118)		0001
Written Call/S&P 500 INDEX/SPX821W$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	05/13/2024	1	8,640,000	.3750		(1,605,800)		(1,132,618)		(1,401,216)			475,237		(33,993)		0001
Written Call/S&P 500 INDEX/SPXF00R$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/20/2023	10/02/2023	1	2,202,500	.4400		(59,005)		(578)		(185)			57,870		(815)		0001
Written Call/S&P 500 INDEX/SPXF13B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/01/2024	1	9,410,000	.4000	2,098,740			(766,513)		(1,247,123)			526,130		(49,131)		0001
Written Call/S&P 500 INDEX/SPXI13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	11/10/2023	1	3,480,000	.4650		(37,832)		(11,046)		(1,705)			26,831		(5,832)		0001
Written Call/S&P 500 INDEX/SPX821Q$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	10/17/2023	1	8,360,000	.3750		(125,840)		(13,604)		(3,834)			111,766		(9,021)		0001
Written Call/S&P 500 INDEX/SPX821Q$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	11/10/2023	1	8,360,000	.3700		(133,940)		(31,149)		(12,251)			102,738		(14,009)		0001
Written Call/S&P 500 INDEX/SPX821RSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	01/23/2024	1	6,288,000	.3750		(146,985)		(68,956)		(46,288)			77,992		(17,648)		0001
Written Call/S&P 500 INDEX/SPX821RSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	02/16/2024	1	6,288,000	.3800		(173,490)		(89,669)		(66,324)			83,843		(19,402)		0001
Written Call/S&P 500 INDEX/SPX821VS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	10/17/2023	1	4,350,000	.4350		(160,590)		(22,738)		(31,723)			137,256		(4,694)		0001
Written Call/S&P 500 INDEX/SPX821V$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,180,000	.3900		(57,315)		(41,915)		(49,743)			15,703		(9,288)		0001
Written Call/S&P 500 INDEX/SPX821V$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/10/2024	1	3,270,000	.3850		(84,008)		(62,563)		(72,544)			21,877		(14,422)		0001
Written Call/S&P 500 INDEX/SPX821V$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/26/2024	1	5,450,000	.3800		(135,888)		(102,602)		(117,660)			33,972		(24,705)		0001
Written Call/S&P 500 INDEX/SPX821W$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	02/28/2024	1	4,320,000	.3950		(86,240)		(53,016)		(66,031)			33,304		(13,893)		0001
Written Call/S&P 500 INDEX/SPX821W$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	04/04/2024	1	4,320,000	.4000		(106,650)		(70,846)		(88,694)			35,928		(15,461)		0001
Written Call/S&P 500 INDEX/SPXC17G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	01/12/2024	1	3,262,500	.4550		(95,858)		(49,367)		(32,894)			46,989		(8,707)		0001
Written Call/S&P 500 INDEX/SPXC17JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2023	10/02/2023	1	3,300,000	4290.19		(8,250)		(8,250)		(9,801)			2,750		(1,221)		0001
Written Call/S&P 500 INDEX/SPXF00L$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/23/2023	03/13/2024	1	6,288,000	.3700		(161,550)		(90,424)		(65,130)			71,192		(21,139)		0001
Written Call/S&P 500 INDEX/SPXI13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	11/10/2023	1	3,480,000	.4650		(37,832)		(11,046)		(1,705)			26,831		(5,832)		0001
Written Call/S&P 500 INDEX/SPXI13X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	12/08/2023	1	4,350,000	.4550		(102,620)		(42,292)		(22,343)			60,722		(9,457)		0001
Written Call/S&P 500 INDEX/SPXI13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	05/09/2024	1	4,350,000	.4050		(127,560)		(88,930)		(111,672)			39,341		(16,962)		0001
Written Call/S&P 500 INDEX/SPXI13X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	05/28/2024	1	4,350,000	.3950		(116,420)		(83,157)		(99,662)			33,899		(17,673)		0001
Written Call/S&P 500 INDEX/SPX8150$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024	1	2,396,000	3116.06		(54,389)		(3,092)		(3,092)	51,297				(6,271)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX8150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024	1	4,801,711	3505.57		(199,751)		(17,536)		(17,536)	182,215				(12,567)		0001
Written Call/S&P 500 INDEX/SPX8150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024	1	3,454,468	3178.09		(72,889)		(6,512)		(6,512)	66,378				(9,653)		0001
Written Call/S&P 500 INDEX/SPX8154$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2023	04/22/2024	1	2,550,382	.3307		(50,501)		(15,558)		(15,558)	34,943				(9,557)		0001
Written Call/S&P 500 INDEX/SPX8154$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024	1	4,447,932	3310.5		(89,848)		(30,214)		(30,214)	59,634				(17,305)		0001
Written Call/S&P 500 INDEX/SPX8155$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024	1	5,052,037	3435.14		(77,296)		(49,170)		(49,170)	28,126				(20,947)		0001
Written Call/S&P 500 INDEX/SPX8155$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024	1	7,440,409	3864.54		(207,587)		(154,844)		(154,844)	52,743				(30,850)		0001
Written Call/S&P 500 INDEX/SPX8156$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024	1	6,948,690	3505.51		(104,925)		(80,110)		(80,110)	24,815				(29,604)		0001
Written Call/S&P 500 INDEX/SPX821A$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	1	5,886,000	3603.22	266,636			(9,879)		(9,879)	285,652				(11,215)		0001
Written Call/S&P 500 INDEX/SPX821D$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	1	4,105,448	3057.91	112,079			(4,766)		(4,766)	95,062				(9,789)		0001
Written Call/S&P 500 INDEX/SPX821D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	1	4,130,796	3440.15	200,757			(10,532)		(10,532)	170,197				(9,849)		0001
Written Call/S&P 500 INDEX/SPX821F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	1,643,066	3895.08		(48,470)		(9,914)		(9,914)	38,556				(4,300)		0001
Written Call/S&P 500 INDEX/SPX8211$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	5,347,447	3294.29		(103,206)		(18,554)		(18,554)	84,651				(16,018)		0001
Written Call/S&P 500 INDEX/SPX8211$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	10,882,414	3706.07		(378,708)		(87,703)		(87,703)	291,005				(32,598)		0001
Written Call/S&P 500 INDEX/SPX821K$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	5,678,894	3591.95		(205,576)		(41,797)		(41,797)	163,779				(17,897)		0001
Written Call/S&P 500 INDEX/SPX821L$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	5,371,766	3193.61		(90,783)		(21,900)		(21,900)	68,883				(17,783)		0001
Written Call/S&P 500 INDEX/SPX821L$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	6,861,712	3592.81		(221,633)		(58,001)		(58,001)	163,633				(22,715)		0001
Written Call/S&P 500 INDEX/SPX821M$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	1,564,000	3936.97		(40,664)		(15,819)		(15,819)	24,845				(5,399)		0001
Written Call/S&P 500 INDEX/SPX821N$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	5,484,616	3284.02		(112,435)		(32,093)		(32,093)	80,342				(19,837)		0001
Written Call/S&P 500 INDEX/SPX821N$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	5,701,825	3694.52		(210,397)		(68,987)		(68,987)	141,411				(20,623)		0001
Written Call/S&P 500 INDEX/SPX8210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024	1	3,083,406	3306.82		(61,360)		(20,497)		(20,497)	40,863				(11,554)		0001
Written Call/S&P 500 INDEX/SPX821R$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	4,295,121	3354.1		(81,178)		(36,468)		(36,468)	44,710				(17,232)		0001
Written Call/S&P 500 INDEX/SPX821R$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	8,282,141	3773.37		(274,139)		(142,015)		(142,015)	132,124				(33,228)		0001
Written Call/S&P 500 INDEX/SPX821V$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	8,114,545	3943.7		(221,527)		(198,169)		(198,169)	23,358				(34,571)		0001
Written Call/S&P 500 INDEX/SPX821V$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	525,219	4381.89		(10,925)		(13,540)		(13,540)	(2,616)				(2,238)		0001
Written Call/S&P 500 INDEX/SPX821X$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	6,951,480	3959.06		(176,568)		(180,636)		(180,636)	(4,068)				(30,551)		0001
Written Call/S&P 500 INDEX/SPX9214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	1	10,070,994	3948.8		(290,045)		(292,922)		(292,922)	(2,877)				(47,662)		0001
Written Call/S&P 500 INDEX/SPX9218$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	6,955,373	3456.05		(99,462)		(106,871)		(106,871)	(7,409)				(34,345)		0001
Written Call/S&P 500 INDEX/SPX9218$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	10,928,280	3888.05		(292,878)		(315,836)		(315,836)	(22,958)				(53,964)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9218S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	1,419,000	4320.06		(31,928)		(34,278)		(34,278)	(2,350)				(7,007)		0001
Written Call/S&P 500 INDEX/SPXA05M5A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	6,584,115	3149.58		(140,900)		(28,859)		(28,859)	112,041				(22,730)		0001
Written Call/S&P 500 INDEX/SPXA05M5B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	9,884,553	3543.27		(375,613)		(86,032)		(86,032)	289,581				(34,124)		0001
Written Call/S&P 500 INDEX/SPXA052SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	4,096,498	3720.17		(144,197)		(55,690)		(55,690)	88,507				(15,350)		0001
Written Call/S&P 500 INDEX/SPXA05Z5H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	5,912,772	3519.16		(81,596)		(75,598)		(75,598)	5,998				(25,986)		0001
Written Call/S&P 500 INDEX/SPXB050SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	4,809,170	3629.07		(62,519)		(74,663)		(74,663)	(12,144)				(21,654)		0001
Written Call/S&P 500 INDEX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	6,326,306	4082.71		(151,199)		(201,685)		(201,685)	(50,486)				(28,485)		0001
Written Call/S&P 500 INDEX/SPXB051S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	5,648,245	3599.5		(88,677)		(89,701)		(89,701)	(1,024)				(26,152)		0001
Written Call/S&P 500 INDEX/SPXB052S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	6,748,643	3510.04		(107,978)		(100,870)		(100,870)	7,108				(31,938)		0001
Written Call/S&P 500 INDEX/SPXB053SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	4,967,088	3565.99		(66,062)		(83,124)		(83,124)	(17,062)				(24,040)		0001
Written Call/S&P 500 INDEX/SPXB053SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	8,818,379	4011.74		(219,578)		(285,763)		(285,763)	(66,185)				(42,680)		0001
Written Call/S&P 500 INDEX/SPXB053SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	1,959,000	4457.49		(41,335)		(56,170)		(56,170)	(14,835)				(9,481)		0001
Written Call/S&P 500 INDEX/SPXB17YSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023	1	4,319,997	3002.2	138,240			(186)		(186)	81,333				(5,056)		0001
Written Call/S&P 500 INDEX/SPXC1719	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	4,350,670	3062.49	124,864			(774)		(774)	93,622				(7,111)		0001
Written Call/S&P 500 INDEX/SPXC171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	6,348,752	3445.3	311,724			(3,714)		(3,714)	250,712				(10,376)		0001
Written Call/S&P 500 INDEX/SPXC173SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	5,226,751	3202.86	136,941			(2,875)		(2,875)	138,927				(9,958)		0001
Written Call/S&P 500 INDEX/SPXC175SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	7,176,880	3170.81	190,905			(6,466)		(6,466)	188,278				(15,602)		0001
Written Call/S&P 500 INDEX/SPXC175SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	5,072,640	3567.16	233,341			(12,742)		(12,742)	237,070				(11,028)		0001
Written Call/S&P 500 INDEX/SPXC17A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	5,492,000	3192.84		(109,840)		(19,101)		(19,101)	90,739				(17,308)		0001
Written Call/S&P 500 INDEX/SPXE00NS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/07/2022	10/06/2023	1	5,670,344	2911.73	191,091			(112)		(112)	87,122				(3,635)		0001
Written Call/S&P 500 INDEX/SPXE00NS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/07/2022	10/06/2023	1	5,854,162	3275.69	323,150			(323)		(323)	171,452				(3,753)		0001
Written Call/S&P 500 INDEX/SPXE000SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2022	10/20/2023	1	3,987,044	3377.48	213,706			(1,074)		(1,074)	139,336				(4,666)		0001
Written Call/S&P 500 INDEX/SPXE00ZS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2022	12/22/2023	1	1,898,599	3822.39	59,236			(8,425)		(8,425)	48,637				(4,527)		0001
Written Call/S&P 500 INDEX/SPXF003SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/20/2023	01/22/2024	1	1,602,000	3972.61		(43,254)		(13,580)		(13,580)	29,674				(4,476)		0001
Written Call/S&P 500 INDEX/SPXF005S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/08/2023	02/08/2024	1	1,579,233	4117.86		(39,007)		(20,732)		(20,732)	18,275				(4,730)		0001
Written Call/S&P 500 INDEX/SPXF008S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2023	02/22/2024	1	1,701,000	3991.05		(44,396)		(17,522)		(17,522)	26,874				(5,361)		0001
Written Call/S&P 500 INDEX/SPXG000S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/08/2023	08/08/2024	1	10,331,744	4049.44		(288,256)		(329,102)		(329,102)	(40,846)				(47,838)		0001
Written Call/S&P 500 INDEX/SPXH13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	5,976,936	3575.35		(225,928)		(30,335)		(30,335)	195,593				(16,701)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	5,870,276	3724.31		(208,982)		(87,578)		(87,578)	121,404				(22,839)		0001
Written Call/S&P 500 INDEX/SPX721A$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	1	1,120,000	4226.9	90,944			(21,606)		(21,606)	87,820				(2,670)		0001
Written Call/S&P 500 INDEX/SPX721F$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	1	1,493,000	4069.39	115,110			(25,537)		(25,537)	103,815				(4,472)		0001
Written Call/S&P 500 INDEX/SPX721U$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024	1	1,330,094	3383.9	98,161			(15,174)		(15,174)	54,663				(5,667)		0001
Written Call/S&P 500 INDEX/SPX721Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024	1	1,833,258	3565.47	139,511			(29,519)		(29,519)	87,378				(8,255)		0001
Written Call/S&P 500 INDEX/SPX8156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	2,265,777	3943.7		(103,999)		(103,446)		(103,446)	553				(14,872)		0001
Written Call/S&P 500 INDEX/SPX8158$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	3,938,000	4049.44		(181,148)		(204,773)		(204,773)	(23,625)				(26,836)		0001
Written Call/S&P 500 INDEX/SPX821D$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	1	1,019,000	3057.91	46,365			(13,304)		(13,304)	29,469				(5,638)		0001
Written Call/S&P 500 INDEX/SPX821D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	1	1,380,373	3440.15	96,626			(30,078)		(30,078)	60,406				(7,638)		0001
Written Call/S&P 500 INDEX/SPX821K$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	1,673,000	3192.84		(57,049)		(28,472)		(28,472)	28,577				(9,888)		0001
Written Call/S&P 500 INDEX/SPX821K$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	2,144,673	3591.95		(115,598)		(60,990)		(60,990)	54,608				(12,676)		0001
Written Call/S&P 500 INDEX/SPX821R$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	2,269,790	3773.37		(119,845)		(87,190)		(87,190)	32,655				(14,551)		0001
Written Call/S&P 500 INDEX/SPX9214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	916,012	3510.04		(27,206)		(27,712)		(27,712)	(506)				(6,306)		0001
Written Call/S&P 500 INDEX/SPX9214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	2,760,355	3948.8		(129,461)		(135,116)		(135,116)	(5,655)				(19,004)		0001
Written Call/S&P 500 INDEX/SPX9216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	2,033,956	4011.74		(88,477)		(105,835)		(105,835)	(17,358)				(14,174)		0001
Written Call/S&P 500 INDEX/SPX9218$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,183,000	3456.05		(60,469)		(65,192)		(65,192)	(4,722)				(15,362)		0001
Written Call/S&P 500 INDEX/SPX9218$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,208,000	3888.05		(98,698)		(105,700)		(105,700)	(7,002)				(15,538)		0001
Written Call/S&P 500 INDEX/SPXA051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	1	2,498,000	4039.45	178,357			(54,214)		(54,214)	164,825				(9,035)		0001
Written Call/S&P 500 INDEX/SPXA053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	1,357,214	3511.22	107,220			(16,025)		(16,025)	61,689				(5,445)		0001
Written Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	2,134,051	4082.71		(90,484)		(112,901)		(112,901)	(22,417)				(14,359)		0001
Written Call/S&P 500 INDEX/SPXC004$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/06/2023	1	1,310,000	3952.21	108,468			(354)		(354)	90,632				(840)		0001
Written Call/S&P 500 INDEX/SPXC008$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/22/2021	10/20/2023	1	1,640,985	4090.41	126,520			(4,916)		(4,916)	129,054				(1,921)		0001
Written Call/S&P 500 INDEX/SPXC00E$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2021	11/08/2023	1	1,351,808	4231.53	105,441			(17,126)		(17,126)	111,507				(2,209)		0001
Written Call/S&P 500 INDEX/SPXC00J$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/22/2021	11/22/2023	1	1,005,000	4214.65	79,797			(14,073)		(14,073)	80,699				(1,915)		0001
Written Call/S&P 500 INDEX/SPXD006$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2022	02/22/2024	1	1,295,983	3874.28	103,938			(16,353)		(16,353)	79,023				(4,084)		0001
Written Call/S&P 500 INDEX/SPXD00B$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/08/2022	03/08/2024	1	1,044,000	3753.63	87,487			(11,772)		(11,772)	57,887				(3,456)		0001
Written Call/S&P 500 INDEX/SPXD00F$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2024	1	1,854,000	4060.45	135,527			(39,628)		(39,628)	124,438				(6,400)		0001
Written Call/S&P 500 INDEX/SPXD00M$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/22/2022	04/22/2024	1	1,495,000	3844.6	111,527			(25,078)		(25,078)	87,649				(5,602)		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXE00GSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024	1	1,544,940	3204.94	73,385			(17,203)		(17,203)	48,919				(7,477)		0001
Written Call/S&P 500 INDEX/SPXE00GSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024	1	1,222,398	3605.56	87,401			(24,305)		(24,305)	59,813				(5,916)		0001
Written Call/S&P 500 INDEX/SPXE00SSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024	1	1,216,000	3062.49	55,936			(14,217)		(14,217)	34,766				(6,404)		0001
Written Call/S&P 500 INDEX/SPXE00SSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024	1	1,732,390	3445.3	121,267			(34,149)		(34,149)	75,625				(9,124)		0001
Written Call/S&P 500 INDEX/SPXE00USE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/22/2024	1	1,378,499	3603.22	92,635			(33,612)		(33,612)	67,154				(7,385)		0001
Written Call/S&P 500 INDEX/SPXG13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	1,043,000	3298.67	53,923			(7,648)		(7,648)	34,662				(4,058)		0001
Written Call/S&P 500 INDEX/SPXG13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	1,850,917	3711.01	140,670			(27,068)		(27,068)	98,074				(7,201)		0001
Written Call/S&P 500 INDEX/SPXG13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,363,723	3292.62	66,277			(11,662)		(11,662)	45,673				(5,654)		0001
Written Call/S&P 500 INDEX/SPXG13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,488,926	3704.19	108,096			(24,678)		(24,678)	78,274				(6,174)		0001
Written Call/S&P 500 INDEX/SPXH13B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	1	1,669,315	3382.19	118,354			(26,581)		(26,581)	69,505				(8,243)		0001
Written Call/S&P 500 INDEX/SPXH13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	1	1,501,690	3575.35		(91,002)		(39,213)		(39,213)	51,789				(8,610)		0001
Written Call/S&P 500 INDEX/SPX050KSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/08/2020	04/08/2026	1	6,179,000	2199.98	758,781			(83,077)		(83,077)	111,856				(49,076)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(652,121)		(652,121)	474,784				(136,069)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(293,019)		(293,019)	194,432				(43,866)		0001
Written Call/S&P 500 INDEX/SPX615X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	655,174			(71,075)		(71,075)	126,538				(43,130)		0001
Written Call/S&P 500 INDEX/SPX621B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	233,985			(45,201)		(45,201)	64,038				(19,057)		0001
Written Call/S&P 500 INDEX/SPX621DS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	642,410			(80,302)		(80,302)	107,913				(40,739)		0001
Written Call/S&P 500 INDEX/SPX621GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(139,018)		(139,018)	169,646				(53,553)		0001
Written Call/S&P 500 INDEX/SPX621LSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(169,576)		(169,576)	197,047				(57,391)		0001
Written Call/S&P 500 INDEX/SPX621WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(49,945)		(49,945)	41,960				(10,014)		0001
Written Call/S&P 500 INDEX/SPX700VSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2019	11/21/2025	1	1,872,000	2488.23	178,214			(26,651)		(26,651)	39,609				(13,709)		0001
Written Call/S&P 500 INDEX/SPX700YS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2019	12/08/2025	1	1,001,000	2516.73	93,594			(14,895)		(14,895)	21,769				(7,410)		0001
Written Call/S&P 500 INDEX/SPX715I$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	193,473			(34,594)		(34,594)	45,090				(13,194)		0001
Written Call/S&P 500 INDEX/SPX721AS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(1,131,617)		(1,131,617)	835,349				(201,103)		0001
Written Call/S&P 500 INDEX/SPX721QS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(89,141)		(89,141)	69,511				(20,226)		0001
Written Call/S&P 500 INDEX/SPX721SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(84,789)		(84,789)	68,303				(21,193)		0001
Written Call/S&P 500 INDEX/SPX8000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2019	12/22/2025	1	2,396,000	2576.98	213,004			(38,152)		(38,152)	54,801				(17,891)		0001
Written Call/S&P 500 INDEX/SPX8004S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	234,165			(41,942)		(41,942)	59,362				(19,140)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX8006S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	129,726			(24,975)		(24,975)	34,772				(10,833)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	125,672			(24,501)		(24,501)	33,574				(10,484)		0001
Written Call/S&P 500 INDEX/SPX8215$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(82,422)		(82,422)	63,661				(21,644)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(124,737)		(124,737)	134,961				(40,576)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(121,345)		(121,345)	128,078				(36,269)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(183,556)		(183,556)	185,632				(50,536)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(263,015)		(263,015)	260,556				(69,426)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(343,535)		(343,535)	339,695				(92,382)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(249,898)		(249,898)	247,109				(68,975)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(344,029)		(344,029)	331,286				(88,882)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(346,142)		(346,142)	321,974				(82,362)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(243,124)		(243,124)	222,905				(56,673)		0001
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(262,908)		(262,908)	234,861				(58,242)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(438,889)		(438,889)	394,313				(100,740)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(471,442)		(471,442)	414,984				(104,403)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(469,318)		(469,318)	409,131				(102,946)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(788,253)		(788,253)	673,145				(166,879)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(473,914)		(473,914)	398,427				(98,090)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(748,953)		(748,953)	616,677				(149,941)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(803,279)		(803,279)	656,574				(160,243)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(132,357)		(132,357)	108,193				(26,411)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(982,986)		(982,986)	799,169				(200,102)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(1,320,958)		(1,320,958)	1,067,926				(269,485)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(928,531)		(928,531)	724,068				(176,768)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(128,126)		(128,126)	96,226				(22,806)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(1,182,497)		(1,182,497)	878,414				(210,488)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(1,206,078)		(1,206,078)	885,298				(216,744)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(180,034)		(180,034)	137,921				(36,440)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(1,063,536)		(1,063,536)	786,647				(203,559)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(924,697)		(924,697)	703,887				(193,934)		0001
Written Call/S&P 500 INDEX/SPX905X$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(396,204)		(396,204)	273,404				(59,016)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(689,302)		(689,302)	531,059				(152,899)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(314,073)		(314,073)	220,821				(49,611)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(850,801)		(850,801)	611,898				(162,510)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(429,221)		(429,221)	278,466				(58,372)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(1,031,811)		(1,031,811)	737,186				(198,739)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2028	1	4,398,630	4039.45	482,530			(340,438)		(340,438)	219,955				(46,775)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(510,924)		(510,924)	380,879				(114,713)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(282,322)		(282,322)	193,041				(45,412)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(480,721)		(480,721)	366,715				(118,689)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(178,902)		(178,902)	126,336				(31,768)		0001
Written Call/S&P 500 INDEX/SPXA054$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(415,480)		(415,480)	317,357				(108,871)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(279,878)		(279,878)	199,150				(52,994)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(452,775)		(452,775)	335,955				(111,166)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(332,157)		(332,157)	228,367				(58,861)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(512,510)		(512,510)	373,544				(122,137)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(358,391)		(358,391)	241,579				(61,666)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(646,025)		(646,025)	452,950				(142,161)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(434,931)		(434,931)	280,624				(69,094)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(499,429)		(499,429)	347,464				(109,738)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(411,649)		(411,649)	263,712				(65,377)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(588,284)		(588,284)	413,162				(136,389)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA057SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(512,507)		(512,507)	332,801				(86,081)		0001
Written Call/S&P 500 INDEX/SPXA058SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(360,111)		(360,111)	260,008				(92,794)		0001
Written Call/S&P 500 INDEX/SPXA058SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(350,536)		(350,536)	235,918				(65,711)		0001
Written Call/S&P 500 INDEX/SPXA059SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(413,156)		(413,156)	300,721				(111,982)		0001
Written Call/S&P 500 INDEX/SPXA059SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(312,190)		(312,190)	212,718				(61,742)		0001
Written Call/S&P 500 INDEX/SPXA05AS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	2912	93,711			(49,225)		(49,225)	35,828				(13,339)		0001
Written Call/S&P 500 INDEX/SPXA05AS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(417,492)		(417,492)	296,679				(107,311)		0001
Written Call/S&P 500 INDEX/SPXA05ASP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(334,694)		(334,694)	221,775				(62,715)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(401,050)		(401,050)	269,500				(92,080)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(483,307)		(483,307)	300,827				(80,852)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(619,716)		(619,716)	415,335				(144,355)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(661,808)		(661,808)	411,318				(112,488)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(560,141)		(560,141)	380,919				(138,304)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(594,150)		(594,150)	376,142				(107,306)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06		(506,322)		(307,550)		(307,550)	198,772				(73,632)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57		(645,859)		(402,779)		(402,779)	243,080				(70,532)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09		(510,424)		(325,619)		(325,619)	184,805				(75,452)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35		(487,497)		(318,526)		(318,526)	168,971				(53,995)		0001
Written Call/S&P 500 INDEX/SPXA051SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84		(1,020,161)		(764,785)		(764,785)	255,376				(175,388)		0001
Written Call/S&P 500 INDEX/SPXA051SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95		(879,893)		(669,918)		(669,918)	209,975				(112,621)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61		(631,453)		(502,055)		(502,055)	129,399				(114,894)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81		(795,818)		(637,520)		(637,520)	158,297				(107,055)		0001
Written Call/S&P 500 INDEX/SPXA05MSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58		(980,431)		(653,863)		(653,863)	326,567				(152,797)		0001
Written Call/S&P 500 INDEX/SPXA05MSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27		(934,321)		(636,243)		(636,243)	298,078				(109,245)		0001
Written Call/S&P 500 INDEX/SPXA050SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02		(976,386)		(662,213)		(662,213)	314,173				(144,647)		0001
Written Call/S&P 500 INDEX/SPXA050SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52		(902,582)		(623,884)		(623,884)	278,698				(100,127)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307		(568,936)		(409,476)		(409,476)	159,460				(88,381)		0001
Written Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720		(531,387)		(388,062)		(388,062)	143,325				(61,609)		0001
Written Call/S&P 500 INDEX/SPXA05SSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5		(777,297)		(573,714)		(573,714)	203,584				(123,542)		0001
Written Call/S&P 500 INDEX/SPXA05S$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31		(953,928)		(714,692)		(714,692)	239,236				(113,293)		0001
Written Call/S&P 500 INDEX/SPXA05J$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1		(731,597)		(588,339)		(588,339)	143,258				(123,822)		0001
Written Call/S&P 500 INDEX/SPXA05J$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37		(769,288)		(626,426)		(626,426)	142,862				(97,132)		0001
Written Call/S&P 500 INDEX/SPXA13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	236,059			(28,268)		(28,268)	38,219				(14,599)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	331,993			(21,980)		(21,980)	28,709				(17,111)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	1844	234,950			(16,410)		(16,410)	27,964				(14,638)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07		(654,315)		(666,304)		(666,304)	(11,989)				(123,971)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71		(613,978)		(629,206)		(629,206)	(15,228)				(86,532)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04		(794,921)		(804,537)		(804,537)	(9,615)				(157,474)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8		(931,908)		(950,872)		(950,872)	(18,964)				(137,840)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99		(898,133)		(980,758)		(980,758)	(82,625)				(187,448)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74		(923,715)		(1,003,422)		(1,003,422)	(79,708)				(142,156)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05		(719,899)		(750,657)		(750,657)	(30,758)				(150,476)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05		(916,985)		(952,979)		(952,979)	(35,994)				(141,754)		0001
Written Call/S&P 500 INDEX/SPXB135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	852,574			(90,956)		(90,956)	119,130				(50,992)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	626,499			(105,140)		(105,140)	131,092				(43,803)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	672,828			(91,797)		(91,797)	114,174				(40,802)		0001
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	674,405			(102,275)		(102,275)	125,460				(43,695)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(88,711)		(88,711)	107,021				(35,300)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	641,654			(107,531)		(107,531)	127,617				(40,605)		0001
Written Call/S&P 500 INDEX/SPXB179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(27,933)		(27,933)	31,007				(9,244)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(140,867)		(140,867)	164,871				(51,363)		0001
Written Call/S&P 500 INDEX/SPXC139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(151,210)		(151,210)	175,921				(56,946)		0001
Written Call/S&P 500 INDEX/SPXC13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699			(212,258)		(212,258)	239,654				(73,814)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(121,803)		(121,803)	136,248				(41,998)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(106,242)		(106,242)	111,410				(31,470)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(225,037)		(225,037)	229,548				(61,760)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(1,091,338)		(1,091,338)	863,092				(208,902)		0001
Written Call/S&P 500 INDEX/SPXF138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(60,812)		(60,812)	47,037				(11,497)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(2,079,664)		(2,079,664)	1,550,121				(368,318)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(1,146,686)		(1,146,686)	852,213				(204,484)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(103,195)		(103,195)	76,701				(18,407)		0001
Written Call/S&P 500 INDEX/SPXF13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(90,582)		(90,582)	66,053				(16,196)		0001
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(994,342)		(994,342)	759,475				(199,827)		0001
Written Call/S&P 500 INDEX/SPXG13L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(144,658)		(144,658)	102,956				(25,608)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(980,733)		(980,733)	726,350				(218,762)		0001
Written Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(468,332)		(468,332)	316,531				(75,236)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(640,662)		(640,662)	458,659				(158,816)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(643,670)		(643,670)	426,540				(116,499)		0001
Written Call/S&P 500 INDEX/SPXI131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29		(686,599)		(517,332)		(517,332)	169,267				(113,104)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07		(1,271,457)		(975,155)		(975,155)	296,302				(156,308)		0001
Written Call/S&P 500 INDEX/SPXI13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82		(165,953)		(124,650)		(124,650)	41,302				(26,984)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17		(224,397)		(170,726)		(170,726)	53,671				(27,215)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14		(1,085,745)		(985,364)		(985,364)	100,381				(200,513)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54		(876,256)		(804,175)		(804,175)	72,081				(120,854)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51		(916,424)		(859,902)		(859,902)	56,522				(169,550)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7		(712,629)		(669,679)		(669,679)	42,951				(97,602)		0001
Written Call/S&P 500 INDEX/SPXJ131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16		(540,241)		(544,247)		(544,247)	(4,006)				(106,718)		0001
Written Call/S&P 500 INDEX/SPXJ131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06		(763,008)		(768,571)		(768,571)	(5,563)				(111,483)		0001
Written Call/S&P 500 INDEX/SPXJ138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5		(1,123,914)		(1,104,559)		(1,104,559)	19,355				(209,290)		0001
Written Call/S&P 500 INDEX/SPXJ138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44		(1,028,392)		(1,018,729)		(1,018,729)	9,664				(143,077)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(183,567)		(183,567)	112,080				(31,238)		0001
Written Call/S&P 500 INDEX/SRM0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(101,105)		(101,105)	57,453				(17,605)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(121,674)		(121,674)	67,672				(22,034)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(83,553)		(83,553)	50,110				(16,865)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(76,010)		(76,010)	47,313				(17,355)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90		(261,193)		(220,310)		(220,310)	40,883				(39,436)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90		(167,972)		(129,681)		(129,681)	38,290				(25,936)		0001
Written Call/S&P 500 INDEX/SRM0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90		(150,969)		(127,500)		(127,500)	23,469				(24,130)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90		(152,407)		(164,466)		(164,466)	(12,059)				(29,240)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90		(216,599)		(244,752)		(244,752)	(28,153)				(44,001)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2020	04/08/2026	1	1,557,000	90	189,020			(18,589)		(18,589)	16,050				(12,366)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(53,314)		(53,314)	30,051				(12,236)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(134,553)		(134,553)	72,773				(28,179)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90		(198,881)		(177,350)		(177,350)	21,532				(32,509)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90		(132,035)		(122,195)		(122,195)	9,841				(22,580)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90		(332,842)		(341,354)		(341,354)	(8,512)				(60,674)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90		(204,601)		(215,175)		(215,175)	(10,574)				(41,341)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90		(143,204)		(144,720)		(144,720)	(1,516)				(29,185)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(16,279)		(16,279)	24,121				(9,512)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(43,761)		(43,761)	39,146				(10,346)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(81,620)		(81,620)	59,926				(15,152)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(92,599)		(92,599)	63,653				(15,941)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(86,331)		(86,331)	60,414				(15,698)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(110,458)		(110,458)	72,352				(18,291)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(83,658)		(83,658)	54,602				(14,186)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(86,537)		(86,537)	54,866				(14,650)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(108,920)		(108,920)	65,575				(17,359)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(138,415)		(138,415)	83,582				(22,945)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(175,790)		(175,790)	99,697				(27,273)		0001
Written Call/S&P 500 INDEX/SRM0400$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(197,380)		(197,380)	106,542				(27,834)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(160,261)		(160,261)	85,634				(24,751)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(107,433)		(107,433)	57,220				(16,717)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(154,804)		(154,804)	92,410				(29,505)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(81,368)		(81,368)	52,829				(17,835)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(225,358)		(225,358)	126,594				(39,504)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(80,049)		(80,049)	47,416				(17,141)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(116,734)		(116,734)	65,568				(23,236)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(121,079)		(121,079)	51,437				(21,228)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(129,137)		(129,137)	66,679				(25,168)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(99,858)		(99,858)	53,584				(22,415)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(94,200)		(94,200)	46,602				(17,556)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	(91,851)			(67,548)		(67,548)	24,302				(12,683)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	(106,837)			(84,348)		(84,348)	22,489				(14,950)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	(190,608)			(152,576)		(152,576)	38,032				(29,373)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	(126,699)			(98,942)		(98,942)	27,756				(19,283)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	(169,095)			(144,712)		(144,712)	24,382				(27,711)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	(195,131)			(186,648)		(186,648)	8,483				(34,850)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	(282,456)			(270,467)		(270,467)	11,990				(50,464)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	(78,209)			(86,385)		(86,385)	(8,176)				(14,959)		0001
Written Call/S&P 500 INDEX/SRM0500$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/08/2019	11/07/2025	1	1,326,000	90	123,318			(33,918)		(33,918)	26,271				(9,623)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026	1	963,872	90	114,701			(12,838)		(12,838)	19,676				(8,025)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	545,803	90	62,222			(8,715)		(8,715)	11,909				(4,575)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026	1	957,000	90	112,160			(15,768)		(15,768)	21,366				(8,139)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(94,911)		(94,911)	59,414				(16,041)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(90,722)		(90,722)	54,257				(15,066)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(196,211)		(196,211)	113,666				(30,436)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(158,765)		(158,765)	86,371				(23,559)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(178,064)		(178,064)	97,033				(27,178)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(96,670)		(96,670)	56,421				(17,687)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(73,848)		(73,848)	42,389				(14,345)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(99,260)		(99,260)	60,687				(22,612)		0001
Written Call/S&P 500 INDEX/SRM0500SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(95,201)		(95,201)	54,941				(21,296)		0001
Written Call/S&P 500 INDEX/SRM0500SO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(130,893)		(130,893)	69,042				(25,128)		0001
Written Call/S&P 500 INDEX/SRM0500SQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(97,773)		(97,773)	39,170				(17,875)		0001
Written Call/S&P 500 INDEX/SRM0500SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(78,316)		(78,316)	31,150				(15,123)		0001
Written Call/S&P 500 INDEX/SPX8150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024	1	88,289	3505.57		(3,673)		(322)		(322)	3,350				(231)		0001
Written Call/S&P 500 INDEX/SPX8150SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024	1	10,532	3178.09		(222)		(20)		(20)	202				(29)		0001
Written Call/S&P 500 INDEX/SPX8154SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024	1	217,068	3310.5		(4,385)		(1,475)		(1,475)	2,910				(845)		0001
Written Call/S&P 500 INDEX/SPX8155SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024	1	247,963	3435.14		(3,794)		(2,413)		(2,413)	1,380				(1,028)		0001
Written Call/S&P 500 INDEX/SPX8155SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024	1	332,591	3864.54		(9,279)		6,922		(6,922)	2,358				(1,379)		0001
Written Call/S&P 500 INDEX/SPX8156SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024	1	48,310	3505.51		(729)		(557)		(557)	173				(206)		0001
Written Call/S&P 500 INDEX/SPX821D$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	1	76,552	3057.91	2,090			(89)		(89)	1,773				(183)		0001
Written Call/S&P 500 INDEX/SPX821D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	1	279,204	3440.15	13,569			(712)		(712)	11,504				(666)		0001
Written Call/S&P 500 INDEX/SPX821FSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	86,934	3895.08		(2,565)		(525)		(525)	2,040				(228)		0001
Written Call/S&P 500 INDEX/SPX8211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	101,553	3294.29		(1,960)		(352)		(352)	1,608				(304)		0001
Written Call/S&P 500 INDEX/SPX8211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	217,586	3706.07		(7,572)		(1,754)		(1,754)	5,818				(652)		0001
Written Call/S&P 500 INDEX/SPX821KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	40,106	3591.95		(1,452)		(295)		(295)	1,157				(126)		0001
Written Call/S&P 500 INDEX/SPX821LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	188,234	3193.61		(3,181)		(767)		(767)	2,414				(623)		0001
Written Call/S&P 500 INDEX/SPX821LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	155,288	3592.81		(5,016)		(1,313)		(1,313)	3,703				(514)		0001
Written Call/S&P 500 INDEX/SPX821NSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	315,384	3284.02		(6,465)		(1,845)		(1,845)	4,620				(1,141)		0001
Written Call/S&P 500 INDEX/SPX821NSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	332,175	3694.52		(12,257)		(4,019)		(4,019)	8,238				(1,201)		0001
Written Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024	1	25,594	3306.82		(509)		(170)		(170)	339				(96)		0001
Written Call/S&P 500 INDEX/SPX821RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	428,879	3354.1		(8,106)		(3,641)		(3,641)	4,464				(1,721)		0001
Written Call/S&P 500 INDEX/SPX821RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	178,859	3773.37		(5,920)		(3,067)		(3,067)	2,853				(718)		0001
Written Call/S&P 500 INDEX/SPX821VSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	338,455	3943.7		(9,240)		(8,266)		(8,266)	974				(1,442)		0001
Written Call/S&P 500 INDEX/SPX821VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	1,161,781	4381.89		(24,165)		(29,951)		(29,951)	(5,786)				(4,950)		0001
Written Call/S&P 500 INDEX/SPX821XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	289,520	3959.06		(7,354)		(7,523)		(7,523)	(169)				(1,272)		0001
Written Call/S&P 500 INDEX/SPX9214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	1	853,006	3948.8		(24,567)		(24,810)		(24,810)	(244)				(4,037)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9218$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	180,627	3456.05		(2,583)		(2,775)		(2,775)	(192)				(892)		0001
Written Call/S&P 500 INDEX/SPX9218$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	117,720	3888.05		(3,155)		(3,402)		(3,402)	(247)				(581)		0001
Written Call/S&P 500 INDEX/SPXA05MSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	213,885	3149.58		(4,577)		(937)		(937)	3,640				(738)		0001
Written Call/S&P 500 INDEX/SPXA05MSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	64,447	3543.27		(2,449)		(561)		(561)	1,888				(222)		0001
Written Call/S&P 500 INDEX/SPXA05QSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	182,502	3720.17		(6,424)		(2,481)		(2,481)	3,943				(684)		0001
Written Call/S&P 500 INDEX/SPXA05ZSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	371,228	3519.16		(5,123)		(4,746)		(4,746)	377				(1,632)		0001
Written Call/S&P 500 INDEX/SPXB050$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	226,830	3629.07		(2,949)		(3,522)		(3,522)	(573)				(1,021)		0001
Written Call/S&P 500 INDEX/SPXB050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	421,694	4082.71		(10,078)		(13,444)		(13,444)	(3,365)				(1,899)		0001
Written Call/S&P 500 INDEX/SPXB051$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	405,755	3599.5		(6,370)		(6,444)		(6,444)	(74)				(1,879)		0001
Written Call/S&P 500 INDEX/SPXB052$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	483,357	3510.04		(7,734)		(7,225)		(7,225)	509				(2,288)		0001
Written Call/S&P 500 INDEX/SPXB053$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	407,913	3565.99		(5,425)		(6,826)		(6,826)	(1,401)				(1,974)		0001
Written Call/S&P 500 INDEX/SPXB053$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	1,079,621	4011.74		(26,883)		(34,986)		(34,986)	(8,103)				(5,225)		0001
Written Call/S&P 500 INDEX/SPXB17Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023	1	10,003	3002.2	320						188				(12)		0001
Written Call/S&P 500 INDEX/SPXC171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	134,330	3062.49	3,855			(24)		(24)	2,891				(220)		0001
Written Call/S&P 500 INDEX/SPXC171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	190,248	3445.3	9,341			(111)		(111)	7,513				(311)		0001
Written Call/S&P 500 INDEX/SPXC173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	101,249	3202.86	2,653			(56)		(56)	2,691				(193)		0001
Written Call/S&P 500 INDEX/SPXC175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	147,120	3170.81	3,913			(133)		(133)	3,860				(320)		0001
Written Call/S&P 500 INDEX/SPXC175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	1	609,360	3567.16	28,031			(1,531)		(1,531)	28,478				(1,325)		0001
Written Call/S&P 500 INDEX/SPXE00N$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/07/2022	10/06/2023	1	404,656	2911.73	13,637			(8)		(8)	6,217				(259)		0001
Written Call/S&P 500 INDEX/SPXE00N$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/07/2022	10/06/2023	1	93,838	3275.69	5,180			(5)		(5)	2,748				(60)		0001
Written Call/S&P 500 INDEX/SPXE00Q$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2022	10/20/2023	1	304,956	3377.48	16,346			(82)		(82)	10,657				(357)		0001
Written Call/S&P 500 INDEX/SPXE00Z$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2022	12/22/2023	1	140,401	3822.39	4,381			(623)		(623)	3,597				(335)		0001
Written Call/S&P 500 INDEX/SPXF005$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/08/2023	02/08/2024	1	54,767	4117.86		(1,353)		(719)		(719)	634				(164)		0001
Written Call/S&P 500 INDEX/SPXG000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/08/2023	08/08/2024	1	233,256	4049.44		(6,508)		(7,430)		(7,430)	(922)				(1,080)		0001
Written Call/S&P 500 INDEX/SPXH13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	48,064	3575.35		(1,817)		(244)		(244)	1,573				(134)		0001
Written Call/S&P 500 INDEX/SPXI13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	80,724	3724.31		(2,874)		(1,204)		(1,204)	1,669				(314)		0001
Written Call/S&P 500 INDEX/SPX721US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024	1	214,906	3383.9	15,860			(2,452)		(2,452)	8,832				(916)		0001
Written Call/S&P 500 INDEX/SPX721Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024	1	138,742	3565.47	10,558			(2,234)		(2,234)	6,613				(625)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX8156SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	337,223	3943.7		(15,479)		(15,396)		(15,396)	82				(2,213)		0001
Written Call/S&P 500 INDEX/SPX821DSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	1	44,627	3440.15	3,124			(972)		(972)	1,953				(247)		0001
Written Call/S&P 500 INDEX/SPX821KSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	20,327	3591.95		(1,096)		(578)		(578)	518				(120)		0001
Written Call/S&P 500 INDEX/SPX821RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	121,210	3773.37		(6,400)		(4,656)		(4,656)	1,744				(777)		0001
Written Call/S&P 500 INDEX/SPX9214SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	104,988	3510.04		(3,118)		(3,176)		(3,176)	(58)				(723)		0001
Written Call/S&P 500 INDEX/SPX9214SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	27,645	3948.8		(1,297)		(1,353)		(1,353)	(57)				(190)		0001
Written Call/S&P 500 INDEX/SPX9216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	318,044	4011.74		(13,835)		(16,549)		(16,549)	(2,714)				(2,216)		0001
Written Call/S&P 500 INDEX/SPXA053S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	55,786	3511.22	4,407			(659)		(659)	2,536				(224)		0001
Written Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	67,949	4082.71		(2,881)		(3,595)		(3,595)	(714)				(457)		0001
Written Call/S&P 500 INDEX/SPXC008SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023	1	70,015	4090.41	5,398			(210)		(210)	5,506				(82)		0001
Written Call/S&P 500 INDEX/SPXC00ESB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2023	1	36,192	4231.53	2,823			(459)		(459)	2,985				(59)		0001
Written Call/S&P 500 INDEX/SPXD006SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024	1	26,017	3874.28	2,087			(328)		(328)	1,586				(82)		0001
Written Call/S&P 500 INDEX/SPXE00GSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024	1	100,060	3204.94	4,753			(1,114)		(1,114)	3,168				(484)		0001
Written Call/S&P 500 INDEX/SPXE00GSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024	1	461,602	3605.56	33,005			(9,178)		(9,178)	22,586				(2,234)		0001
Written Call/S&P 500 INDEX/SPXE00SSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024	1	24,610	3445.3	1,723			(485)		(485)	1,074				(130)		0001
Written Call/S&P 500 INDEX/SPXE00U8E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/22/2024	1	416,501	3603.22	27,989			(10,156)		(10,156)	20,290				(2,231)		0001
Written Call/S&P 500 INDEX/SPXG13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	500,083	3711.01	38,006			(7,313)		(7,313)	26,498				(1,946)		0001
Written Call/S&P 500 INDEX/SPXG13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	86,277	3292.62	4,193			(738)		(738)	2,890				(358)		0001
Written Call/S&P 500 INDEX/SPXG13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	150,074	3704.19	10,895			(2,487)		(2,487)	7,889				(622)		0001
Written Call/S&P 500 INDEX/SPXH13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	1	53,685	3382.19	3,806			(855)		(855)	2,235				(265)		0001
Written Call/S&P 500 INDEX/SPXH13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	1	7,310	3575.35		(443)		(191)		(191)	252				(42)		0001
Written Call/S&P 500 INDEX/SPX150KS1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(41,623)		(41,623)	30,304				(8,685)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(44,962)		(44,962)	29,834				(6,731)		0001
Written Call/S&P 500 INDEX/SPX621GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(7,136)		(7,136)	8,708				(2,749)		0001
Written Call/S&P 500 INDEX/SPX6211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(10,026)		(10,026)	11,651				(3,393)		0001
Written Call/S&P 500 INDEX/SPX7151S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	26,825			(4,797)		(4,797)	6,252				(1,829)		0001
Written Call/S&P 500 INDEX/SPX721AS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(90,065)		(90,065)	66,485				(16,006)		0001
Written Call/S&P 500 INDEX/SPX9054SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(35,424)		(35,424)	38,328				(11,523)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(7,374)		(7,374)	7,783				(2,204)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(9,880)		(9,880)	9,992				(2,720)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(28,646)		(28,646)	28,378				(7,562)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(6,470)		(6,470)	6,398				(1,740)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(12,513)		(12,513)	12,373				(3,454)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(19,534)		(19,534)	18,811				(5,047)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(8,805)		(8,805)	8,191				(2,095)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(12,147)		(12,147)	11,137				(2,831)		0001
Written Call/S&P 500 INDEX/SPX905CSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(8,914)		(8,914)	7,963				(1,975)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(18,463)		(18,463)	16,588				(4,238)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(67,427)		(67,427)	59,352				(14,932)		0001
Written Call/S&P 500 INDEX/SPX905FSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(52,005)		(52,005)	45,336				(11,408)		0001
Written Call/S&P 500 INDEX/SPX905HSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(56,858)		(56,858)	48,555				(12,037)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(40,491)		(40,491)	34,041				(8,381)		0001
Written Call/S&P 500 INDEX/SPX905JS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(23,119)		(23,119)	19,035				(4,628)		0001
Written Call/S&P 500 INDEX/SPX905KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(54,905)		(54,905)	44,878				(10,953)		0001
Written Call/S&P 500 INDEX/SPX905KSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	.3553	21,667			(9,892)		(9,892)	8,086				(1,974)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(19,636)		(19,636)	15,964				(3,997)		0001
Written Call/S&P 500 INDEX/SPX905NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(25,574)		(25,574)	20,676				(5,217)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(40,382)		(40,382)	31,490				(7,688)		0001
Written Call/S&P 500 INDEX/SPX905PSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	.3761	36,846			(19,664)		(19,664)	14,768				(3,500)		0001
Written Call/S&P 500 INDEX/SPX905RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(69,954)		(69,954)	51,965				(12,452)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(23,053)		(23,053)	16,921				(4,143)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	.3518	41,706			(20,530)		(20,530)	15,728				(4,155)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(1,378)		(1,378)	1,019				(264)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(14,256)		(14,256)	10,852				(2,990)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(15,829)		(15,829)	12,195				(3,511)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(147,806)		(147,806)	103,921				(23,347)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(49,881)		(49,881)	35,875				(9,528)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(30,658)		(30,658)	19,890				(4,169)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(25,449)		(25,449)	18,183				(4,902)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(119,142)		(119,142)	76,977				(16,370)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(2,317)		(2,317)	1,727				(520)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(36,710)		(36,710)	25,101				(5,905)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(19,372)		(19,372)	14,778				(4,783)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(14,233)		(14,233)	10,051				(2,527)		0001
Written Call/S&P 500 INDEX/SPXA054$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(28,547)		(28,547)	21,805				(7,480)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(67,804)		(67,804)	48,247				(12,839)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(5,645)		(5,645)	4,189				(1,386)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(12,536)		(12,536)	8,619				(2,222)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(20,255)		(20,255)	14,763				(4,827)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(94,657)		(94,657)	63,805				(16,287)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(15,743)		(15,743)	11,038				(3,464)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(74,439)		(74,439)	48,029				(11,826)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(12,275)		(12,275)	8,540				(2,697)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(13,401)		(13,401)	8,585				(2,128)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(20,218)		(20,218)	14,199				(4,687)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(23,774)		(23,774)	15,438				(3,993)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(12,197)		(12,197)	8,806				(3,143)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(31,969)		(31,969)	21,516				(5,993)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(20,169)		(20,169)	14,680				(5,467)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(34,597)		(34,597)	23,573				(6,842)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	.2912	57,279			(30,088)		(30,088)	21,899				(8,153)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(31,294)		(31,294)	22,238				(8,044)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(42,321)		(42,321)	28,043				(7,930)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(100,208)		(100,208)	67,338				(23,007)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(10,375)		(10,375)	6,458				(1,736)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(4,870)		(4,870)	3,264				(1,134)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(27,753)		(27,753)	17,249				(4,717)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(4,036)		(4,036)	2,745				(997)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(28,008)		(28,008)	17,731				(5,058)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06		(3,860)		(2,345)		(2,345)	1,515				(561)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57		(28,999)		(18,084)		(18,084)	10,914				(3,167)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09		(25,046)		(15,978)		(15,978)	9,068				(3,702)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35		(102,855)		(67,204)		(67,204)	35,650				(11,392)		0001
Written Call/S&P 500 INDEX/SPXA051$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84		(11,753)		(8,811)		(8,811)	2,942				(2,021)		0001
Written Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95		(61,340)		(46,702)		(46,702)	14,638				(7,851)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61		(26,790)		(21,300)		(21,300)	5,490				(4,874)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81		(8,671)		(6,947)		(6,947)	1,725				(1,167)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27		(29,041)		(19,776)		(19,776)	9,265				(3,396)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02		(39,209)		(26,593)		(26,593)	12,616				(5,809)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52		(2,863)		(1,979)		(1,979)	884				(318)		0001
Written Call/S&P 500 INDEX/SPXA050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	.3307		(25,487)		(18,344)		(18,344)	7,144				(3,959)		0001
Written Call/S&P 500 INDEX/SPXA05R$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	.3720		(36,845)		(26,907)		(26,907)	9,938				(4,272)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5		(4,580)		(3,380)		(3,380)	1,200				(728)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31		(18,147)		(13,596)		(13,596)	4,551				(2,155)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1		(5,223)		(4,200)		(4,200)	1,023				(884)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37		(54,181)		(44,119)		(44,119)	10,062				(6,841)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07		(1,910)		(1,945)		(1,945)	(35)				(362)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71		(25,220)		(25,845)		(25,845)	(625)				(3,554)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04		(17,794)		(18,009)		(18,009)	(215)				(3,525)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8		(25,871)		(26,397)		(26,397)	(526)				(3,827)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99		(69,204)		(75,571)		(75,571)	(6,367)				(14,444)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74		(34,922)		(37,936)		(37,936)	(3,013)				(5,374)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05		(20,185)		(21,047)		(21,047)	(862)				(4,219)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05		(20,667)		(21,478)		(21,478)	(811)				(3,195)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	11,731			(1,969)		(1,969)	2,455				(820)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	39,541			(5,996)		(5,996)	7,356				(2,562)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	119,211			(19,636)		(19,636)	23,688				(7,813)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(1,915)		(1,915)	2,273				(723)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(11,349)		(11,349)	13,283				(4,138)		0001
Written Call/S&P 500 INDEX/SPXC139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(10,828)		(10,828)	12,597				(4,078)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(7,915)		(7,915)	8,936				(2,752)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(17,554)		(17,554)	19,636				(6,053)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(34,860)		(34,860)	36,555				(10,326)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(8,619)		(8,619)	8,792				(2,365)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(46,157)		(46,157)	36,503				(8,835)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(43,013)		(43,013)	32,061				(7,618)		0001
Written Call/S&P 500 INDEX/SPXF13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(21,907)		(21,907)	16,281				(3,906)		0001
Written Call/S&P 500 INDEX/SPXF13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(36,195)		(36,195)	27,645				(7,274)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(45,392)		(45,392)	33,618				(10,125)		0001
Written Call/S&P 500 INDEX/SPXG130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(62,113)		(62,113)	41,980				(9,978)		0001
Written Call/S&P 500 INDEX/SPXH13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(5,882)		(5,882)	4,211				(1,458)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(24,744)		(24,744)	16,397				(4,478)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29		(23,079)		(17,390)		(17,390)	5,690				(3,802)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07		(37,923)		(29,086)		(29,086)	8,838				(4,662)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17		(9,369)		(7,128)		(7,128)	2,241				(1,136)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14		(1,602)		(1,454)		(1,454)	148				(296)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54		(97,734)		(89,694)		(89,694)	8,040				(13,480)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51		(63,328)		(59,422)		(59,422)	3,906				(11,716)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7		(10,693)		(10,049)		(10,049)	644				(1,465)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16		(16,991)		(17,117)		(17,117)	(126)				(3,356)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06		(36,552)		(36,818)		(36,818)	(267)				(5,341)		0001
Written Call/S&P 500 INDEX/SPXJ138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5		(45,176)		(44,398)		(44,398)	778				(8,413)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44		(42,926)		(42,522)		(42,522)	403				(5,972)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(50,032)		(50,032)	30,548				(8,514)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(8,999)		(8,999)	5,114				(1,567)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(29,415)		(29,415)	16,360				(5,327)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(1,153)		(1,153)	691				(233)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(16,045)		(16,045)	9,988				(3,663)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90		(12,856)		(10,843)		(10,843)	2,012				(1,941)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90		(1,138)		(879)		(879)	259				(176)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90		(6,847)		(7,389)		(7,389)	(542)				(1,314)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90		(34,021)		(38,442)		(38,442)	(4,422)				(6,911)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(14,706)		(14,706)	8,289				(3,375)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(9,902)		(9,902)	5,356				(2,074)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90		(18,614)		(16,599)		(16,599)	2,015				(3,043)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90		(16,488)		(16,910)		(16,910)	(422)				(3,006)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90		(8,033)		(8,448)		(8,448)	(415)				(1,623)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90		(24,316)		(24,573)		(24,573)	(257)				(4,955)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	2,615			(312)		(312)	462				(182)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(26,551)		(26,551)	23,751				(6,277)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(21,715)		(21,715)	15,943				(4,031)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(5,253)		(5,253)	3,611				(904)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(6,963)		(6,963)	4,873				(1,266)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(54,854)		(54,854)	35,931				(9,084)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(7,610)		(7,610)	4,967				(1,291)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(40,187)		(40,187)	25,480				(6,803)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(6,037)		(6,037)	3,634				(962)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(7,398)		(7,398)	4,468				(1,226)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(3,828)		(3,828)	2,171				(594)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(38,235)		(38,235)	20,430				(5,905)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(3,504)		(3,504)	1,866				(545)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(15,288)		(15,288)	9,126				(2,914)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(5,113)		(5,113)	3,320				(1,121)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(19,076)		(19,076)	10,716				(3,344)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(5,213)		(5,213)	3,088				(1,116)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(12,073)		(12,073)	6,781				(2,403)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(14,471)		(14,471)	6,148				(2,537)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(10,523)		(10,523)	5,434				(2,051)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(14,354)		(14,354)	7,702				(3,222)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(14,453)		(14,453)	7,150				(2,694)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	(2,082)			(1,531)		(1,531)	551				(288)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	(2,343)			(1,850)		(1,850)	493				(328)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	(39,810)			(31,867)		(31,867)	7,943				(6,135)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	(11,941)			(9,325)		(9,325)	2,616				(1,817)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	(7,370)			(6,307)		(6,307)	1,063				(1,208)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	(7,273)			(6,956)		(6,956)	316				(1,299)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	(35,191)			(33,697)		(33,697)	1,494				(6,287)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	(6,337)			(7,000)		(7,000)	(662)				(1,212)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/08/2020	07/08/2026	1	316,128	90	37,619			(4,211)		(4,211)	6,453				(2,632)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2020	07/22/2026	1	740,197	90	84,382			(11,819)		(11,819)	16,150				(6,205)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2027	1	498,600	90	54,148			(28,796)		(28,796)	18,026				(4,867)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(63,142)		(63,142)	37,763				(10,486)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027	1	745,246	90	79,369			(47,696)		(47,696)	27,631				(7,399)		0001
Written Call/S&P 500 INDEX/SRM0500SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	67,479	90	6,910			(4,631)		(4,631)	2,519				(687)		0001
Written Call/S&P 500 INDEX/SRM0500SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	200,060	90	21,106			(13,418)		(13,418)	7,312				(2,048)		0001
Written Call/S&P 500 INDEX/SRM0500SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	49,511	90	5,075			(2,810)		(2,810)	1,640				(514)		0001
Written Call/S&P 500 INDEX/SRM0500SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	821,697	90	73,542			(45,173)		(45,173)	25,929				(8,775)		0001
Written Call/S&P 500 INDEX/SRM0500SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	100,058	90	9,375			(4,734)		(4,734)	2,894				(1,078)		0001
Written Call/S&P 500 INDEX/SRM0500SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	216,363	90	19,278			(10,565)		(10,565)	6,097				(2,363)		0001
Written Call/S&P 500 INDEX/SRM0500SO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	430,331	90	37,310			(24,806)		(24,806)	13,085				(4,762)		0001
Written Call/S&P 500 INDEX/SRM0500SQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	487,793	90	39,804			(30,277)		(30,277)	12,130				(5,535)		0001
Written Call/S&P 500 INDEX/SRM0500SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	117,835	90	9,592			(6,980)		(6,980)	2,776				(1,348)		0001
Written Call/Nasdaq-100 Index/NDX0210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,509,000	11756.3		(71,376)		(17,854)		(17,854)	53,522				(5,458)		0001
Written Call/Nasdaq-100 Index/NDX0210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2024	1	1,300,368	13745.8		(48,504)		(53,389)		(53,389)	(4,886)				(6,021)		0001
Written Call/Nasdaq-100 Index/NDX0050S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5		(178,187)		(128,952)		(128,952)	49,234				(20,994)		0001
Written Call/Nasdaq-100 Index/NDX0050S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1		(117,599)		(127,925)		(127,925)	(10,327)				(16,810)		0001
Written Call/Nasdaq-100 Index/NDX0050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2		(135,443)		(146,978)		(146,978)	(11,535)				(19,747)		0001
Written Call/Nasdaq-100 Index/NDX0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8		(163,768)		(108,457)		(108,457)	55,310				(19,293)		0001
Written Call/Nasdaq-100 Index/NDX0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8		(139,244)		(114,534)		(114,534)	24,710				(17,637)		0001
Written Call/Nasdaq-100 Index/NDX0130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1		(129,317)		(115,300)		(115,300)	14,016				(16,643)		0001
Written Call/Nasdaq-100 Index/NDX0130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1		(133,788)		(133,912)		(133,912)	(124)				(18,303)		0001
Written Call/Nasdaq-100 Index/NDX0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1		(110,529)		(116,537)		(116,537)	(6,008)				(16,309)		0001
Written Call/Nasdaq-100 Index/NDX0150S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231		(150,718)		(154,445)		(154,445)	(3,727)				(22,071)		0001
Written Call/Nasdaq-100 Index/NDX0210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(110,613)		(110,613)	121,759				(20,240)		0001
Written Call/Nasdaq-100 Index/NDX0210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(89,556)		(89,556)	93,114				(17,834)		0001
Written Call/Nasdaq-100 Index/NDX0210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4		(142,767)		(91,007)		(91,007)	51,761				(16,350)		0001
Written Call/Nasdaq-100 Index/NDX0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2		(158,017)		(163,427)		(163,427)	(5,410)				(22,783)		0001
Written Call/Nasdaq-100 Index/NDX0210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8		(133,539)		(138,291)		(138,291)	(4,752)				(18,949)		0001

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023	1	98,922	897.6	4,986						3,592				(63)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023	1	269,279	923.64	11,208			(38)		(38)	11,339				(315)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	1	141,292	941.28	6,273			(79)		(79)	6,599				(231)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023	1	276,876	987.38	11,435			(474)		(474)	15,557				(528)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023	1	74,188	929.65	3,227			(185)		(185)	3,448				(177)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023	1	162,272	974.09	8,768			(413)		(413)	8,759				(353)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	92,878	954.04	(3,455)			(343)		(343)	3,112				(243)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2024	1	225,266	987.18	(6,827)			(1,301)		(1,301)	5,526				(629)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	143,058	1043.71	(4,378)			(1,474)		(1,474)	2,903				(429)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	152,229	1006.12	(4,841)			(1,398)		(1,398)	3,443				(480)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024	1	37,498	999.81	(1,072)			(377)		(377)	695				(124)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	1	237,696	967.9	(7,939)			(2,236)		(2,236)	5,703				(821)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	227,544	1003.15	(7,418)			(2,801)		(2,801)	4,617				(823)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	1	21,289	1008.79	(658)			(293)		(293)	365				(80)		0001

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	194,779	1013.69		(6,116)		(2,984)		(2,984)	3,132				(758)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	1	37,880	1042.16		(1,087)		(712)		(712)	375				(152)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	262,152	1071.44		(6,265)		(6,055)		(6,055)	210				(1,087)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	300,662	1090.79		(7,005)		(7,970)		(7,970)	(965)				(1,281)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	1	50,250	1095.82		(1,111)		(1,427)		(1,427)	(316)				(221)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	130,136	1133.44		(2,681)		(4,516)		(4,516)	(1,835)				(586)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	52,137	1136.06		(1,277)		(1,907)		(1,907)	(630)				(241)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	102,871	1095.44		(2,592)		(3,293)		(3,293)	(701)				(487)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	1	69,156	1108.39		(1,521)		(2,416)		(2,416)	(895)				(335)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0179S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	1	126,597	1084.63		(2,950)		(4,162)		(4,162)	(1,212)				(625)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	68,973	1065.77	5,118			(1,022)		(1,022)	5,318				(217)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	79,120	1089.39	5,238			(1,463)		(1,463)	5,707				(273)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	188,792	1098.03	12,441			(4,334)		(4,334)	15,286				(683)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	122,295	1069.98	8,365			(2,315)		(2,315)	8,359				(458)		0001

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	146,101	1021.93	11,916			(2,331)		(2,331)	8,924				(568)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	1	138,787	956.78	9,708			(1,744)		(1,744)	7,204				(557)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	189,441	1012.18	12,541			(3,321)		(3,321)	11,238				(785)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	59,503	926.54	4,040			(759)		(759)	2,863				(254)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	244,291	961.22	16,245			(3,853)		(3,853)	12,846				(1,074)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	406,997	993.68	28,246			(7,760)		(7,760)	23,054				(1,833)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	144,797	1042.66	9,672			(3,596)		(3,596)	9,040				(670)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	52,042	1012.42	3,609			(1,247)		(1,247)	3,043				(252)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	176,817	945.49	12,352			(3,408)		(3,408)	8,977				(873)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	189,022	897.6	12,854			(3,181)		(3,181)	8,638				(957)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	08/22/2024	1	7,490	1046.72	805			(197)		(197)	435				(35)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	71,421	923.64	4,502			(1,378)		(1,378)	3,472				(368)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	88,971	941.28	5,614			(1,931)		(1,931)	4,489				(469)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	222,316	987.38	13,561			(5,905)		(5,905)	12,272				(1,191)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	37,982	974.09	2,321			(996)		(996)	2,041				(207)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	3,292	929.65	209			(77)		(77)	162				(18)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	143,086	987.18		(6,494)		(4,234)		(4,234)	2,261				(820)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	81,164	1043.71		(3,872)		(2,971)		(2,971)	900				(473)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	22,007	1006.12		(1,056)		(732)		(732)	324				(130)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	11,916	999.81		(524)		(398)		(398)	127				(71)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	219,076	967.9		(11,129)		(6,775)		(6,775)	4,354				(1,330)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	85,173	1003.15		(4,446)		(3,018)		(3,018)	1,428				(526)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	40,029	1013.69		(2,017)		(1,519)		(1,519)	499				(254)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	18,647	1042.16		(875)		(783)		(783)	92				(120)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	35,033	1071.44		(1,464)		(1,627)		(1,627)	(163)				(227)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	25,058	1090.79		(1,010)		(1,247)		(1,247)	(237)				(164)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,726	1133.44		(214)		(328)		(328)	(114)				(39)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	32,028	1095.44		(1,342)		(1,709)		(1,709)	(367)				(220)		0001

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1084.63		(2,791)		(3,745)		(3,745)	(954)				(495)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(45,913)		(45,913)	48,036				(8,063)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(22,279)		(22,279)	26,184				(4,457)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(22,205)		(22,205)	14,468				(2,886)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(19,066)		(19,066)	15,725				(3,088)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(12,882)		(12,882)	8,361				(1,725)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	1	445,788	1021.93	51,056			(24,218)		(24,218)	31,006				(4,785)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(1,483)		(1,483)	983				(189)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	1	283,617	956.78	28,788			(13,992)		(13,992)	12,801				(3,057)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(21,506)		(21,506)	27,312				(4,307)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(1,060)		(1,060)	723				(177)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(4,223)		(4,223)	2,796				(665)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(3,737)		(3,737)	2,408				(559)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(9,520)		(9,520)	5,906				(1,324)		0001

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	1	89,969	1046.72	8,973			(7,206)		(7,206)	4,425				(996)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	1	107,650	1012.42	10,166			(8,248)		(8,248)	5,111				(1,197)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028	1	275,478	945.49	26,021			(14,064)		(14,064)	11,494				(3,075)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	154,675	897.6	13,519			(10,036)		(10,036)	2,798				(1,733)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(13,705)		(13,705)	8,713				(2,268)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	392,881	941.28	34,102			(20,284)		(20,284)	15,910				(4,442)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	1	159,820	987.38	15,104			(12,081)		(12,081)	7,299				(1,814)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028	1	286,381	974.09	27,413			(15,653)		(15,653)	18,564				(3,264)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2028	1	193,875	929.65	14,970	(3,250)		(13,582)		(13,582)	7,344				(2,217)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	147,566	954.04	(13,679)			(10,749)		(10,749)	2,930				(1,695)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2029	1	163,057	987.18	(13,986)			(12,512)		(12,512)	1,474				(1,880)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	1	483,405	1043.71	(40,352)			(29,808)		(29,808)	10,543				(5,598)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	1	197,475	1006.12	(15,770)			(15,695)		(15,695)	75				(2,295)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	47,516	999.81	(3,573)			(3,757)		(3,757)	(184)				(554)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	58,188	967.9		(4,917)		(4,417)		(4,417)	500				(681)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029	1	35,504	1003.15		(3,249)		(2,838)		(2,838)	411				(417)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029	1	153,856	1013.69		(13,539)		(12,566)		(12,566)	973				(1,822)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	1	178,244	1042.16		(14,580)		(15,166)		(15,166)	(586)				(2,118)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	625,158	1071.44		(48,637)		(41,974)		(41,974)	6,664				(7,458)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	207,960	1090.79		(15,909)		(18,951)		(18,951)	(3,042)				(2,489)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	83,040	1095.82		(5,912)		(7,635)		(7,635)	(1,723)				(997)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/20/2029	1	136,209	1133.44		(10,243)		(13,142)		(13,142)	(2,899)				(1,641)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2029	1	238,028	1136.06		(18,164)		(23,116)		(23,116)	(4,952)				(2,881)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2029	1	231,991	1095.44		(17,006)		(21,515)		(21,515)	(4,510)				(2,817)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	308,614	1108.39		(21,850)		(23,481)		(23,481)	(1,631)				(3,762)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/21/2029	1	197,180	1084.63		(13,862)		(18,148)		(18,148)	(4,286)				(2,411)		0001
Written Call/Nasdaq-100 Index/NDX0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2024	1	171,632	13745.8		(6,402)		(7,047)		(7,047)	(645)				(795)		0001
Written Call/Nasdaq-100 Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2		(15,789)		(17,134)		(17,134)	(1,345)				(2,302)		0001
Written Call/Nasdaq-100 Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8		(13,181)		(10,842)		(10,842)	2,339				(1,670)		0001
Written Call/Nasdaq-100 Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(3,025)		(3,025)	3,329				(553)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Nasdaq-100 Index/NDX0210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4		(8,591)		(5,476)		(5,476)	3,115				(984)		0001
Written Call/Nasdaq-100 Index/NDX0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2		(10,748)		(11,116)		(11,116)	(368)				(1,550)		0001
Written Call/Nasdaq-100 Index/NDX0210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8		(723)		(749)		(749)	(26)				(103)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023	1	50,006	897.6	2,520						1,816				(32)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	1	19,693	941.28	874			(11)		(11)	920				(32)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	1	20,958	987.38	866			(36)		(36)	1,177				(40)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	1	11,986	929.65	521			(30)		(30)	557				(29)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023	1	30,153	974.09	1,629			(77)		(77)	1,628				(66)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	56,759	967.9		(1,896)		(534)		(534)	1,362				(196)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	138,722	1003.15		(4,522)		(1,708)		(1,708)	2,815				(502)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	1	45,622	1008.79		(1,410)		(628)		(628)	781				(171)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	20,009	1013.69		(628)		(306)		(306)	322				(78)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	272,654	1071.44		(6,516)		(6,298)		(6,298)	218				(1,131)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	24,803	1090.79		(578)		(657)		(657)	(79)				(106)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	22,830	1133.44		(470)		(792)		(792)	(322)				(103)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	160,951	1136.06		(3,943)		(5,888)		(5,888)	(1,945)				(745)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	158,552	1095.44		(3,996)		(5,076)		(5,076)	(1,080)				(750)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	14,053	1013.69		(708)		(533)		(533)	175				(89)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	20,011	1042.16		(939)		(840)		(840)	99				(128)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(1,834)		(1,834)	1,177				(212)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(2,932)		(2,932)	2,001				(489)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(4,058)		(4,058)	1,132				(701)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	967.9		(1,691)		(1,519)		(1,519)	172				(234)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	393,933	1108.39		(27,890)		(29,972)		(29,972)	(2,082)				(4,801)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										130,411,763	(50,166,257)		(98,598,311)	XXX	(101,417,884)	52,383,903		5,343,315		(18,980,987)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										130,411,763	(50,166,257)		(98,598,311)	XXX	(101,417,884)	52,383,903		5,343,315		(18,980,987)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										130,411,763	(50,166,257)		(98,598,311)	XXX	(101,417,884)	52,383,903		5,343,315		(18,980,987)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										130,411,763	(50,166,257)		(98,598,311)	XXX	(101,417,884)	52,383,903		5,343,315		(18,980,987)	XXX	XXX

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2022	01/07/2025	1	798,440,000	1.72/Secured Overnight Finance Rate			(23,296,549)			(41,079,999)					4,506,011		100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/21/2023	10/26/2026	1	250,000,000	1.53/Secured Overnight Finance Rate			(2,766,121)			(26,025,913)					2,191,593		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/04/2022	02/02/2027	1	300,000,000	1.99/Secured Overnight Finance Rate			(7,563,708)	(5,493,427)		(27,904,442)	1,228,260				2,743,485		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2022	03/08/2024	1	275,000,000	2.51/Secured Overnight Finance Rate			(7,319,013)	(908,788)		(4,801,343)	1,550,619				910,366		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/30/2022	03/29/2029	1	175,000,000	2.94/Secured Overnight Finance Rate			(3,670,511)			(18,469,249)					2,051,801		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/03/2023	02/02/2028	1	250,000,000	3.84/Secured Overnight Finance Rate			(2,655,504)			(9,996,185)					2,605,644		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/03/2023	02/02/2028	1	250,000,000	3.84/Secured Overnight Finance Rate			(2,640,754)			(9,904,845)					2,605,644		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/03/2023	02/02/2028	1	250,000,000	3.84/Secured Overnight Finance Rate			(2,659,602)			(10,021,557)					2,605,644		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2022	01/07/2029	1	450,000,000	2.72/Secured Overnight Finance Rate			(11,892,490)			(60,831,632)					5,168,496		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/08/2022	09/15/2026	1	127,000,000	2.90/Secured Overnight Finance Rate			(1,957,149)			(5,905,470)					1,092,798		100/100

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Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/08/2022	08/15/2026	1	37,000,000	2.90/Secured Overnight Finance Rate			(573,570)			(1,698,375)					313,776		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/08/2022	07/15/2026	1	104,000,000	2.84/Secured Overnight Finance Rate			(1,644,619)			(4,837,455)					868,848		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2022	03/08/2027	1	239,895,000	3.21/Secured Overnight Finance Rate			(6,163,673)	(5,301,257)		(22,449,394)	1,153,182				2,224,163		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/15/2022	08/19/2028	1	625,000,000	1.99/Secured Overnight Finance Rate			(8,777,308)			(33,932,069)					6,910,710		100/100
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/15/2022	08/19/2024	1	550,000,000	0.91/Secured Overnight Finance Rate			(7,031,882)			(10,230,463)					2,590,948		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/15/2022	06/09/2031	1	600,000,000	2.67/Secured Overnight Finance Rate			(8,638,672)			(46,987,086)					8,322,440		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026	1	495,895,000	1.61/Secured Overnight Finance Rate			(6,736,506)			(19,183,478)					4,110,208		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026	1	528,155,000	1.73/Secured Overnight Finance Rate			(7,319,397)			(21,509,065)					4,580,218		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031	1	448,387,000	2.65/Secured Overnight Finance Rate			(6,663,563)			(34,613,054)					6,347,661		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027	1	250,000,000	2.76/Secured Overnight Finance Rate			(4,113,808)			(14,484,758)					2,434,062		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/20/2025	1	250,000,000	2.84/Secured Overnight Finance Rate			(3,960,957)			(9,256,015)					1,679,601		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/08/2022	07/15/2027	1	5,000,000	2.81/Secured Overnight Finance Rate			(80,244)			(281,451)					48,681		100/100
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	08/15/2025	1	60,000,000	2.88/Secured Overnight Finance Rate			(930,023)			(2,219,083)					410,979		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025	1	61,000,000	2.76/Secured Overnight Finance Rate			(992,795)			(2,319,990)					408,265		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	07/15/2026	1	180,000,000	2.79/Secured Overnight Finance Rate			(2,916,214)			(8,614,071)					1,503,776		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/02/2022	08/15/2025	1	71,000,000	2.79/Secured Overnight Finance Rate			(1,142,626)			(2,734,869)					486,326		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2022	03/08/2024	1	275,000,000	2.51/Secured Overnight Finance Rate			(7,319,013)	(908,788)		(4,801,343)	1,550,619				910,366		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025	1	3,000,000	2.76/Secured Overnight Finance Rate			(48,826)			(114,098)					20,079		100/100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025	1	11,000,000	2.87/Secured Overnight Finance Rate			(171,873)			(399,826)					73,622		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(141,646,971)	(12,612,260)	XXX	(455,606,580)	5,482,680				70,726,214	XXX	XXX
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/06/2023	12/15/2027	1	3,214,800	Secured Overnight Finance Rate/3 M Euribor			2,753	43,486		45,521		43,486			32,985		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412475	D1	Currency	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/06/2023	12/15/2027	1	2,679,000	Secured Overnight Finance Rate/3 M Euribor			2,294	36,238		37,934		36,238			27,487		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	1	2,137,400	Secured Overnight Finance Rate/3 M Euribor			1,266	23,190		22,565		23,190			22,605		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082238	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	1	1,068,500	Secured Overnight Finance Rate/3 M Euribor			617	11,395		10,706		11,395			10,981		100/100
Currency Swap/Rec:EUR 1.24/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/08/2024	1	600,000,000	1.24/Secured Overnight Finance Rate			(24,361,460)	(23,457,119)		(35,419,658)		(7,915,388)			2,170,157		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027	1	300,000,000	4.76/Secured Overnight Finance Rate			(4,437,450)	(31,091,100)		(40,758,936)		(11,345,246)			2,829,759		100/100
Currency Swap/Rec:SGD 4.20/Pay:USD 5.57	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/27/2025	1	200,000,000	4.20/5.57			(532,939)	(2,913,167)		(1,743,795)		(2,913,167)			1,320,025		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412988	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/06/2023	06/15/2028	1	536,500	Secured Overnight Finance Rate/3 M Euribor			469	7,948		8,559		7,948			5,823		100/100
Currency Swap/Rec:SGD 4.30/Pay:USD 5.89	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/21/2025	1	300,000,000	4.30/5.89			(97,127)	(401,843)		306,378		(401,843)			2,109,665		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027	1	500,000,000	0.83/Secured Overnight Finance Rate			(23,096,263)	(38,066,944)		(94,055,331)		(6,572,555)			4,525,423		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411402	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/06/2023	06/15/2027	1	1,072,000	Secured Overnight Finance Rate/3 M Euribor			908	14,895		15,181		14,895			10,324		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	1	2,143,200	Secured Overnight Finance Rate/3 M Euribor			1,835	28,990		30,347		28,990			21,990		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900081933	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	1	1,068,500	Secured Overnight Finance Rate/3 M Euribor			955	11,395		11,162		11,395			10,981		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027	1	400,000,000	1.75/2.17			(2,198,546)	(40,807,876)		(45,052,276)		4,441,106			4,075,990		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027	1	200,000,000	0.50/Secured Overnight Finance Rate			(10,148,475)	(8,744,651)		(24,536,967)		2,155,826			1,815,459		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028	1	250,000,000	1.88/Secured Overnight Finance Rate			(12,089,655)	(37,800,252)		(94,173,657)		2,329,770			2,842,919		100/100
Currency Swap/Rec:CAD 3.13/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2022	03/10/2025	1	300,000,000	3.13/Secured Overnight Finance Rate			(6,565,876)	(15,789,549)		(25,534,913)		(701,622)			1,802,395		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2023	06/30/2043	1	16,291,500	7.11/6.23			46,788	434,928		(682,510)		434,928			362,112		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047	1	27,125,000	7.83/6.84			87,168	697,380		(1,879,152)		697,380			661,155		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466217	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028	1	1,706,560	Secured Overnight Finance Rate/3 M Euribor			1,138	14,734		13,300		14,734			19,329		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028	1	14,821,402	5.44/5.25			313	84,398		57,760		84,398			165,117		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031	1	10,709,000	Secured Overnight Finance Rate/3 M Euribor				137,952		8,173		137,952			151,888		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670474308	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2023	07/15/2032	1	7,713,720	Secured Overnight Finance Rate/3 M Euribor				102,565		23,204		102,565			114,395		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670474563	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2023	07/15/2032	1	2,892,780	Secured Overnight Finance Rate/3 M Euribor				38,597		8,925		38,597			42,900		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2440262900	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031	1	8,951,040	Secured Overnight Finance Rate/3 M Euribor			3,256	67,475		73,222		67,475			121,137		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2461971306	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/27/2023	07/20/2031	1	12,124,450	Secured Overnight Finance Rate/3 M Euribor			1,536	(32,303)		(48,022)		(32,303)			169,398		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2690139584	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032	1	6,013,500	Secured Overnight Finance Rate/3 M Euribor				(11,997)		(5,450)		(11,997)			86,616		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2331769153	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029	1	1,903,500	Secured Overnight Finance Rate/3 M Euribor				691		(1,614)		691			21,936		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028	1	2,220,750	Secured Overnight Finance Rate/3 M Euribor				836		(1,646)		836			24,313		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339511375	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2023	02/15/2028	1	4,441,752	Secured Overnight Finance Rate/3 M Euribor			1,835			(5,901)		1,835			46,484		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303745	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/14/2023	04/15/2032	1	3,541,510	Secured Overnight Finance Rate/3 M Euribor			932	31,922		29,160		31,922			51,771		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2682069229	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2023	01/25/2032	1	3,844,080	Secured Overnight Finance Rate/3 M Euribor			700	38,503		36,305		38,503			55,460		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2682069575	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2023	04/25/2032	1	3,844,080	Secured Overnight Finance Rate/3 M Euribor			735	38,503		39,832		38,503			56,284		100/100

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Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028	1	18,526,753	5.44/5.25			391	105,497		72,200		105,497			206,396		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031	1	13,921,700	Secured Overnight Finance Rate/3M Euribor				179,338		10,625		179,338			197,455		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670474308	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2023	07/15/2032	1	10,713,500	Secured Overnight Finance Rate/3M Euribor				142,452		32,228		142,452			158,882		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029	1	3,411,200	Secured Overnight Finance Rate/3M Euribor			1,018	27,809		27,906		27,809			40,164		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332238836	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030	1	1,279,200	Secured Overnight Finance Rate/3M Euribor			370	9,943		10,920		9,943			16,472		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	01/20/2031	1	1,172,820	Secured Overnight Finance Rate/3M Euribor			365	9,806		9,570		9,806			15,857		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1971350001	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	08/15/2028	1	1,545,990	Secured Overnight Finance Rate/3M Euribor			445	12,974		11,830		12,974			17,075		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2331769153	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029	1	1,269,000	Secured Overnight Finance Rate/3M Euribor			460	(1,076)				460			14,624		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2259185036	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028	1	1,480,500	Secured Overnight Finance Rate/3M Euribor			558	(1,097)				558			16,209		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339511375	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2023	02/15/2028	1	2,961,168	Secured Overnight Finance Rate/3M Euribor			1,223	(3,934)				1,223			30,989		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303588	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2023	01/15/2032	1	3,413,440	Secured Overnight Finance Rate/3M Euribor			856	30,705		22,842		30,705			49,166		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2690139584	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032	1	4,009,000	Secured Overnight Finance Rate/3M Euribor				(7,998)		(3,633)		(7,998)			57,744		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/02/2023	09/20/2032	1	6,290,295	2.45/12.25	(2,569,193)	(336,550)		(3,101,824)		(1,932,020)		(532,878)			94,254		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/31/2023	06/30/2043	1	10,861,000	7.11/6.23			31,192	289,952		(455,007)		289,952			241,408		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836411667	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	1	1,071,600	Secured Overnight Finance Rate/3M Euribor			918	14,495		15,174		14,495			10,995		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	1	3,206,100	Secured Overnight Finance Rate/3 M Euribor			1,899	34,786		33,847		34,786			33,907		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2440262900	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031	1	5,967,360	Secured Overnight Finance Rate/3 M Euribor			2,170	44,983		48,815		44,983			80,758		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027	1	100,000,000	1.75/2.17			(549,637)	(10,201,969)		(11,263,069)		1,110,277			1,018,998		100/100
Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028	1	500,000,000	0.63/Secured Overnight Finance Rate			(27,095,685)	(84,597,599)		(169,773,426)		(7,230,694)			5,176,673		100/100
Currency Swap/Rec:CAD 1.25/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	1	325,000,000	1.25/Secured Overnight Finance Rate			(8,993,694)	(19,267,768)		(24,830,248)		(792,919)			1,178,575		100/100
Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031	1	1,000,000,000	2.73/Secured Overnight Finance Rate			(5,617,906)	(23,692,810)		(41,097,311)		(8,749,745)			13,736,762		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028	1	250,000,000	2.47/Secured Overnight Finance Rate			(5,899,445)	(14,505,366)		(39,319,439)		(651,060)			2,708,750		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/02/2019	09/30/2031	1	14,220,700	3.45/1.38			222,370	478,338		1,066,776		171,500			201,180		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032	1	8,562,000	2.56/1.35			79,299	633,714		503,257		98,942			128,937		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035	1	9,134,400	2.65/1.45			84,020	677,562		571,819		105,539			158,681		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040	1	6,854,400	3.08/1.83			65,553	511,771		482,007		79,154			141,626		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036	1	13,050,500	2.71/1.06			171,590	1,686,623		1,920,143		141,817			230,487		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041	1	16,660,000	4.24/2.02			301,666	1,860,533		3,786,041		184,692			348,946		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	693130AA7	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035	1	13,951,594	5.25/6.05			(50,772)	(2,141,502)		(4,127,443)		(3,640,497)			238,763		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/04/2015	06/25/2027	1	11,258,000	4.51/2.77	58,000		159,015	686,952		759,994		131,923			108,816		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/04/2015	06/25/2025	1	16,887,000	4.40/2.62	30,037		241,781	1,030,428		1,030,907		197,885			111,281		100/100
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028	1	2,135,430	6.69/6.13	(80,079)		17,285	84,616		180,585		(14,536)			24,174		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/08/2024	1	1,932,875	6.36/4.63	(53,154)		26,209	79,010		78,678		28,196			6,991		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025	1	1,877,650	6.92/5.13	(54,452)		33,612	67,431		82,104		26,546			13,277		100/100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028	1	1,488,905	6.64/6.13	(68,192)		11,517	54,343		123,172		(8,959)			16,855		100/100
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025	1	1,877,650	6.86/5.13	(70,412)		32,442	63,607		79,844		27,987			13,277		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028	1	2,878,200	5.51/3.63	(24,465)		42,985	119,323		171,324		35,202			31,067		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043	1	4,496,500	7.99/7.00	(528,339)		45,333	(72,765)		866,144		(37,473)			99,847		100/100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027	1	3,621,750	7.32/5.50	(199,196)		62,823	52,203		162,940		57,116			36,563		100/100
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025	1	3,621,750	6.61/5.13	(269,820)		54,882	68,201		114,013		66,523			25,610		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028	1	3,676,400	6.63/6.13	(261,024)		30,458	140,316		355,463		(18,134)			41,618		100/100
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028	1	2,813,750	5.33/3.63	(142,531)		39,285	112,813		188,646		42,439			30,371		100/100
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026	1	2,821,000	5.05/3.50	(157,989)		43,338	122,603		171,303		46,603			24,453		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028	1	20,000,000	3.44/2.78			184,516	4,526,643		3,985,490		731,302			225,316		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYM2H0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	06/05/2025	1	1,452,490	6.47/4.25			25,973	79,636		88,259		17,537			9,419		100/100
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BC4DSN7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028	1	1,340,760	5.73/3.63			22,546	75,818		104,025		16,388			14,472		100/100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027	1	1,958,400	7.68/5.50			38,641	60,029		98,079		24,849			19,771		100/100
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043	1	2,073,490	8.50/7.00			20,219	6,396		312,069		(20,280)			46,043		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026	1	1,854,700	5.63/3.50			34,492	60,342		81,487		23,027			16,077		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028	1	31,770,000	4.38/6 M Euribor			(38,858)	56,856		(2,704,406)		395,769			364,232		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	G9006@AL0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034	1	4,333,000	7.12/5.63			49,546	67,743		524,989		(39,743)			69,545		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027	1	3,689,350	5.57/3.10	(1)		69,069	(10,714)		95,975		47,732			35,803		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027	1	2,989,440	6.34/4.88			34,533	63,486		195,244		(26,963)			27,394		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027	1	5,020,540	5.85/3.50			88,767	49,531		174,804		63,643			48,616		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027	1	2,991,800	5.53/3.10			56,038	30,750		117,592		38,075			29,034		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028	1	5,768,280	7.29/4.75			130,056	62,962		292,992		73,575			64,474		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWGG96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028	1	3,708,950	7.29/4.63			70,671	10,417		153,741		46,488			38,412		100/100
Currency Swap/Rec:USD 6.45/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	04/25/2024	1	5,616,410	6.45/4.00			98,729	14,734		27,741		71,703			21,199		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027	1	2,967,160	5.90/3.50			52,918	6,284		85,918		37,952			28,732		100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028	1	1,907,460	7.33/4.75			43,160	5,971		84,710		24,592			21,320		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034	1	2,874,310	7.31/5.63			38,322	74,237		421,484		(26,356)			46,133		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2017	09/29/2025	1	4,233,600	6.97/4.38			92,484	12,348		72,878		54,358			29,936		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026	1	4,234,000	3.81/1.63			68,482	5,663		61,862		53,797			34,369		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2017	05/19/2026	1	4,216,000	3.83/1.63			68,553	(12,367)		49,347		53,802			34,222		100/100
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2017	09/29/2025	1	3,583,600	7.01/4.38			78,876	(4,718)		49,044		46,320			25,340		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034	1	1,745,800	7.46/5.63			25,144	44,138		273,883		(16,480)			28,020		100/100
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044	1	4,613,900	7.64/5.50			76,768	112,178		1,276,733		(42,760)			105,102		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028	1	1,385,150	7.18/4.75			30,031	13,616		61,760		18,020			15,482		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027	1	2,842,580	5.24/3.10			48,601	98,331		145,465		35,520			27,586		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027	1	2,282,700	6.71/4.50			39,542	69,130		107,213		29,201			21,942		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027	1	1,413,100	5.61/3.50			23,144	40,189		62,755		17,775			13,684		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025	1	869,600	6.68/4.38			17,798	26,080		32,309		10,664			6,149		100/100
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043	1	1,423,400	9.02/7.00			23,803	110,764		426,830		(13,819)			31,607		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044	1	1,682,200	7.33/5.50			26,626	109,451		468,512		(15,568)			38,320		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044	1	1,680,900	7.33/5.50			26,454	106,841		464,800		(15,477)			38,290		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034	1	2,195,040	7.23/5.63			30,851	142,273		385,061		(21,437)			35,230		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026	1	109,770	6.05/3.75			1,956	4,265		5,546		1,332			854		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038	1	1,032,960	8.71/6.88			17,346	77,816		248,833		(10,654)			19,766		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028	1	1,866,090	6.96/4.75			39,140	77,231		124,233		23,697			20,858		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025	1	1,866,090	6.63/4.38			38,003	75,170		87,533		22,368			13,195		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028	1	3,024,000	6.84/4.63			53,338	180,532		246,691		35,709			31,319		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027	1	2,240,000	6.64/4.38			39,782	132,638		173,209		27,109			20,957		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025	1	2,576,000	7.39/5.13			55,846	156,484		169,942		29,537			18,215		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027	1	7,280,000	5.51/3.38			139,264	425,672		554,850		87,820			72,800		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2017	04/25/2024	1	2,804,000	6.36/4.00			51,956	163,128		166,980		32,249			10,584		100/100
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026	1	2,704,080	5.54/3.50			50,482	178,108		199,020		31,735			23,439		100/100
Currency Swap/Rec:USD 6.32/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	04/25/2024	1	2,478,740	6.32/4.00			45,568	154,749		157,707		28,368			9,356		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027	1	450,680	6.55/4.50			7,783	30,086		35,505		5,475			4,332		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027	1	2,253,400	5.46/3.50			36,327	144,134		169,452		27,223			21,820		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027	1	3,380,100	5.47/3.38			63,979	217,917		275,085		40,463			33,801		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027	1	1,686,000	5.16/3.10			28,846	105,273		126,582		20,371			16,362		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027	1	10,134,000	3.96/1.96			160,354	620,057		766,959		118,731			98,023		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA@7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029	1	7,882,000	4.11/2.21			119,803	482,266		640,646		92,346			94,462		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027	1	896,800	6.69/4.38			16,284	54,127		71,531		10,824			8,390		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYW0G96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028	1	783,300	6.89/4.63			14,065	47,041		64,576		9,285			8,112		100/100
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025	1	895,200	7.43/5.13			19,685	53,543		59,029		10,309			6,330		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029	1	2,934,000	3.62/New Zeal Bank Bill 3 Month FRA			(22,115)	537,599		191,753		142,395			36,334		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029	1	13,280,000	4.18/3.07			131,077	1,081,010		1,728,585		(112,061)			163,867		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029	1	5,882,500	4.00/2.02			96,087	596,976		738,628		65,962			72,570		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029	1	5,886,000	4.00/2.02			96,323	600,476		746,643		65,962			72,613		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029	1	5,879,000	4.10/2.12			95,604	593,476		741,265		65,962			73,290		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	XS0315437623	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/07/2017	08/16/2033	1	11,568,000	7.14/4.88			242,447	1,335,166		1,775,277		159,474			181,851		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 5.50	BP9DL45	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2017	07/25/2024	1	2,026,350	6.77/5.50			25,368	201,263		212,768		(21,592)			9,170		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028	1	13,514,000	8.21/6.75			241,112	1,606,518		2,273,115		(162,654)			150,386		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B20P0K2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/20/2017	04/07/2038	1	13,248,000	8.83/7.00			212,030	1,605,802		3,474,255		(158,965)			252,484		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027	1	2,361,600	5.92/3.50			48,898	263,959		316,259		25,535			22,868		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027	1	2,361,600	5.83/3.38			53,516	260,896		324,518		25,889			23,616		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	03/31/2027	1	2,363,000	6.84/4.38			49,366	271,633		320,706		24,894			22,108		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	06/10/2027	1	2,363,000	7.03/4.50			52,742	279,809		331,175		24,692			22,714		100/100
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	09/29/2025	1	2,363,000	7.88/5.13			64,184	272,667		300,098		21,649			16,709		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038	1	2,005,800	8.67/6.88			36,347	245,124		559,259		(21,936)			38,382		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034	1	2,005,800	7.08/5.63			28,730	214,937		400,474		(20,714)			32,193		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028	1	2,358,800	7.29/4.75			60,340	281,200		359,957		26,287			26,365		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/06/2017	03/02/2026	1	2,357,000	6.11/3.75			47,055	257,705		281,008		24,775			18,340		100/100
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043	1	2,005,800	8.96/7.00			35,927	250,271		670,749		(21,591)			44,540		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044	1	3,355,000	7.46/5.50			60,953	359,759		1,129,499		(31,080)			76,425		100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028	1	3,220,800	7.71/6.13			55,532	335,365		539,340		(33,790)			36,461		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	07/06/2027	1	3,061,500	5.43/3.10			61,622	335,286		393,635		33,196			29,710		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028	1	3,532,500	5.95/3.63			69,905	398,068		483,683		38,985			38,129		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029	1	5,355,600	4.66/3.30			65,609	490,886		781,373		(47,125)			63,120		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/19/2017	04/19/2029	1	13,346,000	4.68/3.30			164,222	1,181,471		1,908,977		(117,388)			157,293		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027	1	4,004,400	6.23/4.88			53,333	370,512		512,833		(40,159)			36,695		100/100
Currency Swap/Rec:USD 6.43/Pay:EUR 4.00	BLT2GL6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2017	04/25/2024	1	3,322,200	6.43/4.00			68,737	369,022		370,668		29,644			12,540		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028	1	2,728,950	6.98/4.63			56,111	332,137		392,957		29,167			28,263		100/100
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025	1	141,489	6.60/5.13			2,490	12,883		15,995		(1,462)			1,008		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032	1	6,795,500	6.33/4.88			93,490	821,313		1,330,433		(69,631)			98,717		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2018	09/11/2028	1	6,757,500	8.41/6.75			130,668	823,452		1,203,833		(84,011)			75,198		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027	1	6,758,000	6.78/5.25			114,943	750,190		1,040,060		(75,077)			67,232		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2018	09/14/2027	1	13,802,000	6.82/5.25			248,303	1,812,262		2,421,884		(154,193)			137,309		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BD0XQG7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2018	12/30/2028	1	6,937,000	3.95/2.63			80,956	844,987		1,178,037		(57,141)			79,510		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032	1	6,969,500	6.51/4.88			110,836	1,031,473		1,613,456		(72,027)			101,244		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2018	03/22/2030	1	14,208,000	3.93/2.55			189,717	2,009,010		2,804,972		(112,061)			180,831		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030	1	2,860,000	4.31/2.90			40,236	420,202		596,906		(22,412)			36,339		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	1	5,716,400	4.46/3.02			82,246	836,804		1,322,052		(44,824)			87,911		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	1	11,436,000	4.62/3.11			172,176	1,676,808		3,081,565		(89,649)			217,478		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029	1	9,880,500	6.09/4.63			147,512	1,501,881		2,027,253		(101,550)			117,421		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032	1	11,299,200	6.45/4.88			179,131	1,790,412		2,706,445		(114,062)			164,141		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028	1	11,209,600	3.96/2.63			133,666	1,446,949		1,979,384		(88,982)			128,481		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BD0XQG7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028	1	15,185,500	3.91/2.63			171,397	1,752,221		2,478,615		(120,799)			174,051		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029	1	6,948,000	4.64/3.30			90,060	849,462		1,222,700		(56,114)			81,887		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029	1	6,977,000	4.73/3.30			96,060	881,575		1,282,003		(56,528)			82,229		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039	1	1,790,750	8.73/6.63			37,036	316,533		645,326		(21,190)			36,063		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027	1	2,479,500	6.51/4.88			40,395	300,171		409,327		(24,020)			22,721		100/100
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026	1	244,000	6.07/3.50			5,944	34,468		39,070		2,425			2,115		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027	1	2,803,700	5.50/3.10			59,904	391,397		449,859		28,977			27,209		100/100
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2018	05/27/2028	1	2,685,100	6.04/3.63			57,125	389,097		464,058		27,886			28,983		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038	1	1,377,500	8.95/6.88			29,710	212,162		474,335		(14,468)			26,359		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028	1	6,886,500	3.96/2.63			80,108	781,274		1,125,943		(55,043)			78,931		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027	1	1,386,700	6.45/4.88			22,267	177,084		234,174		(13,616)			12,707		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2018	05/27/2028	1	1,232,100	6.01/3.63			26,295	189,421		221,099		12,563			13,299		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RKOH3	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038	1	1,109,600	8.85/6.88			23,472	179,896		379,185		(11,753)			21,233		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034	1	1,387,000	7.38/5.63			24,923	191,524		362,767		(13,169)			22,261		100/100
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	06/27/2044	1	1,387,000	7.43/5.50			26,635	187,190		512,500		(12,161)			31,595		100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2018	11/13/2028	1	1,386,700	7.75/6.13			26,152	186,431		275,879		(14,203)			15,698		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B890R81	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029	1	4,156,500	5.50/4.00			61,117	551,489		796,137		(41,031)			51,759		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028	1	6,969,000	8.42/6.75			143,433	1,049,947		1,446,768		(84,958)			77,552		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMSO4	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026	1	3,783,510	9.78/8.00			81,846	562,719		728,538		(47,888)			33,579		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/20/2018	09/29/2027	1	4,786,860	5.92/3.38			115,543	683,261		839,850		50,287			47,869		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/20/2018	01/13/2028	1	3,559,750	7.42/4.63			88,566	535,448		687,337		36,149			36,867		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/20/2018	02/07/2027	1	4,484,160	6.48/4.88			74,548	611,869		808,101		(43,104)			41,091		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/29/2025	1	2,737,460	7.10/4.38			74,779	434,647		466,592		23,706			19,357		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027	1	2,737,460	5.97/3.50			60,964	428,579		497,443		27,667			26,508		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026	1	2,736,580	6.09/3.50			68,135	428,795		484,588		26,838			23,721		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2018	03/31/2027	1	2,737,240	6.89/4.38			62,450	436,501		505,014		26,699			25,610		100/100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2018	03/02/2026	1	2,737,240	6.54/3.75			67,740	428,171		483,468		26,020			21,299		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	1	14,139,000	4.08/2.61			192,615	1,940,010		3,413,364		(112,061)			252,438		100/100
Currency Swap/Rec:USD 6.34/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/08/2024	1	1,932,875	6.34/4.63	(62,818)		25,727	78,351		78,857		29,745			6,991		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036	1	12,776,205	6.09/3.44			287,793	1,287,974		2,146,356		107,437			232,645		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/05/2018	06/30/2042	1	7,648,224	4.45/4.12			27,036	326,631		369,191		22,632			165,640		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033	1	19,740,000	4.34/2.87			261,499	1,441,515		3,271,756		(168,091)			312,117		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033	1	17,108,000	4.34/2.87			226,632	1,249,313		2,835,522		(145,679)			270,501		100/100
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034	1	3,939,000	7.36/5.63			61,778	305,520		800,614		(36,074)			63,221		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039	1	3,945,000	8.66/6.63			70,996	459,598		1,168,508		(46,812)			79,445		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033	1	2,626,000	7.65/5.88			38,750	253,067		524,833		(29,593)			40,513		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RKOH3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038	1	3,151,200	8.89/6.88			59,431	284,794		881,636		(31,426)			60,300		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027	1	1,968,770	6.00/3.50			41,073	169,742		233,894		22,463			19,064		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027	1	3,705,920	5.56/3.10			76,879	328,019		433,174		42,108			35,964		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028	1	2,084,040	4.05/1.63			39,503	180,841		247,072		23,724			21,851		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032	1	19,537,500	6.56/4.88			273,429	1,432,767		3,333,076		(190,278)			283,817		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030	1	9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(55,649)	892,498		(137,123)		533,983			132,616		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	10,560,800	4.67/3.21			131,621	801,608		1,846,968		(89,649)			169,366		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	1	3,967,200	4.40/2.97			48,255	307,503		591,133		(33,618)			53,539		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033	1	11,754,230	5.25/1.49			357,803	2,920,071		2,600,963		1,225,283			186,385		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	14,869,888	4.29/3.88			48,736	143,432		327,693		46,775			270,769		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	14,869,888	4.34/3.94			47,558	143,432		311,290		46,775			290,468		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	8,789,355	4.40/2.37			134,960	559,710		1,218,001		90,087			223,435		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	3,297,662	4.52/2.50			50,342	209,996		453,229		33,888			83,830		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			17,080	69,923		150,047		11,220			27,913		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	1	11,221,000	5.13/2.70			217,695	649,952		1,156,822		131,923			132,411		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2019	07/17/2037	1	19,552,500	4.23/2.92			210,587	1,254,015		3,308,980		(168,091)			363,244		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034	1	11,160,000	3.77/1.64			186,022	588,952		1,336,251		131,923			182,421		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/22/2019	06/26/2039	1	18,990,000	4.01/2.71			195,113	691,515		2,882,842		(168,091)			376,797		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035	1	5,072,000	6.85/5.56			52,294	192,404		716,940		(44,824)			87,155		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043	1	10,499,500	8.05/6.34			144,964	374,338		2,445,622		(93,010)			236,139		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031	1	11,285,000	3.96/1.70			199,756	713,952		1,323,544		131,923			158,304		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029	1	11,154,000	3.98/1.55			208,886	582,952		1,132,955		131,923			135,889		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031	1	8,013,608	3.75/1.15			171,381	2,338,330		1,521,359		787,152			112,453		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031	1	18,900	3.73/1.15			401	5,515		3,546		1,856			265		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039	1	3,024,003	4.30/1.51			70,744	882,389		535,294		297,038			60,247		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2019	01/15/2050	1	18,204,000	3.97/2.79			149,602	(94,485)		1,940,340		(168,091)			466,892		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	XS2049410256	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049	1	9,342,302	3.82/1.11			206,686	2,649,757		1,546,436		928,245			238,057		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	1	2,200,000	3.02/0.88			37,016	85,790		194,357		26,385			31,129		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049	1	6,600,000	4.11/1.88			120,439	257,371		1,406,017		79,154			168,339		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYVOSX5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025	1	2,463,800	9.01/8.00			28,899	28,186		70,909		(25,115)			17,788		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025	1	2,733,000	6.97/4.38			62,389	100,064		131,905		33,093			19,325		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039	1	6,001,379	3.43/2.55			57,327	284,914		540,206		(71,624)			121,010		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	1	11,520,000	4.20/3.02			111,858	540,909		2,096,134		(100,855)			300,798		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	1	14,430,000	3.22/1.30			215,377	687,638		1,421,915		171,500			240,484		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	5,554,500	3.61/1.70			87,505	266,809		965,743		65,515			141,903		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035	1	23,095,800	3.46/2.61			160,676	1,137,618		2,346,402		(201,709)			388,494		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045	1	28,237,000	3.84/2.81			234,471	1,399,222		4,218,396		(246,534)			651,994		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	25,235,600	4.00/1.96			393,299	922,190		1,180,783		303,423			208,224		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032	1	3,255,000	3.01/1.15			45,823	83,686		201,338		39,577			47,804		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	1	5,204,800	3.00/2.19			37,246	325,204		517,849		(44,824)			76,439		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	1	10,795,000	5.64/3.53			173,296	223,952		424,206		131,923			100,998		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	1	5,407,500	3.00/1.10			79,000	121,976		276,994		65,962			69,662		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032	1	6,490,200	3.13/1.25			93,905	147,571		394,498		79,154			95,392		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	1	9,378,400	3.08/1.70			108,495	921,562		946,663		105,539			163,031		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	1	12,907,400	3.46/1.98			161,739	1,279,247		1,596,217		145,115			266,821		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	1	13,060,000	3.68/2.93			88,314	861,010		1,410,216		(112,061)			229,182		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	1	11,690,000	2.78/1.37			132,817	1,118,952		1,048,750		131,923			158,382		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	1	29,441,760	4.14/2.55			407,054	3,119,850		3,840,982		328,489			514,120		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	G3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036	1	9,057,100	2.72/New Zeal Bank Bill 3 Month FRA			(104,160)	1,268,798		(1,464,264)		462,785			160,029		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036	1	32,214,000	3.73/4.06			63,744	5,216,333		5,509,509		1,591,655			570,622		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	1	10,599,750	3.55/2.75			8,835	1,450,508		1,881,181		(84,046)			189,614		100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041	1	14,137,000	3.88/2.96			133,631	1,938,010		2,790,207		(112,061)			298,243		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046	1	10,599,750	3.99/2.99			107,060	1,450,508		2,426,111		(84,046)			253,096		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/27/2021	06/15/2029	1	12,188,000	3.03/1.42			162,120	1,616,952		1,616,805		131,923			145,650		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	1	18,180,500	2.94/2.34			130,762	2,321,813		2,585,622		(145,679)			256,891		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	1	9,566,400	2.94/1.33			127,116	1,109,562		1,169,452		105,539			135,173		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036	1	26,275,100	2.77/2.02			204,636	3,097,019		3,913,634		(212,915)			473,531		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/04/2021	10/01/2031	1	4,675,118	3.66/2.07			63,695	499,998		535,351		52,104			66,150		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	06/27/2028	1	1,159,700	6.37/4.63			18,240	115,611		117,501		13,750			12,631		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032	1	316,707	3.80/2.13			4,271	27,375		32,696		3,533			4,704		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	07/25/2032	1	211,193	3.82/2.13			2,867	18,473		22,549		2,372			3,137		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032	1	634,380	3.81/2.13			8,595	57,224		68,416		7,103			9,423		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027	1	5,492,160	5.78/4.00			83,101	448,348		483,430		65,116			56,498		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	1	33,106,636	3.70/2.90			280,507	3,041,310		4,651,023		(312,762)			731,206		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	50110951	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047	1	3,626,500	3.26/4.22			(16,306)	412,492		91,818		189,483			87,847		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	50110952	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052	1	6,527,700	3.34/4.18			(23,474)	742,486		122,697		341,069			174,171		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	50111112	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049	1	13,494,000	3.34/1.52			218,497	808,742		1,510,300		158,308			343,032		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G49368AD4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	03/02/2037	1	26,091,200	3.07/1.48			333,614	1,777,790		2,594,341		303,423			478,084		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	07/13/2026	1	12,480,600	2.37/0.75			157,232	853,445		809,874		145,178			104,164		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/14/2022	04/07/2032	1	4,524,800	4.43/2.82			57,275	327,050		353,460		57,620			66,061		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030	1	2,262,000	4.14/2.53			29,347	149,696		162,408		26,690			29,026		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/14/2022	07/08/2030	1	3,394,800	3.30/1.75			45,762	214,703		236,087		38,402			44,182		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030	1	3,393,000	3.43/1.88			44,956	214,513		233,713		38,505			43,971		100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/16/2022	08/22/2026	1	5,687,000	3.70/2.00			82,271	417,174		404,138		66,181			48,389		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032	1	27,695,000	3.37/1.90			315,989	1,267,380		1,407,114		329,808			410,399		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/02/2022	07/10/2037	1	16,629,000	3.63/2.23			182,064	772,428		998,166		197,885			308,717		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037	1	12,443,750	3.85/2.60			105,507	(635,859)		(781,901)		116,653			234,028		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041	1	4,979,000	2.56/1.47			40,766	(204,271)		(246,455)		31,821			105,588		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026	1	3,172,060	4.84/2.88			40,975	(192,117)		(182,333)		37,009			24,260		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/31/2026	1	5,546,901	4.87/2.88			72,286	(373,922)		(348,760)		64,751			42,423		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/31/2022	09/21/2041	1	4,941,500	2.58/1.47			40,980	(230,208)		(272,675)		31,973			104,793		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/30/2037	1	10,120,000	6.22/5.88			26,110	(602,638)		(655,394)		(97,120)			189,957		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/01/2022	06/22/2037	1	2,289,800	6.17/5.75			3,047	(142,401)		(139,981)		(21,646)			42,434		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034	1	4,814,460	6.49/6.13			4,832	(318,230)		(306,723)		(48,001)			78,667		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034	1	5,728,500	6.43/6.00			3,774	(346,993)		(334,433)		(53,681)			95,680		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/02/2022	06/02/2034	1	5,040,200	6.55/6.13			7,216	(338,381)		(297,073)		(50,409)			82,355		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/08/2022	07/27/2026	1	1,612,998	7.71/6.00			19,985	(3,678)		(4,261)		20,176			13,555		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026	1	3,032,425	Secured Overnight Finance Rate/3M Euribor			29,276	125,387		127,608		125,387			26,465		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	1,917,300	Secured Overnight Finance Rate/3M Euribor			16,240	67,367		73,790		67,367			18,168		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/09/2023	08/03/2027	1	3,831,100	Secured Overnight Finance Rate/3M Euribor			32,422	131,233		141,888		131,233			37,556		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770929591	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/09/2023	03/03/2028	1	3,283,200	Secured Overnight Finance Rate/3M Euribor			28,127	111,886		125,436		111,886			34,542		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	4,027,835	Secured Overnight Finance Rate/3M Euribor			14,395	155,660		156,432		155,660			36,287		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	5,290,862	3.15/1.80			12,134	207,245		169,956		207,245			47,666		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034	1	3,822,300	5.37/5.63			(844)	168,675		36,188		168,675			61,405		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/30/2023	08/23/2032	1	2,546,400	4.85/5.13			(595)	95,409		30,875		95,409			37,992		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/13/2016	05/04/2036	1	36,128,000	4.14/2.42			509,976	2,300,646		3,734,390		422,154			641,278		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038	1	1,118,560	8.80/6.88			23,605	190,309		385,764		(11,808)			21,404		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034	1	1,258,380	7.32/5.63			22,394	182,751		332,251		(11,870)			20,197		100/100
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044	1	1,398,200	7.41/5.50			27,017	198,987		524,296		(12,162)			31,850		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027	1	1,398,200	6.41/4.88			22,435	189,239		245,306		(13,765)			12,813		100/100
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028	1	1,258,380	7.72/6.13			23,882	179,049		259,617		(12,906)			14,245		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028	1	1,364,000	6.01/3.63			29,295	217,590		252,283		13,743			14,723		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026	1	4,457,920	9.82/8.00			96,384	639,981		839,441		(56,628)			39,564		100/100
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025	1	3,192,800	7.97/5.13			92,599	475,080		519,670		27,444			22,577		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	1	2,606,490	6.72/5.13			51,714	337,738		400,610		(26,045)			18,569		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038	1	2,786,200	8.97/6.88			61,989	461,664		1,001,827		(29,004)			53,315		100/100
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043	1	3,064,820	9.27/7.00			68,047	505,954		1,308,557		(30,549)			68,056		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	1	876,260	6.72/5.13			17,386	113,482		134,679		(8,733)			6,243		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/29/2018	03/02/2026	1	3,499,800	6.59/3.75			82,301	337,600		422,656		38,461			27,233		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029	1	10,504,000	6.29/4.63			148,183	805,651		1,567,282		(98,938)			124,831		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AA5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032	1	24,594,028	5.36/3.82			297,380	462,901		2,294,745		(257,359)			358,719		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036	1	32,138,100	4.50/2.76			496,991	3,596,270		4,410,710		356,192			580,719		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/18/2017	12/31/2042	1	25,612,357	4.42/3.12			291,516	1,866,736		3,992,262		(253,441)			562,099		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045	1	5,260,800	4.71/3.34			62,742	381,204		1,021,436		(44,824)			124,127		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	1	11,501,905	5.10/2.75	(1)		220,706	80,977		282,081		155,438			112,832		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	1	11,501,905	5.12/2.75			217,819	80,978		286,413		155,439			112,832		100/100
Currency Swap/Rec:USD 8.38/Pay:EUR 5.50	BFD7Q59	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2018	10/09/2023	1	1,518,010	8.38/5.50			43,432	143,774		141,754		17,150			1,192		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L5124@AA3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042	1	8,468,000	5.66/3.91			159,264	11,162		248,254		105,539			184,622		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2030	1	2,489,800	6.79/7.16			(3,589)	50,002		(16,384)		50,002			32,028		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2033	1	3,735,900	7.01/7.32			(4,565)	76,203		(68,975)		76,203			57,942		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2035	1	3,735,000	7.16/7.44			(4,096)	75,303		(92,647)		75,303			63,665		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038	1	5,531,789	6.55/6.30			1,223	9,368		(35,565)		9,368			106,868		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041	1	24,360,000	3.55/1.84			346,209	3,217,904		4,436,706		263,846			513,360		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042	1	36,540,000	3.29/1.56			599,583	4,826,856		5,954,655		395,769			791,418		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036	1	20,901,000	.. 2.72/New Zeal Bank Bill 3 Month FRA			(234,919)	2,927,995		(3,379,071)		1,067,965			369,299		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	1	24,732,750	3.10/2.47			169,311	3,384,518		3,760,925		(196,106)			442,433		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/27/2021	06/15/2029	1	24,376,000	3.03/1.42			324,240	3,233,904		3,233,611		263,846			291,299		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029	1	6,832,000	.. 2.23/New Zeal Bank Bill 3 Month FRA			(175,599)	840,998		(263,488)		355,988			78,652		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/15/2021	07/05/2040	1	4,955,040	6.63/5.75			57,160	701,721		1,015,847		(51,969)			101,474		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	50107933	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031	1	17,462,250	2.92/1.27			232,087	1,605,678		1,829,293		197,885			249,603		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	50107934	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036	1	11,637,000	3.25/1.57			159,211	1,065,952		1,475,996		131,923			211,221		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/04/2021	06/29/2028	1	6,938,400	4.82/3.10			101,011	598,144		666,167		79,308			75,615		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	09/09/2027	1	2,311,000	3.37/1.75			30,729	200,942		196,866		26,489			22,951		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028	1	5,762,000	3.69/2.01			79,414	476,476		519,054		65,962			65,541		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	1	22,512,512	3.70/2.90			190,745	2,068,091		3,162,695		(212,678)			497,220		100/100
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	09/09/2027	1	3,407,100	3.60/1.75			50,572	240,830		266,307		40,043			33,837		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031	1	7,926,230	3.16/1.89			69,841	(424,010)		(462,451)		104,208			112,151		100/100
Currency Swap/Rec:USD 1.61/Pay:GBP 2.03	BYQ2751	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	08/30/2023	02/14/2025	1	7,000,979	1.61/2.03			(2,456)	281,777		281,777		281,777			41,093		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028	1	300,000,000	2.47/Secured Overnight Finance Rate			(7,444,151)	(27,540,077)		(57,271,063)		(798,946)			3,250,500		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/13/2021	10/07/2031	1	29,497,500	3.13/1.52			387,264	3,069,880		3,272,623		329,808			417,800		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029	1	17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(438,998)	2,102,496		(658,721)		889,971			196,631		100/100
Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026	1	600,000,000	0.37/Secured Overnight Finance Rate			(30,852,710)	(77,757,119)		(146,672,643)		(8,124,194)			5,150,874		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031	1	1,000,000,000	2.64/2.50			(371,078)	(22,578,157)		(16,011,507)		(8,662,332)			14,149,398		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	XS2366415110	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/07/2021	07/18/2033	1	23,114,000	2.72/1.13			305,951	1,966,892		2,287,265		263,341			361,892		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	XS2366415201	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041	1	4,042,500	3.26/1.63			56,669	336,030		523,023		45,260			84,704		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	XS2366415540	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/07/2021	04/18/2051	1	10,748,010	3.79/2.00			168,299	910,291		2,024,057		121,704			282,159		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027	1	3,428,400	3.62/1.88			50,633	250,451		269,788		39,348			33,016		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025	1	17,691,900	8.93/6.50			304,870	(278,720)		(146,288)		213,927			112,752		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	5,916,240	Secured Overnight Finance Rate/3 M Euribor			50,286	207,874		227,696		207,874			56,062		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582169	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/19/2023	07/20/2026	1	16,830,000	Secured Overnight Finance Rate/3 M Euribor			68,879	973,428		1,042,854		973,428			140,948		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582839	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026	1	16,815,000	Secured Overnight Finance Rate/3 M Euribor			69,602	958,428		1,021,780		958,428			140,822		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	439,840	Secured Overnight Finance Rate/3 M Euribor			1,572	16,998		17,082		16,998			3,963		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	755,425	Secured Overnight Finance Rate/3 M Euribor			2,700	29,194		29,339		29,194			6,806		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	1,763,621	3.15/1.80			4,045	69,082		56,652		69,082			15,889		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2600114305	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/15/2028	1	5,146,500	Secured Overnight Finance Rate/3M Euribor			41,206	178,107		187,612		178,107			54,860		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030	1	19,918,400	6.79/7.16			(28,709)	400,016		(131,075)		400,016			256,228		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033	1	18,679,500	7.01/7.32			(22,826)	381,015		(344,876)		381,015			289,712		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035	1	18,675,000	7.16/7.44			(20,480)	376,515		(463,237)		376,515			318,324		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028	1	220,623,875	6.75/6.00			559,122	9,527,716		2,404,242		9,527,716			2,384,176		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/26/2023	05/31/2028	1	107,955,100	6.76/6.00			277,398	4,652,470		1,263,275		4,652,470			1,166,619		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/09/2023	04/15/2028	1	9,867,600	Secured Overnight Finance Rate/3M Euribor			71,221	353,657		414,082		353,657			105,186		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	1,095,600	Secured Overnight Finance Rate/3M Euribor			9,280	38,495		42,166		38,495			10,382		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2328024059	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028	1	3,133,200	Secured Overnight Finance Rate/3M Euribor			14,647	163,323		193,394		163,323			33,700		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197972	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028	1	8,862,220	Secured Overnight Finance Rate/3M Euribor			21,807	511,092		608,594		511,092			97,025		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197626	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028	1	9,200,400	Secured Overnight Finance Rate/3M Euribor			22,302	532,141		606,146		532,141			100,728		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028	1	4,838,680	Secured Overnight Finance Rate/3M Euribor			3,292	187,419		220,680		187,419			54,394		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	07/28/2025	1	32,230,960	Secured Overnight Finance Rate/3M Euribor			107,502	1,332,012		1,542,490		1,332,012			217,851		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075906	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	1	23,593,500	Secured Overnight Finance Rate/3M Euribor			79,224	943,216		1,114,523		943,216			159,470		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038	1	16,595,368	6.55/6.30			3,669	28,105		(106,696)		28,105			320,604		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026	1	1,791,000	4.84/2.88			23,159	(108,469)		(102,949)		20,893			13,698		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/31/2026	1	3,162,880	4.87/2.88			41,218	(212,705)		(198,865)		36,558			24,190		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/09/2023	04/15/2028	1	1,096,400	Secured Overnight Finance Rate/3M Euribor			7,913	39,295		46,009		39,295			11,687		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2618888403	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	05/10/2023	07/15/2028	1	3,564,275	Secured Overnight Finance Rate/3M Euribor			22,749	128,684		146,899		128,684			39,022		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2618888742	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/10/2023	07/15/2028	1	5,268,000	Secured Overnight Finance Rate/3M Euribor			33,751	193,897		221,069		193,897			57,675		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038	1	3,687,860	6.55/6.30			815	6,246		(23,710)		6,246			71,245		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2328024059	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028	1	783,300	Secured Overnight Finance Rate/3M Euribor			3,662	40,831		48,349		40,831			8,425		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197972	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028	1	2,221,164	Secured Overnight Finance Rate/3M Euribor			5,466	128,096		152,534		128,096			24,318		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028	1	1,209,670	Secured Overnight Finance Rate/3M Euribor			823	46,855		55,170		46,855			13,598		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075906	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	1	5,512,500	Secured Overnight Finance Rate/3M Euribor			18,510	220,377		260,403		220,377			37,259		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	07/28/2025	1	3,311,400	Secured Overnight Finance Rate/3M Euribor			11,045	136,851		158,475		136,851			22,382		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/02/2019	09/30/2031	1	3,281,700	3.45/1.38			50,934	110,386		246,179		39,577			46,426		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032	1	1,141,600	2.56/1.35			10,573	84,495		67,101		13,192			17,192		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035	1	2,283,600	2.65/1.45			21,005	169,390		142,955		26,385			39,670		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040	1	1,142,400	3.08/1.83			10,925	85,295		80,334		13,192			23,604		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031	1	21,420,000	3.28/1.28			341,110	2,392,114		3,047,989		237,462			297,851		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036	1	20,850,000	3.42/2.43			208,666	2,551,515		3,741,161		(168,091)			369,850		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2021	06/16/2036	1	20,863,500	3.44/2.43			211,563	2,565,015		3,795,450		(168,091)			372,058		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036	1	11,900,000	3.59/1.50			199,389	1,328,952		2,152,272		131,923			210,744		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028	1	10,000,000	3.44/2.78			92,260	2,263,322		1,992,745		365,651			112,658		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029	1	13,203,000	3.62/New Zeal Bank Bill 3 Month FRA			(215,533)	2,419,197		862,888		640,779			163,502		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2017	10/31/2029	1	26,560,000	4.18/3.07			262,154	2,162,020		3,457,170		(224,121)			327,734		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029	1	11,765,000	4.00/2.02			192,175	1,193,952		1,477,256		131,923			145,140		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2017	10/30/2029	1	11,772,000	4.00/2.02			192,646	1,200,952		1,493,285		131,923			145,226		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029	1	4,703,200	4.10/2.12			76,483	474,781		593,012		52,769			58,632		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2018	03/22/2030	1	7,104,000	3.93/2.55			94,859	1,004,505		1,402,486		(56,030)			90,415		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	1	1,429,100	4.46/3.02			20,562	209,201		330,513		(11,206)			21,978		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	1	4,288,500	4.62/3.11			64,566	628,803		1,155,587		(33,618)			81,554		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	1	21,208,500	4.08/2.61			288,922	2,910,015		5,120,045		(168,091)			378,658		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036	1	21,293,675	6.09/3.44			488,306	2,146,623		3,577,260		179,062			387,741		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042	1	2,293,556	4.45/4.12			8,108	97,950		110,713		6,787			49,672		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	3,960,300	4.67/3.21			49,358	300,603		692,613		(33,618)			63,512		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	1	13,224,000	4.40/2.97			160,849	1,025,010		1,970,442		(112,061)			178,462		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	5,011,582	4.91/1.16			149,397	1,247,026		1,089,296		522,138			66,556		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	1	10,262,700	4.29/1.83			196,101	748,757		1,371,932		118,731			138,862		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	7,434,944	4.34/3.94			23,779	71,716		155,645		23,387			145,234		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	3,296,008	4.40/2.37			50,610	209,891		456,750		33,783			83,788		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			33,561	139,998		302,153		22,592			55,887		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			17,080	69,923		150,047		11,220			27,913		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2019	05/23/2034	1	5,206,906	4.35/1.19			133,393	1,392,156		999,690		529,100			84,970		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031	1	3,454,000	3.65/3.57			4,368	239,992		300,611		189,483			48,587		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	1	9,660,758	4.09/1.75			174,787	504,909		1,177,725		98,476			159,766		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	1	2,200,000	3.02/0.88			37,016	85,790		194,357		26,385			31,129		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039	1	4,801,104	3.43/2.55			45,862	227,932		432,165		(57,299)			96,808		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	1	8,960,000	4.20/3.02			87,001	420,707		1,630,327		(78,443)			233,954		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	1	6,660,000	3.22/1.30			98,647	317,371		656,268		79,154			110,992		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	5,554,500	3.61/1.70			87,505	266,809		965,743		65,515			141,903		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035	1	6,415,500	3.46/2.61			44,632	316,005		651,778		(56,030)			107,915		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045	1	6,417,500	3.84/2.81			53,289	318,005		958,726		(56,030)			148,180		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	15,360,800	4.00/1.96			239,400	561,333		718,737		184,692			126,745		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032	1	1,085,000	3.01/1.15			15,274	27,895		67,113		13,192			15,935		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	1	1,301,200	3.00/2.19			9,311	81,301		129,462		(11,206)			19,110		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	1	5,861,500	3.08/1.70			67,810	575,976		591,665		65,962			101,894		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	1	5,867,000	3.46/1.98			73,518	581,476		725,553		65,962			121,282		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	1	11,690,000	2.78/1.37			132,817	1,118,952		1,048,750		131,923			158,382		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025	1	18,732,600	8.93/6.50			322,803	(295,116)		(154,893)		226,511			119,385		100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025	1	64,032,441	7.81/5.50			1,074,648	(2,853,923)		(2,488,298)		838,182			437,639		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041	1	2,489,500	2.56/1.47			20,383	(102,135)		(123,228)		15,911			52,794		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041	1	2,470,750	2.58/1.47			20,490	(115,104)		(136,337)		15,987			52,397		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032	1	6,135,000	5.02/4.88			5,330	35,018		20,210		(55,521)			89,122		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026	1	2,205,400	Secured Overnight Finance Rate/3 M Euribor			21,292	91,190		92,806		91,190			19,247		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026	1	6,612,739	Secured Overnight Finance Rate/3 M Euribor			34,784	231,289		258,743		231,289			55,245		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197626	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028	1	2,333,760	Secured Overnight Finance Rate/3 M Euribor			5,657	134,982		153,754		134,982			25,550		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	07/28/2025	1	18,146,472	Secured Overnight Finance Rate/3 M Euribor			60,525	749,941		868,443		749,941			122,653		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075906	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	1	10,165,050	Secured Overnight Finance Rate/3 M Euribor			34,133	406,376		480,182		406,376			68,706		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032	1	8,656,727	4.21/2.29			141,901	968,692		1,097,155		95,944			130,265		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045	1	13,152,000	4.71/3.34			156,856	953,010		2,553,590		(112,061)			310,318		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(1,884,435)	(2,569,193)	(135,959,995)	(242,956,581)	XXX	(561,608,282)		(11,591,521)			120,961,811	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,884,435)	(2,569,193)	(277,606,967)	(255,568,840)	XXX	(1,017,214,862)	5,482,680	(11,591,521)			191,688,025	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2022	08/15/2025	1	3,000,000	3.11/Eff Fed Funds Continuous			(54,926)	(101,985)		(101,985)	(22,440)				20,549		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2022	05/15/2024	1	5,000,000	2.88/Eff Fed Funds Continuous			(135,881)	(81,617)		(81,617)	43,370				19,759		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2022	05/15/2024	1	2,500,000	2.88/Eff Fed Funds Continuous			(67,941)	(40,809)		(40,809)	21,685				9,879		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2022	05/15/2024	1	2,000,000	2.88/Eff Fed Funds Continuous			(54,352)	(32,647)		(32,647)	17,348				7,904		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2022	08/15/2025	1	4,000,000	3.11/Eff Fed Funds Continuous			(73,234)	(135,979)		(135,979)	(29,919)				27,399		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2022	05/15/2024	1	5,500,000	2.88/Eff Fed Funds Continuous			(149,469)	(89,779)		(89,779)	47,707				21,735		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/03/2021	12/03/2026	1	1,000,000	1.01/Eff Fed Funds Continuous			(30,693)	(103,918)		(103,918)	(2,011)				8,914		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2022	12/15/2026	1	3,000,000	1.77/Eff Fed Funds Continuous			(74,031)	(247,193)		(247,193)	(22,283)				26,879		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/21/2023	09/30/2027	1	3,500,000	Secured Overnight Finance Rate/1.05			440	466,685		466,685	466,685				35,012		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2022	08/31/2028	1	7,530,162	Secured Overnight Finance Rate/2.93			119,546	478,723		478,723	197,275				83,541		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2022	08/31/2028	1	4,474,152	Secured Overnight Finance Rate/2.93			71,030	284,440		284,440	117,214				49,637		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2022	08/31/2028	1	8,327,833	Secured Overnight Finance Rate/2.93			132,209	529,434		529,434	218,172				92,391		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Crediting Hedging Strategy	N/A	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2011	04/01/2036	1	5,000,000	Secured Overnight Finance Rate/3.88			47,957	303,215		303,215	336,409				88,432		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(269,347)	1,228,570	XXX	1,228,570	1,389,212				492,030	XXX	XXX
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031	1	18,327,148	6.70/6.43			12,088	(205,983)		(205,983)	(229,283)	(170,833)			261,746		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031	1	18,327,148	6.70/6.43			12,088	(205,983)		(205,983)	(229,283)	(170,833)			261,746		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	1	109,947,226	5.96/5.33			286,395	(1,040,457)		(1,040,457)	810,691	(1,851,149)			686,982		0003
Currency Swap/Rec:CAD Canada Bankers Accept 3 Month/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	1	250,000,000	Canada Bankers Accept 3 Month/Secured Overnight Finance Rate			(726,750)	(14,667,665)		(14,667,665)	528,139	(584,685)			906,596		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	1	27,486,807	5.96/5.33			71,599	(260,114)		(260,114)	202,673	(462,787)			171,745		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051	1	54,289,921	3.65/4.30			(68,660)	5,623,142		5,623,142	(2,792,330)	2,747,229			1,417,916		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051	1	54,297,170	3.67/4.30			(51,816)	5,829,897		5,829,897	(2,974,302)	2,747,229			1,418,106		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029@AA0	N/A	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/23/2021	10/20/2048	1	86,869,250	5.08/4.00	3,837,638		774,813	15,534,068		15,534,068	237,456	(728,395)			2,174,942		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/10/2022	12/06/2029	1	20,376,000	3.45/SONIA O/N Int Rate Benchmark			(338,429)	(467,850)		(467,850)	(464,397)	(168,091)			253,455		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	1	25,371,266	4.06/4.56			(47,548)	(664,095)		(664,095)	(318,464)	75,298			668,463		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031	1	14,853,975	10.60/9.40			96,301	259,849		259,849	(188,431)	448,279			213,386		0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	1	42,747,900	4.99/3.57			266,243	1,429,396		1,429,396	(91,417)	1,520,813			159,399		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025	1	26,292,000	5.23/4.26			112,979	604,430		604,430	(317,055)	921,485			163,991		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	1	39,427,200	3.87/3.08			138,259	568,076		568,076	(803,351)	1,371,427			315,181		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027	1	26,196,000	5.86/5.12			84,676	161,176		161,176	(664,309)	825,485			246,999		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026	1	59,070,600	4.36/3.61			194,435	644,477		644,477	(1,342,464)	1,986,941			516,449		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	1	22,906,800	3.89/3.24			65,432	(83,475)		(83,475)	(791,075)	707,599			244,548		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029	1	19,616,400	4.38/3.68			58,986	(156,510)		(156,510)	(745,024)	588,514			231,251		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	1	29,411,100	4.30/3.62			85,932	(453,942)		(453,942)	(1,323,213)	869,270			376,614		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031	1	88,478,716	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			160,537	2,732,997		2,732,997	101,014	2,631,984			1,247,415		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 6 M Euribor	FX Hedging Strategy	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2014	03/31/2025	1	4,032,805	Secured Overnight Finance Rate/6 M Euribor			129,293	917,291		917,291	(508,576)	38,566			24,707		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029@AA0	N/A	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/23/2021	10/20/2048	1	13,364,500	5.08/4.00	590,406		119,202	2,389,857		2,389,857	36,532	(112,061)			334,606		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/10/2022	12/06/2029	1	13,584,000	3.45/SONIA O/N Int Rate Benchmark			(226,787)	(311,900)		(311,900)	(309,598)	(112,061)			168,970		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024	1	5,418,019	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			57,265	291,191		291,191	1,000	302,793			29,574		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/02/2022	12/08/2024	1	7,594,720	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			77,386	406,232		406,232	26,962	424,441			41,455		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2022	06/15/2037	1	26,638,000	3.86/3.27			162,710	3,003,521		3,003,521	(402,838)	(224,121)			493,303		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/13/2022	10/30/2027	1	9,688,000	7.67/6.04			84,341	(987,140)		(987,140)	(146,745)	131,923			97,903		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	BAN118UX6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2022	12/19/2024	1	18,804,800	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			169,616	830,868		830,868	28,624	1,061,103			103,934		0003
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/28/2022	03/31/2026	1	13,420,000	2.81/SONIA O/N Int Rate Benchmark			(214,676)	229,442		229,442	(29,108)	(112,061)			106,123		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	1	1,902,361	10.99/9.00				564,634		564,634	93,593	(15,564)			46,128		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	1	1,902,361	10.99/9.00				572,855		572,855	90,287	(15,564)			46,617		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	1	1,902,361	10.99/9.00				580,963		580,963	86,750	(15,564)			47,101		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024	1	1,932,585	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			20,394	103,867		103,867	357	108,005			10,549		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/02/2022	12/08/2024	1	2,705,619	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			29,249	144,720		144,720	9,605	151,207			14,768		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2047	1	1,908,333	10.88/9.00				552,013		552,013	93,950	(15,564)			46,517		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	01/01/2048	1	1,908,333	10.88/9.00				559,503		559,503	90,364	(15,564)			47,008		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	1,908,333	10.88/9.00				566,881		566,881	86,187	(15,564)			47,488		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	1,918,195	3.92/3.00			18,480	388,375		388,375	(69,158)	(15,564)			47,005		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				350,139		350,139	(21,987)	(15,564)			47,734		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				350,139		350,139	(21,987)	(15,564)			47,734		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	1,908,333	3.89/3.00			16,559	369,423		369,423	(66,988)	(15,564)			46,763		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048	1	108,603	445.10/400.00	1,430		45,392	1,119,043		1,119,043	(238,275)	(885)			2,703		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2022	07/01/2048	1	108,421	452.11/400.00	1,399		49,091	1,199,353		1,199,353	(245,443)	(885)			2,698		0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025	1	3,118,080	7.91/8.91			(6,103)	147,950		147,950	(42,373)	190,322			19,483		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	1	15,218,889	10.99/9.00	4,617,355			4,517,069		4,517,069	748,740	(124,512)			369,021		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	1	15,218,889	10.99/9.00	4,690,757			4,582,837		4,582,837	722,295	(124,512)			372,934		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	1	15,218,889	10.99/9.00	4,763,665			4,647,705		4,647,705	694,000	(124,512)			376,806		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2047	1	15,266,667	10.88/9.00	5,193,835			4,416,100		4,416,100	751,601	(124,512)			372,137		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	01/01/2048	1	15,266,667	10.88/9.00	5,274,438			4,476,024		4,476,024	722,911	(124,512)			376,063		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	15,266,667	10.88/9.00	5,354,247			4,535,047		4,535,047	689,494	(124,512)			379,906		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	15,345,555	3.92/3.00	1,585,543		142,294	3,107,001		3,107,001	553,266	(124,512)			376,038		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	15,345,555	4.33/3.00	1,097,219			2,801,112		2,801,112	175,899	(124,512)			381,869		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	15,345,555	4.33/3.00	3,279,723			2,801,112		2,801,112	175,899	(124,512)			381,869		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	15,266,667	3.89/3.00	3,596,813		136,597	2,955,385		2,955,385	535,903	(124,512)			374,105		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048	1	868,042	445.10/400.00	9,549,939		362,807	8,944,291		8,944,291	1,904,487	(7,071)			21,601		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	866,591	452.11/400.00	12,281,810		392,375	9,586,195		9,586,195	1,961,775	(7,071)			21,565		0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031	1	1,146,000	5.84/5.63			685	(76,698)		(76,698)		(10,693)	(11,206)		15,676		0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	00238#AA8	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2023	07/25/2026	1	290,701,600	7.47/6.25			651,375	14,274,421		14,274,421	2,637,035	16,911,456			2,440,499		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	N/A	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/24/2021	12/31/2047	1	26,656,000	4.16/3.23			234,328	4,096,470		4,096,470	567,245	224,121			656,578		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	1	7,609,444	10.99/9.00	2,308,678			2,258,535		2,258,535	374,370	(62,256)			184,511		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	1	7,609,444	10.99/9.00	2,345,379			2,291,419		2,291,419	361,147	(62,256)			186,467		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	1	7,609,444	10.99/9.00	2,381,832			2,323,853		2,323,853	347,000	(62,256)			188,403		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2047	1	7,633,333	10.88/9.00	2,596,918			2,208,050		2,208,050	375,800	(62,256)			186,068		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	01/01/2048	1	7,633,333	10.88/9.00	2,637,219			2,238,012		2,238,012	361,455	(62,256)			188,031		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	7,633,333	10.88/9.00	2,677,124			2,267,523		2,267,523	344,747	(62,256)			189,953		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	7,672,778	3.92/3.00	792,772		65,815	1,553,500		1,553,500	276,633	(62,256)			188,019		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	7,672,778	4.33/3.00	548,610			1,400,556		1,400,556	(87,949)	(62,256)			190,935		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	7,672,778	4.33/3.00	1,639,862			1,400,556		1,400,556	(87,949)	(62,256)			190,935		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047	1	7,633,333	3.89/3.00	1,798,407		68,398	1,477,692		1,477,692	(267,951)	(62,256)			187,052		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048	1	434,021	445.10/400.00	4,774,970		181,403	4,472,145		4,472,145	(952,243)	(3,535)			10,800		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048	1	433,295	452.11/400.00	6,140,905		196,187	4,793,097		4,793,097	(980,888)	(3,535)			10,782		0003
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJKOPN0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/26/2022	03/24/2031	1	9,197,000	5.10/5.63			(71,345)	(1,685,186)		(1,685,186)	22,030	(95,252)			125,809		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T01498AA7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027	1	14,532,000	7.67/6.04			126,511	(1,480,710)		(1,480,710)	(220,117)	197,885			146,855		0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	1	14,249,300	4.99/3.57			88,747	476,465		476,465	(30,472)	506,938			53,133		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025	1	8,764,000	5.23/4.26			37,660	201,477		201,477	(105,685)	307,162			54,664		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	1	13,142,400	3.87/3.08			46,086	189,359		189,359	(267,784)	457,142			105,060		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027	1	8,732,000	5.86/5.12			28,225	53,725		53,725	(221,436)	275,162			82,333		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026	1	19,690,200	4.36/3.61			64,812	214,826		214,826	(447,488)	662,314			172,150		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	1	7,635,600	3.89/3.24			21,811	(27,825)		(27,825)	(263,692)	235,866			81,516		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029	1	6,538,800	4.38/3.68			19,662	(52,170)		(52,170)	(248,341)	196,171			77,084		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	1	9,803,700	4.30/3.62			28,644	(151,314)		(151,314)	(441,071)	289,757			125,538		0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025	1	779,520	7.91/8.91			(1,526)	36,987		36,987	(10,593)	47,581			4,871		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										96,358,892		4,540,523	131,645,292	XXX	131,645,292	(19,770,193)	32,863,391			23,705,440	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	10/25/2023	1	14,026,352	S&P United States 500 Total Re/Eff Fed Funds Continuous			(178,632)	(169,741)		(169,741)					18,354		0003
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	10/25/2023	1	60,780,857	S&P United States 500 Total Re/Eff Fed Funds Continuous			(774,073)	(735,544)		(735,544)					79,535		0003
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	10/25/2023	1	4,675,451	S&P United States 500 Total Re/Eff Fed Funds Continuous			(59,544)	(56,580)		(56,580)					6,118		0003
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	10/25/2023	1	60,780,857	S&P United States 500 Total Re/Eff Fed Funds Continuous			(774,073)	(735,544)		(735,544)					79,535		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	03/08/2024	1	8,161,389	2YR BNP PARIBAS/0.00			(130,808)	(130,823)		(130,823)					27,018		0002
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(1,917,129)	(1,828,233)	XXX	(1,828,233)					210,561	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										96,358,892		2,354,047	131,045,629	XXX	131,045,629	(18,380,981)	32,863,391			24,408,031	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35		N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037	1	10,000,000	0.35/0.00			26,542			(643,001)					182,562		0002
1189999999. Subtotal - Swaps - Replication - Credit Default												26,542		XXX	(643,001)					182,562	XXX	XXX
1229999999. Subtotal - Swaps - Replication												26,542		XXX	(643,001)					182,562	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(141,916,318)	(11,383,689)	XXX	(454,378,010)	6,871,892				71,218,244	XXX	XXX
1369999999. Total Swaps - Credit Default												26,542		XXX	(643,001)					182,562	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										94,474,457	(2,569,193)	(131,419,472)	(111,311,289)	XXX	(429,962,990)	(19,770,193)	21,271,871			144,667,251	XXX	XXX
1389999999. Total Swaps - Total Return												(1,917,129)	(1,828,233)	XXX	(1,828,233)					210,561	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										94,474,457	(2,569,193)	(275,226,378)	(124,523,211)	XXX	(886,812,235)	(12,898,301)	21,271,871			216,278,617	XXX	XXX
EUR/L 2990520.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027	1	2,990,520	0.902853016				(8,153)		(8,153)		(8,153)			27,135		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	1	2,517,240	0.873973082				29,050		29,050		29,050			26,581		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	1	2,288,400	0.873973082				26,409		26,409		26,409			24,165		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/16/2023	07/19/2028	1	3,857,130	0.88148442				(34,678)		(3,110)		(34,678)			42,277		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/21/2023	10/15/2027	1	1,125,550	0.888454533				19,692		2,989		19,692			11,317		0003
EUR/L 2371060.00 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2023	09/28/2026	1	2,371,060	0.868809731				81,359		79,344		81,359			20,525		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027	1	1,161,300	0.861103935				39,495		35,937		39,495			11,352		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO ReInv6m CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026	1	2,753,000	0.908100254				(8,833)		(8,833)		(8,833)			23,402		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/25/2027	1	2,069,697	0.886603422				(18,716)		(8,462)		(18,716)			20,880		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	1	1,127,000	0.887311446				19,692		3,138		19,692			11,450		0003
EUR/L 1730850.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2023	12/28/2026	1	1,730,850	0.866626224				59,242		56,316		59,242			15,593		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/15/2027	1	3,379,350	0.887744685				(30,598)		(11,227)		(30,598)			33,978		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/18/2028	1	3,382,200	0.886996629				45,292		(5,312)		45,292			36,086		0003
EUR/L 6221037.00 USD-S5700000.00EUR	CLO ReInv6m HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024	1	6,221,037	0.916245957				81,057		81,057		81,057			32,927		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/21/2023	01/15/2027	1	7,750,746	0.892817285				136,271		53,139		136,271			70,356		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	1	3,352,800	0.894774517				45,292		16,285		45,292			30,485		0003
EUR/L 2817375.00 USD-S2578125.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	10/31/2024	1	2,817,375	0.915080527				41,628		41,628		41,628			14,691		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 518133.00 USD-S462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027	1	518,133	0.89166295				6,975		1,244		6,975			5,045		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028	1	7,891,142	0.88707059				105,681		(40,408)		105,681			87,156		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028	1	7,542,860	0.88825723				101,152		(6,563)		101,152			78,938		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/25/2027	1	524,474	0.88660342				(4,743)		(2,144)		(4,743)			5,291		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO ReInv6m CORDA?6A?CR XS1803165668	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	2,809,220	0.88992674				49,231		19,179		49,231			26,437		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028	1	6,312,914	0.88707059				84,545		(32,327)		84,545			69,724		0003
EUR/L 2510243.00 USD-S2300000.00EUR	CLO ReInv6m HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024	1	2,510,243	0.91624957				32,707		32,707		32,707			13,286		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	1	1,487,460	0.87397308				17,166		17,166		17,166			15,707		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/18/2028	1	3,382,200	0.88699662				45,292		(5,312)		45,292			36,086		0003
EUR/L 1123200.00 USD-S1000000.00EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2023	10/27/2025	1	1,123,200	0.89031339				39,795		27,191		39,795			8,093		0003
EUR/L 1960610.00 USD-S1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723 ..	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/12/2023	05/10/2027	1	1,960,610	0.86707708				95,870		54,441		95,870			18,628		0003
EUR/L 794190.00 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2023	09/28/2026	1	794,190	0.86880973				27,251		26,576		27,251			6,875		0003
EUR/L 919149.93 USD-S832500.00EUR	CLO HARVT 19A C XS1802401957	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	10/31/2024	1	919,150	0.90572818				22,836		22,836		22,836			4,793		0003
EUR/L 3087060.00 USD-S2760000.00EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2023	07/15/2024	1	3,087,060	0.89405453				129,511		129,511		129,511			13,735		0003
EUR/L 1684164.00 USD-S1465000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026	1	1,684,164	0.86986778				57,860		53,673		57,860			14,691		0003
EUR/L 2652590.00 USD-S2300000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027	1	2,652,590	0.86707708				90,838		83,674		90,838			24,068		0003
EUR/L 2657236.00 USD-S2300000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	01/15/2027	1	2,657,236	0.86556105				103,485		87,592		103,485			24,121		0003
EUR/L 740419.10 USD-S641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027	1	740,419	0.86572591				25,316		21,846		25,316			6,997		0003
EUR/L 2259740.00 USD-S2000000.00EUR	CLO OZLME 5A DR XS2405130993	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	01/16/2024	1	2,259,740	0.88505757				134,128		134,128		134,128			6,146		0003
EUR/L 678900.00 USD-S600000.00EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/13/2023	03/15/2024	1	678,900	0.88378258				39,475		39,475		39,475			2,296		0003
EUR/L 771765.00 USD-S690000.00EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2023	07/15/2024	1	771,765	0.89405453				32,378		32,378		32,378			3,434		0003
EUR/L 1665480.00 USD-S1500000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2023	07/15/2026	1	1,665,480	0.90064125				8,652		8,652		8,652			13,914		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	1	1,117,600	0.89477451				15,097		5,428		15,097			10,162		0003
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028	1	1,436,063	0.87043565				39,993		16,942		39,993			15,619		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028	1	1,722,151	0.87100378				47,992		22,667		47,992			18,391		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/27/2023	07/26/2027	1	1,161,300	0.86110393				39,495		35,937		39,495			11,352		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/24/2023	01/15/2026	1	938,256	0.90593660				15,980		5,681		15,980			7,108		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2023	12/22/2026	1	1,876,559	0.90021154				31,759		957		31,759			16,863		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1338300.00 USD-S1200000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026	1	1,338,300	0.896659942				32,993		20,305		32,993			10,139		0003
EUR/L 2715600.00 USD-S2400000.00EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	03/15/2024	1	2,715,600	0.883782589				157,899		157,899		157,899			9,184		0003
EUR/L 2877600.00 USD-S2500000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/13/2023	01/15/2026	1	2,877,600	0.868779539				122,505		122,505		122,505			21,801		0003
EUR/L 575875.00 USD-S500000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/13/2023	01/15/2026	1	575,875	0.868243977				24,819		24,819		24,819			4,363		0003
EUR/L 3229240.00 USD-S2800000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027	1	3,229,240	0.867077083				110,585		101,758		110,585			29,313		0003
EUR/L 2002590.00 USD-S1800000.00EUR	CLO ReInv6m BILB 3A BR XS2332238166	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	09/14/2023	08/17/2026	1	2,002,590	0.898836007				11,730		11,730		11,730			16,999		0003
EUR/L 688992.00 USD-S600000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	07/13/2023	10/15/2025	1	688,992	0.870837397				34,049		34,049		34,049			4,925		0003
EUR/L 577700.00 USD-S500000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/15/2026	1	577,700	0.865501125				22,700		22,700		22,700			4,826		0003
EUR/L 586205.00 USD-S500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	07/13/2023	04/12/2028	1	586,205	0.852943936				17,695		17,695		17,695			6,243		0003
EUR/L 787080.00 USD-S700000.00EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024	1	787,080	0.889363216				32,954		32,954		32,954			4,181		0003
EUR/S 3307920.00 USD-L3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	12/31/2024	1	3,307,920	0.906914315				(69,786)		(69,786)		(69,786)			18,527		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	1	563,500	0.887311446				9,846		1,569		9,846			5,725		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026	1	2,823,727	0.885354842				79,986		56,073		79,986			23,648		0003
EUR/L 5500700.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	01/18/2024	1	5,500,700	0.908975221				186,178		186,178		186,178			15,099		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026	1	1,644,075	0.912367137				(435)		(435)		(435)			12,456		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	561,844	0.889926741				9,846		3,836		9,846			5,287		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	5,685,861	0.889926741				99,643		38,819		99,643			53,508		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO ReInv6m CADOG 11A CN XS1833626317	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027	1	4,786,110	0.890075656				83,890		27,290		83,890			45,595		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/21/2023	01/18/2028	1	3,327,276	0.886611283				58,093		5,001		58,093			34,514		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO ReInv6m CLNPK 1A CE XS1622862263	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	06/13/2023	06/12/2026	1	4,475,760	0.893702969				87,972		58,338		87,972			36,781		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/20/2023	04/15/2027	1	1,678,050	0.893894699				22,646		5,119		22,646			15,792		0003
EUR/L 1157500.00 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027	1	1,157,500	0.863930886				56,394		29,855		56,394			11,626		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	1	1,788,160	0.894774517				24,156		8,686		24,156			16,259		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	5,843,178	0.889926741				102,400		39,893		102,400			54,989		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028	1	1,144,200	0.873973082				13,204		13,204		13,204			12,082		0003
EUR/L 548825.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2014-35A C1VA XS2092260814	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/24/2023	01/17/2025	1	548,825	0.911037216				8,756		8,756		8,756			3,130		0003
EUR/L 3127995.68 USD-S2772800.00EUR	CLO ReInv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	1	3,127,996	0.886446237				132,991		132,991		132,991			17,842		0003
EUR/L 3865800.00 USD-S3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	09/14/2023	04/28/2028	1	3,865,800	0.879507476				19,604		19,604		19,604			41,370		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 807310.00 USD-S700000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027	1	807,310	0.867077083				27,646		25,439		27,646			7,328		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2023	10/15/2025	1	1,432,990	0.907194049				24,440		11,371		24,440			10,243		0003
EUR/L 1701750.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026	1	1,701,750	0.881445571				63,891		50,603		63,891			12,977		0003
EUR/L 1132920.00 USD-S1000000.00EUR	CLO HARVT 21A DR XS2326523730	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/13/2023	04/15/2024	1	1,132,920	0.882674858				65,709		65,709		65,709			4,172		0003
EUR/L 2755968.00 USD-S2400000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	10/15/2025	1	2,755,968	0.870837397				136,195		136,195		136,195			19,700		0003
EUR/L 2302680.00 USD-S2000000.00EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/30/2026	1	2,302,680	0.868553164				97,291		97,291		97,291			17,601		0003
EUR/L 576700.00 USD-S500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	05/15/2026	1	576,700	0.867001907				23,068		23,068		23,068			4,671		0003
EUR/L 2317680.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026	1	2,317,680	0.862931897				88,892		88,892		88,892			20,272		0003
EUR/L 3148320.00 USD-S2800000.00EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024	1	3,148,320	0.889363216				131,814		131,814		131,814			16,724		0003
EUR/L 575520.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 13A DRR XS2326455800	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026	1	575,520	0.868779539				24,501		24,501		24,501			4,360		0003
EUR/L 1237368.00 USD-S1075000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026	1	1,237,368	0.868779539				52,677		52,677		52,677			9,374		0003
EUR/L 781998.92 USD-S693200.00EUR	CLO ReInv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	1	781,999	0.886446237				33,248		33,248		33,248			4,460		0003
EUR/L 3472899.50 USD-S3095000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	12/16/2024	1	3,472,900	0.891186169				134,298		134,298		134,298			19,130		0003
EUR/L 1814080.00 USD-S1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/23/2023	01/15/2027	1	1,814,080	0.881989769				51,191		31,251		51,191			16,467		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	04/18/2028	1	2,258,680	0.885472931				39,385		(357)		39,385			24,099		0003
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													4,446,775	XXX	3,190,724		4,446,775			1,745,939	XXX	XXX
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	45,206,695	0.711334337				5,408,606		5,408,606		5,408,606			325,947		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO ReInv6m RFTE 2021-1A C XS2314307096	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026	1	7,927,680	0.807297974				814,899		814,899		814,899			60,240		0003
EUR/L 1677775.00 USD-S1375000.00EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	1,677,775	0.819537781				178,978		178,978		178,978			9,550		0003
EUR/L 8574300.00 USD-S7000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	8,574,300	0.816393175				904,017		904,017		904,017			53,245		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	4,105,710	0.809847749				427,910		427,910		427,910			29,348		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	16,052,400	0.809847749				1,673,033		1,673,033		1,673,033			114,745		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 17A CR XS2355094231	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	12/15/2023	1	11,993,400	0.833791919				1,383,963		1,383,963		1,383,963			27,364		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 17A DR XS2355094827	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	12/15/2023	1	11,993,400	0.833791919				1,383,963		1,383,963		1,383,963			27,364		0003
EUR/L 4407740.00 USD-S3650000.00EUR	CLO ReInv6m AQUE 2020-5A DE XS2210216227	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	4,407,740	0.828088771				528,498		528,498		528,498			11,988		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO ReInv6m GLME 2A B1A XS1911601349	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	1,207,600	0.828088771				144,794		144,794		144,794			3,284		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3773750.00 USD-S3125000.00EUR	CLO ReInv6m OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024	1	3,773,750	0.828088771				452,481		452,481		452,481			10,264		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024	1	4,830,400	0.828088771				579,176		579,176		579,176			13,138		0003
EUR/L 3381280.00 USD-S2800000.00EUR	CLO ReInv6m CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024	1	3,381,280	0.828088771				405,423		405,423		405,423			9,196		0003
EUR/L 4678597.00 USD-S3850000.00EUR	CLO ReInv6m DERPK 1A A2BE XS2223752747	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	4,678,597	0.822896266				553,763		553,763		553,763			17,229		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ReInv6m ADAGI IV-A CRR XS2331322417	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/09/2021	01/15/2026	1	5,639,140	0.815727221				534,083		534,083		534,083			42,723		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026	1	11,670,240	0.81300813				1,136,474		1,136,474		1,136,474			88,415		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO ReInv6m SNDPE 1A DR XS2339926078	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026	1	7,281,250	0.8				766,675		766,675		766,675			58,981		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/12/2021	01/15/2027	1	5,351,780	0.803470995				494,701		494,701		494,701			48,580		0003
EUR/S 3061570.00 USD-L2500000.00EUR	CLO ReInv6m CIFCE 1A DN XS2020693631	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/03/2021	07/15/2024	1	3,061,570	0.816574503				(366,582)		(366,582)		(366,582)			13,621		0003
EUR/L 7670313.00 USD-S6300000.00EUR	CLO ReInv6m CGMSE 2020-1A C XS2115127768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025	1	7,670,313	0.82134849				770,582		770,582		770,582			47,631		0003
EUR/S 6206720.00 USD-L5200000.00EUR	CLO ReInv6m ARBR 8A CE XS2207863312	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2021	01/16/2024	1	6,206,720	0.837801609				(680,128)		(680,128)		(680,128)			16,881		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO ReInv6m DUNEP 1A DR XS2401573147	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2021	11/20/2026	1	27,000,000	0.8				2,642,388		2,642,388		2,642,388			239,314		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025	1	17,961,273	0.746881768				1,444,890		1,444,890		1,444,890			129,504		0003
EUR/S 11650500.00 USD-L10000000.00EUR	CLO ReInv6m BABSE 2020-1A D XS2230875408	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024	1	11,650,500	0.85833226				(978,385)		(978,385)		(978,385)			42,904		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO ReInv6m CORDA 18A D XS2237426536	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	11,698,000	0.854846982				(940,851)		(940,851)		(940,851)			52,046		0003
EUR/S 35545636.94 USD-L29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	35,545,637	0.840972164				(2,779,184)		(2,779,184)		(2,779,184)			232,568		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO ReInv6m AVOCA 26A C XS2437855534	D1	Currency	MORGAN STANLEY I7331LVCZKOKX5T7XV54	02/24/2022	04/15/2027	1	10,232,300	0.830702775				646,634		646,634		646,634			96,293		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2022	07/15/2025	1	2,943,950	0.849199205				(202,853)		(202,853)		(202,853)			19,703		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	1	361,151	0.752615329				26,760		26,760		26,760			2,614		0003
EUR/L 4798287.00 USD-S4500000.00EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	4,798,287	0.93783469				(68,301)		(68,301)		(68,301)			28,276		0003
EUR/L 7769510.00 USD-S7000000.00EUR	CLO ReInv6m JUBIL 2022-26A C XS2494465649	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027	1	7,769,510	0.900957718				(63,364)		(63,364)		(63,364)			77,268		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026	1	129,492,487	9.9603				6,706,993		6,706,993		6,706,993			1,048,941		0003
EUR/S 1587763.50 USD-L1500000.00EUR	CLO ReInv6m CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024	1	1,587,764	0.94472508				11,537		11,537		11,537			5,528		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	14,812,258	0.945163093				(522,271)		(522,271)		(522,271)			118,092		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 11286450.00 USD-S10500000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	11,286,450	0.930319099				(419,563)		(419,563)		(419,563)			114,171		0003
EUR/L 8460390.00 USD-S8500000.00EUR	CLO ReInv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024	1	8,460,390	1.004681817				(611,723)		(611,723)		(611,723)			31,313		0003
EUR/L 2073985.00 USD-S2050000.00EUR	CLO ReInv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	07/15/2024	1	2,073,985	0.988435307				(122,746)		(122,746)		(122,746)			9,227		0003
EUR/L 1931955.00 USD-S1850000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026	1	1,931,955	0.95757924				(101,803)		(101,803)		(101,803)			16,853		0003
EUR/L 2801513.00 USD-S2740000.00EUR	CLO ReInv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024	1	2,801,513	0.978042936				(146,559)		(146,559)		(146,559)			14,311		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	10/15/2026	1	570,158	0.964645734				(33,928)		(33,928)		(33,928)			4,974		0003
EUR/L 6005640.00 USD-S6000000.00EUR	CLO ReInv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	1	6,005,640	0.999060883				(341,249)		(341,249)		(341,249)			6,287		0003
EUR/L 6818310.00 USD-S6750000.00EUR	CLO ReInv6m SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	04/22/2024	1	6,818,310	0.989981388				(387,634)		(387,634)		(387,634)			25,549		0003
EUR/L 2937818.75 USD-S2875000.00EUR	CLO ReInv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024	1	2,937,819	0.978617214				(142,962)		(142,962)		(142,962)			13,071		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/15/2027	1	1,576,800	0.95129376				(77,509)		(77,509)		(77,509)			14,313		0003
EUR/L 15002446.39 USD-S14625000.00EUR	CLO ReInv6m GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	05/24/2024	1	15,002,446	0.974841011				(632,877)		(632,877)		(632,877)			60,445		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	02/19/2026	1	1,284,769	0.972937737				(78,120)		(78,120)		(78,120)			9,935		0003
EUR/L 1588350.00 USD-S1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026	1	1,588,350	0.944376239				(60,724)		(60,724)		(60,724)			13,483		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/31/2022	01/15/2027	1	798,450	0.93931932				(30,091)		(30,091)		(30,091)			7,248		0003
EUR/L 6155340.00 USD-S6000000.00EUR	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024	1	6,155,340	0.974763376				(262,892)		(262,892)		(262,892)			25,471		0003
EUR/L 3897281.25 USD-S3750000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025	1	3,897,281	0.962209232				(181,745)		(181,745)		(181,745)			27,952		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028	1	9,233,125	0.920598389				(278,928)		(278,928)		(278,928)			95,777		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028	1	31,020,825	0.918737654				(1,037,409)		(1,037,409)		(1,037,409)			339,816		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028	1	6,973,248	0.917793258				(227,514)		(227,514)		(227,514)			76,432		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2022	05/04/2028	1	6,963,783	0.89391068				(58,807)		(58,807)		(58,807)			74,656		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	5,031,000	0.894454383				(34,445)		(34,445)		(34,445)			52,766		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	3,483,270	0.904322662				33,234		33,234		33,234			33,902		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2021-2A C XS2391834848	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026	1	1,671,600	0.897343862				8,992		8,992		8,992			14,582		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1631400.00 USD-	CLO CADOG 6A CR			GOLDMAN SACHS GROUP																		
S1500000.00EUR	XS1655107552	D1	Currency	INC/THE	12/20/2022	01/31/2024	1	1,631,400	0.919455682				36,084		36,084		36,084			4,735		0003
EUR/L 5103498.54 USD-	CLO CRNCL 2017-8A B2NE																					
S4690000.00EUR	XS1693023597	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	1	5,103,499	0.918977435			108,786		108,786		108,786			16,467		0003
EUR/L 8729080.00 USD-	CLO DRYD 2017-56A C			MIZUHO CAPITAL																		
S8000000.00EUR	XS1712178141	D1	Currency	MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	8,729,080	0.91647688			185,633		185,633		185,633			33,341		0003
EUR/L 1145691.75 USD-	CLO ReInv6m CORDA 10A			MIZUHO CAPITAL																		
S1050000.00EUR	D XS1730939003	D1	Currency	MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,145,692	0.91647688			24,364		24,364		24,364			4,376		0003
EUR/L 1446817.19 USD-	CLO OZLME 3A C																					
S1325000.00EUR	XS1732452112	D1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024	1	1,446,817	0.91580333			29,839		29,839		29,839			5,915		0003
EUR/L 2256649.68 USD-	CLO ACLO 4A B																					
S2063000.00EUR	XS1796875695	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	2,256,650	0.914187088			35,514		35,514		35,514			11,767		0003
EUR/L 1093868.00 USD-	CLO CONTE 5A B2																					
S1000000.00EUR	XS1825535146	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	1,093,868	0.914187087			17,215		17,215		17,215			5,704		0003
EUR/L 2349270.00 USD-	CLO PSTET 2022-2A B																					
S2100000.00EUR	XS2459151879	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027	1	2,349,270	0.893894699			(6,759)		(6,759)		(6,759)			23,733		0003
EUR/L 7829158.88 USD-	CLO ReInv6m BECLO 1A																					
S7175000.00EUR	CR XS1775925958	D1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/21/2022	09/30/2024	1	7,829,159	0.916445829			114,105		114,105		114,105			39,199		0003
EUR/L 15483750.00 USD-	CLO ReInv6m BECLO 2A																					
S12500000.00EUR	CRR XS2320767473	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	15,483,750	0.807297974			1,594,733		1,594,733		1,594,733			117,306		0003
EUR/L 17341800.00 USD-	CLO ReInv6m HNLY 4A B2																					
S14000000.00EUR	XS2291282213	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	17,341,800	0.807297974			1,778,386		1,778,386		1,778,386			132,243		0003
EUR/L 7321200.00 USD-	CLO ReInv6m ARESE 13A			SOCIETE GENERALE SA																		
S6000000.00EUR	DN XS2084075386	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	7,321,200	0.819537781			780,996		780,996		780,996			41,671		0003
	CLO ReInv6m PENTA																					
EUR/L 6736950.00 USD-	2020-7A DN-DN			SOCIETE GENERALE SA																		
S5500000.00EUR	XS2106029338	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	6,736,950	0.816393175			710,299		710,299		710,299			41,835		0003
EUR/L 7349400.00 USD-	CLO ReInv6m VOYE 3A B2			SOCIETE GENERALE SA																		
S6000000.00EUR	XS2125181235	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	7,349,400	0.816393175			774,872		774,872		774,872			45,638		0003
EUR/L 6482700.00 USD-	CLO ReInv6m RRME 1A CR			SOCIETE GENERALE SA																		
S5250000.00EUR	XS2303069319	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	6,482,700	0.809847749			675,648		675,648		675,648			46,339		0003
EUR/L 6279520.00 USD-	CLO ReInv6m ARBR 8A CE			SOCIETE GENERALE SA																		
S5200000.00EUR	XS2207863312	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	6,279,520	0.828088771			752,928		752,928		752,928			17,079		0003
EUR/L 2415200.00 USD-	CLO ReInv6m DRYD 2018-			SOCIETE GENERALE SA																		
S2000000.00EUR	66A B1 XS1908336073	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	2,415,200	0.828088771			289,588		289,588		289,588			6,569		0003
	CLO ReInv6m OZLME 5A																					
EUR/L 3019000.00 USD-	DN-DN 1/14/32			SOCIETE GENERALE SA																		
S2500000.00EUR	XS1904643266	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	3,019,000	0.828088771			361,985		361,985		361,985			8,211		0003
EUR/L 2415200.00 USD-	CLO ReInv6m OZLME 5X			SOCIETE GENERALE SA																		
S2000000.00EUR	B1 XS1904640080	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	2,415,200	0.828088771			289,588		289,588		289,588			6,569		0003
	CLO ReInv6m CGMSE																					
EUR/L 11436390.00 USD-	2019-1A CR			SOCIETE GENERALE SA																		
S9450000.00EUR	XS2320698728	D1	Currency		O2RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024	1	11,436,390	0.826309701			1,333,321		1,333,321		1,333,321			38,679		0003
EUR/L 10936980.00 USD-	CLO ReInv6m DERPK 1A																					
S9000000.00EUR	CE XS2223753984	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	10,936,980	0.822896266			1,294,512		1,294,512		1,294,512			40,277		0003
EUR/L 10150614.00 USD-	CLO ReInv6m MDPKE 14A			CANADIAN IMPERIAL																		
S8340000.00EUR	DN XS2002368749	D1	Currency	BANK OF COMM	2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	10,150,614	0.821625175			1,162,744		1,162,744		1,162,744			45,161		0003
	CLO ReInv6m PENTA																					
EUR/L 2434200.00 USD-	2020-8A B2			CANADIAN IMPERIAL																		
S2000000.00EUR	XS2249759882	D1	Currency	BANK OF COMM	2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	2,434,200	0.821625175			278,835		278,835		278,835			10,830		0003
	CLO ReInv6m PENTA																					
EUR/L 3651300.00 USD-	2020-8A C XS2249760039			CANADIAN IMPERIAL																		
S3000000.00EUR		D1	Currency	BANK OF COMM	2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	3,651,300	0.821625175			418,253		418,253		418,253			16,245		0003
EUR/L 612256.50 USD-	CLO ReInv6m AVOCA 17X																					
S500000.00EUR	CR Mtge XS2051458268	D1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	612,257	0.816651191			70,113		70,113		70,113			3,128		0003

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GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	772,374	0.711334337				92,408		92,408		92,408			5,569		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO Reinv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	7,401,233	0.807297974				762,282		762,282		762,282			56,072		0003
EUR/L 8819280.00 USD-S7200000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	8,819,280	0.816393175				929,846		929,846		929,846			54,766		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO Reinv6m CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025	1	2,890,265	0.813074234				303,154		303,154		303,154			19,344		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	10,187,100	0.809847749				1,061,732		1,061,732		1,061,732			72,819		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	4,321,800	0.809847749				450,432		450,432		450,432			30,893		0003
EUR/L 1500526.38 USD-S1250000.00EUR	CLO Reinv6m AVOCA 19A C XS1869413572	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	1,500,526	0.833041003				178,258		178,258		178,258			1,571		0003
EUR/L 696244.24 USD-S580000.00EUR	CLO Reinv6m CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	696,244	0.833041003				82,712		82,712		82,712			729		0003
EUR/L 7202526.60 USD-S6000000.00EUR	CLO Reinv6m PHNXP 1X CR-CR 10/29/31 XS1890618462	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	7,202,527	0.833041005				855,637		855,637		855,637			7,540		0003
EUR/L 6076100.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 8A CE XS2212661610	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	6,076,100	0.822896266				719,173		719,173		719,173			22,376		0003
EUR/L 5723686.20 USD-S4710000.00EUR	CLO Reinv6m HARVT 21A DR XS2326523730	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	5,723,686	0.822896266				677,461		677,461		677,461			21,078		0003
EUR/L 6694050.00 USD-S5500000.00EUR	CLO Reinv6m BRGPT 1A B2 XS2259184229	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	07/15/2024	1	6,694,050	0.821625175				766,798		766,798		766,798			29,783		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2019-6A DN XS2013631440	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	07/15/2024	1	2,434,200	0.821625175				278,835		278,835		278,835			10,830		0003
EUR/L 20204464.50 USD-S16500000.00EUR	CLO Reinv6m AVOCA 17A CR XS2051458342	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	20,204,465	0.816651191				2,313,727		2,313,727		2,313,727			103,213		0003
EUR/L 2142897.75 USD-S1750000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	2,142,898	0.816651191				245,395		245,395		245,395			10,947		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026	1	6,215,671	0.804418445				657,766		657,766		657,766			47,091		0003
GBP/L 2509387.70 USD-S2062013.30GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025	1	2,509,388	0.821719697				(4,619)		(4,619)		(4,619)			18,093		0003
EUR/L 101097.14 USD-S91127.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	12/31/2024	1	101,097	0.901384846				2,736		2,736		2,736			566		0003
EUR/S 110108462.48 USD-L99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	04/22/2024	1	110,108,463	0.90816788				(3,356,979)		(3,356,979)		(3,356,979)			412,592		0003
CAD/L 39241469.55 USD-S53109797.30CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/11/2023	03/20/2024	1	39,241,470	1.35341				29,031		29,031		29,031			134,689		0003
EUR/L 14789578.99 USD-S13668300.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	14,789,579	0.924184523				219,791		219,791		219,791			50,763		0003
AUD/L 9530943.57 USD-S14742942.22AUD	Project Perth - 1BANDV91P	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/13/2023	03/20/2024	1	9,530,944	1.546850226				(1,407)		(1,407)		(1,407)			32,713		0003
EUR/S 311815.43 USD-L295774.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2023	10/03/2023	1	311,815	0.948557805				889		889		889			141		0003
EUR/L 3601418.10 USD-S3000000.00EUR	CLO Reinv6m STNPK 1A CN XS1875402676	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	11/15/2023	1	3,601,418	0.833005199				423,884		423,884		423,884			6,393		0003
EUR/L 15801864.51 USD-S13150000.00EUR	CLO Reinv6m CORDA 17A CR XS2355094231	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	1	15,801,865	0.832180278				1,850,455		1,850,455		1,850,455			36,053		0003
EUR/L 1515110.21 USD-S1238000.00EUR	CLO Reinv6m CADOG 8A BRN XS2079889361	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	1,515,110	0.817102275				172,808		172,808		172,808			7,740		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1840381.50 USD-S1500000.00EUR	CLO Reinv6m CONTE 7A D XS2053879602	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024	1	1,840,382	0.815048402				207,582		207,582		207,582			10,138		0003
EUR/L 10316522.03 USD-S8425000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	10,316,522	0.816651191				1,181,403		1,181,403		1,181,403			52,701		0003
EUR/L 6122565.00 USD-S5000000.00EUR	CLO Reinv6m HOLPK 1A A2RR XS2079844184	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024	1	6,122,565	0.816651191				690,854		690,854		690,854			32,524		0003
EUR/L 2449026.00 USD-S2000000.00EUR	CLO Reinv6m CORDA 16A D XS2078650798	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024	1	2,449,026	0.816651191				272,255		272,255		272,255			13,490		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO Reinv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	4,985,025	0.802403165				525,257		525,257		525,257			39,096		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2021	05/15/2026	1	6,866,200	0.801025312				716,112		716,112		716,112			55,619		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026	1	9,391,500	0.798594474				990,028		990,028		990,028			77,296		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	8,504,398	0.805465567				829,599		829,599		829,599			71,048		0003
EUR/L 31366839.38 USD-S25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	31,366,839	0.81214976				3,355,067		3,355,067		3,355,067			205,227		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	11,442,250	0.808407437				1,028,149		1,028,149		1,028,149			101,330		0003
EUR/S 10629000.00 USD-L9000000.00EUR	CLO Reinv6m DERPK 1A CE XS2223753984	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	1	10,629,000	0.846740051				(1,024,097)		(1,024,097)		(1,024,097)			39,142		0003
EUR/S 9977727.50 USD-L8425000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	9,977,728	0.844380647				(860,860)		(860,860)		(860,860)			50,970		0003
EUR/S 4659824.00 USD-L4000000.00EUR	CLO Reinv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024	1	4,659,824	0.858401519				(408,600)		(408,600)		(408,600)			12,674		0003
EUR/S 2912390.00 USD-L2500000.00EUR	CLO Reinv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024	1	2,912,390	0.858401519				(255,375)		(255,375)		(255,375)			7,921		0003
EUR/S 2339600.00 USD-L2000000.00EUR	CLO Reinv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	2,339,600	0.854846982				(188,170)		(188,170)		(188,170)			10,409		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027	1	11,719,200	0.810635538				964,430		964,430		964,430			110,286		0003
GBP/S 336534.37 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/10/2022	06/17/2024	1	336,534	0.799331432				(7,983)		(7,983)		(7,983)			1,423		0003
EUR/L 1034800.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	10/16/2023	1	1,034,800	0.966370313				(23,015)		(23,015)		(23,015)			1,083		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO Reinv6m BBAME 2A C XS2385781161	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027	1	7,066,640	0.792455821				727,777		727,777		727,777			64,146		0003
EUR/S 4790800.00 USD-L4000000.00EUR	CLO Reinv6m OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024	1	4,790,800	0.834933623				(539,576)		(539,576)		(539,576)			13,030		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,586,750	0.808407437				861,422		861,422		861,422			84,898		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO Reinv6m ACLO 2A CRR XS2355605853	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026	1	1,236,900	0.808472795				118,168		118,168		118,168			10,216		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO Reinv6m AVOCA 25A D XS2400441700	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026	1	10,656,816	0.799488327				1,061,104		1,061,104		1,061,104			93,130		0003
EUR/L 4530796.11 USD-S3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	4,530,796	0.817527796				460,297		460,297		460,297			29,644		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO Reinv6m HARVT 25A CR XS2405860292	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	01/21/2027	1	12,395,000	0.806776926				1,103,756		1,103,756		1,103,756			112,793		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	01/21/2027	1	18,592,500	0.806776926				1,655,634		1,655,634		1,655,634			169,190		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 9861350.00 USD-L8350000.00EUR	CLO Reinv6m DERPK 1A BE XS2223754471	D1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	1	9,861,350	0.846740051				(950,134)		(950,134)		(950,134)			36,316		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO Reinv6m CORDA 18A DR XS2410159631	D1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	11/23/2021	01/29/2027	1	30,074,975	0.814630769				2,443,227		2,443,227		2,443,227			274,583		0003
EUR/S 1164956.00 USD-L1000000.00EUR	CLO Reinv6m OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	1	1,164,956	0.858401519				(102,150)		(102,150)		(102,150)			3,168		0003
EUR/S 2316652.00 USD-L2000000.00EUR	CLO Reinv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	1	2,316,652	0.863314818				(191,040)		(191,040)		(191,040)			6,301		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO Reinv6m AVOCA 20A D1 XS1970751555	D1	Currency	JPMORGAN CHASE 4 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	1,169,800	0.854846982				(94,085)		(94,085)		(94,085)			5,205		0003
EUR/S 3509400.00 USD-L3000000.00EUR	CLO Reinv6m PENTA 2020-8A C XS2249760039	D1	Currency	JPMORGAN CHASE 4 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	3,509,400	0.854846982				(282,255)		(282,255)		(282,255)			15,614		0003
GBP/L 54441143.75 USD-S40250000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/24/2022	01/27/2025	1	54,441,144	0.739330536				4,921,772		4,921,772		4,921,772			313,777		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,856,400	0.811655371				801,564		801,564		801,564			92,756		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,979,605	0.811655371				811,584		811,584		811,584			93,915		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO Reinv6m NWDSE 2020-21A CR XS2345834332	D1	Currency	ROYAL BK CANADA 4 ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026	1	21,132,563	0.798530704				2,229,052		2,229,052		2,229,052			173,930		0003
EUR/L 374808.49 USD-S307245.26EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	08/26/2021	11/27/2024	1	374,808	0.819739329				40,875		40,875		40,875			2,020		0003
EUR/L 207840.33 USD-S173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025	1	207,840	0.834028362				17,691		17,691		17,691			1,360		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027	1	82,968	0.744768014				6,637		6,637		6,637			752		0003
EUR/L 628793.17 USD-S554276.27EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024	1	628,793	0.881492192				29,171		29,171		29,171			3,389		0003
EUR/L 391956.97 USD-S349742.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA 4 ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024	1	391,957	0.892299453				13,885		13,885		13,885			2,112		0003
GBP/S 16152500.00 USD-L13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025	1	16,152,500	0.804828974				(281,445)		(281,445)		(281,445)			92,132		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	1	1,603,143	0.994727937				(92,411)		(92,411)		(92,411)			4,538		0003
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	1	49,515	0.994728015				(2,854)		(2,854)		(2,854)			140		0003
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	1	8,878	0.98299453				(516)		(516)		(516)			46		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	10/11/2022	12/07/2026	1	2,204,567	0.941681655				(280,616)		(280,616)		(280,616)			19,684		0003
EUR/L 3430090.00 USD-S3400000.00EUR	Dutch Property Finance 2019-1 - Class B-50136314	B1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	10/14/2022	04/29/2024	1	3,430,090	0.991227635				(200,712)		(200,712)		(200,712)			13,071		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	DEUTSCHE BANK AG 4 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025	1	5,381,760	0.891901534				(424,201)		(424,201)		(424,201)			40,061		0003
GBP/L 9002640.00 USD-S8000000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	JPMORGAN CHASE 4 8I5DZWZKVSZI1NUHU748	10/18/2022	07/23/2025	1	9,002,640	0.888628225				(695,250)		(695,250)		(695,250)			60,621		0003
EUR/L 408783.77 USD-S400219.08EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/19/2022	11/27/2024	1	408,784	0.979048361				(22,596)		(22,596)		(22,596)			2,203		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY 4 I7331LVCZKQKX5T7XV54	10/25/2022	12/07/2026	1	2,369,360	0.876186137				137,967		137,967		137,967			21,156		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 140719.89 USD-S135594.42EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2024	1	140,720	0.963576791				(5,359)		(5,359)		(5,359)			748		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027	1	8,704,560	0.919058516				(204,360)		(204,360)		(204,360)			84,719		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026	1	280,975	0.918442317				(2,629)		(2,629)		(2,629)			2,247		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	04/21/2026	1	23,887,882	0.915700603				159,612		159,612		159,612			191,062		0003
EUR/L 955800.00 USD-S900000.00EUR	CLO Reinv6m CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024	1	955,800	0.941619586				(3,781)		(3,781)		(3,781)			3,328		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2021-2A C XS2393698803	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026	1	2,204,000	0.907441016				(10,948)		(10,948)		(10,948)			19,398		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO Reinv6m TIKEH 7A C XS2513944152	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2022	10/20/2027	1	11,164,000	0.895736295				(48,407)		(48,407)		(48,407)			112,440		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026	1	7,703,675	0.908657232				(42,588)		(42,588)		(42,588)			67,201		0003
EUR/L 5402940.00 USD-S5100000.00EUR	CLO Reinv6m CORDA 24A D XS2511418357	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/05/2022	03/25/2024	1	5,402,940	0.943930527				(34,683)		(34,683)		(34,683)			18,812		0003
EUR/L 22845760.00 USD-S21700000.00EUR	CLO Reinv6m HAYEM 10A B2 XS2500204818	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2022	04/15/2025	1	22,845,760	0.949848024				(649,467)		(649,467)		(649,467)			141,868		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027	1	8,377,980	0.93101201				(315,046)		(315,046)		(315,046)			84,522		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	6,879,360	0.930319099				(255,734)		(255,734)		(255,734)			69,590		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	10,251,450	0.965717045				(724,924)		(724,924)		(724,924)			104,151		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	6,627,200	0.965717045				(468,638)		(468,638)		(468,638)			67,330		0003
EUR/L 5616281.25 USD-S5625000.00EUR	CLO Reinv6m GRIPK 1A A2ER XS2309454119	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/29/2022	11/21/2023	1	5,616,281	1.001552406				(343,161)		(343,161)		(343,161)			10,599		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026	1	7,738,500	0.969180074				(495,552)		(495,552)		(495,552)			67,687		0003
EUR/L 6492937.50 USD-S6375000.00EUR	CLO Reinv6m ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025	1	6,492,938	0.981836033				(394,340)		(394,340)		(394,340)			40,570		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO Reinv6m OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026	1	2,753,350	0.962463908				(136,694)		(136,694)		(136,694)			20,922		0003
EUR/S 19532700.00 USD-L16500000.00EUR	CLO Reinv6m AVOCA 17A CR XS2051458342	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	19,532,700	0.844737287				(1,678,152)		(1,678,152)		(1,678,152)			99,781		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	07/27/2026	1	1,099,450	0.909545682				(4,215)		(4,215)		(4,215)			9,239		0003
EUR/L 23459148.82 USD-S21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	12/31/2024	1	23,459,149	0.932435708				(151,328)		(151,328)		(151,328)			131,392		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO Reinv6m TIKEH 7A B1 XS2513943774	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2022	10/20/2027	1	16,187,800	0.895736295				(70,190)		(70,190)		(70,190)			163,038		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO Reinv6m MDPKE 20A B1 XS2507606809	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026	1	2,476,181	0.908657232				(13,689)		(13,689)		(13,689)			21,600		0003
EUR/L 11613600.00 USD-S11250000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026	1	11,613,600	0.968691878				(736,397)		(736,397)		(736,397)			101,309		0003
EUR/L 1904667.50 USD-S1850000.00EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025	1	1,904,668	0.97129814				(98,462)		(98,462)		(98,462)			11,519		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027	1	3,575,902	0.951927653				(177,949)		(177,949)		(177,949)			32,460		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2748735.00 USD-S2750000.00EUR	CLO ReInv6m CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/16/2023	1	2,748,735	1.000460212				(160,256)		(160,256)		(160,256)			2,877		0003
EUR/L 1281950.60 USD-S1267000.00EUR	CLO ReInv6m VOYE 3A B1 XS2125180344	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	04/15/2025	1	1,281,951	0.988337616				(85,936)		(85,936)		(85,936)			7,961		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2022	07/27/2026	1	1,549,410	0.968110442				(93,918)		(93,918)		(93,918)			13,020		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026	1	3,105,000	0.966183575				(181,348)		(181,348)		(181,348)			25,940		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024	1	1,537,075	0.975879575				(72,519)		(72,519)		(72,519)			7,196		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024	1	514,185	0.972412653				(23,829)		(23,829)		(23,829)			2,634		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	261,575	0.955748829				(12,644)		(12,644)		(12,644)			2,187		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	261,575	0.955748829				(12,644)		(12,644)		(12,644)			2,187		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026	1	5,230,421	0.955945921				(255,812)		(255,812)		(255,812)			44,017		0003
EUR/L 62514922.44 USD-S51174625.45EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024	1	62,514,922	0.818598559				7,503,584		7,503,584		7,503,584			257,132		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	7,432,200	0.807297974				765,472		765,472		765,472			56,307		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m ARESE 13A C1 XS2084073928	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	2,440,400	0.819537781				260,332		260,332		260,332			13,890		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	2,440,400	0.819537781				260,332		260,332		260,332			13,890		0003
EUR/L 18006030.00 USD-S14700000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	18,006,030	0.816393175				1,898,436		1,898,436		1,898,436			111,814		0003
EUR/L 9064260.00 USD-S7400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	9,064,260	0.816393175				955,675		955,675		955,675			56,287		0003
EUR/L 2881010.64 USD-S2400000.00EUR	CLO ReInv6m BECLO 6A DE XS1854559041	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	1	2,881,011	0.833041005				342,255		342,255		342,255			3,016		0003
EUR/L 4709640.00 USD-S3900000.00EUR	CLO ReInv6m AQUE 2020-5A B2E XS2210214958	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	4,709,640	0.828088771				564,696		564,696		564,696			12,809		0003
EUR/L 1751020.00 USD-S1450000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	1,751,020	0.828088771				209,951		209,951		209,951			4,762		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	1	1,207,600	0.828088771				144,794		144,794		144,794			3,284		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	2,430,440	0.822896266				287,669		287,669		287,669			8,950		0003
EUR/L 12152200.00 USD-S10000000.00EUR	CLO ReInv6m BABSE 2020-1A D XS2230875408	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	12,152,200	0.822896266				1,438,346		1,438,346		1,438,346			44,752		0003
EUR/L 48148452.00 USD-S39600000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	48,148,452	0.822456348				5,720,853		5,720,853		5,720,853			177,312		0003
EUR/L 31612620.00 USD-S26000000.00EUR	CLO ReInv6m RRME 4A CE XS2212647387	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	31,612,620	0.822456348				3,756,116		3,756,116		3,756,116			116,417		0003
EUR/L 608550.00 USD-S500000.00EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	608,550	0.821625175				69,709		69,709		69,709			2,708		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO ReInv6m SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	4,868,400	0.821625175				557,671		557,671		557,671			21,660		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7122525.00 USD-S5750000.00EUR	CLO ReInv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026	1	7,122,525	0.807297974				732,136		732,136		732,136			54,122		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	3,716,100	0.807297974				381,083		381,083		381,083			28,338		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO ReInv6m HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	18,580,500	0.807297974				1,905,413		1,905,413		1,905,413			141,689		0003
EUR/L 12983940.00 USD-S10600000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025	1	12,983,940	0.816393175				1,368,940		1,368,940		1,368,940			80,628		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/15/2025	1	3,320,730	0.813074234				348,305		348,305		348,305			22,225		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025	1	9,878,400	0.809847749				1,029,559		1,029,559		1,029,559			70,612		0003
EUR/L 3604563.30 USD-S3000000.00EUR	CLO ReInv6m STNPK 1A CE XS1875402833	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/15/2023	1	3,604,563	0.832278351				427,029		427,029		427,029			6,398		0003
EUR/L 5675720.00 USD-S4700000.00EUR	CLO ReInv6m AQUE 2020-5A CE XS2210215682	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024	1	5,675,720	0.828088771				680,531		680,531		680,531			15,437		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO ReInv6m OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024	1	4,830,400	0.828088771				579,176		579,176		579,176			13,138		0003
EUR/L 9114150.00 USD-S7500000.00EUR	CLO ReInv6m CONTE 8A DE XS2212662188	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	9,114,150	0.822896266				1,078,760		1,078,760		1,078,760			33,564		0003
EUR/L 10147087.00 USD-S8350000.00EUR	CLO ReInv6m DERPK 1A BE XS2223753471	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	10,147,087	0.822896266				1,201,019		1,201,019		1,201,019			37,368		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	10,936,980	0.822896266				1,294,512		1,294,512		1,294,512			40,277		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO ReInv6m CIFCE 1A DN XS2020693631	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	3,042,750	0.821625175				348,544		348,544		348,544			13,538		0003
EUR/L 18256500.00 USD-S15000000.00EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	18,256,500	0.821625175				2,091,266		2,091,266		2,091,266			81,225		0003
EUR/L 12171000.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A D XS2237426536	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	12,171,000	0.821625175				1,394,177		1,394,177		1,394,177			54,150		0003
EUR/L 15918669.00 USD-S13000000.00EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	15,918,669	0.816651191				1,822,936		1,822,936		1,822,936			81,319		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/15/2026	1	1,929,162	0.958965851				(99,161)		(99,161)		(99,161)			16,117		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026	1	1,941,989	0.957781013				(97,870)		(97,870)		(97,870)			16,264		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	09/21/2026	1	4,112,965	0.95746005				(213,491)		(213,491)		(213,491)			35,489		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	7,720,656	0.95846777				(488,348)		(488,348)		(488,348)			77,760		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027	1	1,038,050	0.963344733				(66,307)		(66,307)		(66,307)			9,889		0003
EUR/L 3753525.00 USD-S3750000.00EUR	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	1	3,753,525	0.999060883				(213,281)		(213,281)		(213,281)			3,929		0003
EUR/L 6193200.00 USD-S6000000.00EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024	1	6,193,200	0.968804495				(222,443)		(222,443)		(222,443)			25,162		0003
EUR/L 772509.75 USD-S750000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024	1	772,510	0.970861533				(32,287)		(32,287)		(32,287)			3,617		0003
EUR/L 516385.00 USD-S500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	10/17/2024	1	516,385	0.968269799				(21,629)		(21,629)		(21,629)			2,645		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1326250.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2022	10/26/2026	1	1,326,250	0.942507069				(51,026)		(51,026)		(51,026)			11,626		0003
EUR/L 6540048.75 USD-S6375000.00EUR	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/01/2022	06/06/2024	1	6,540,049	0.974763376				(279,323)		(279,323)		(279,323)			27,063		0003
GBP/S 311935.30 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/11/2025	1	311,935	0.86236633				15,051		15,051		15,051			2,033		0003
EUR/L 35782.02 USD-S34174.78EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2022	12/31/2024	1	35,782	0.955082469				(1,105)		(1,105)		(1,105)			200		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028	1	2,389,750	0.920598389				(72,193)		(72,193)		(72,193)			24,789		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028	1	24,787,519	0.915783463				(761,515)		(761,515)		(761,515)			271,534		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028	1	20,245,170	0.918737654				(677,046)		(677,046)		(677,046)			221,775		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	3,501,477	0.89962036				(17,836)		(17,836)		(17,836)			34,079		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025	1	1,632,478	0.816060063				6,832		6,832		6,832			11,817		0003
EUR/L 1081980.00 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-51X C XS1584046566	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	1	1,081,980	0.924231502				23,497		23,497		23,497			1,577		0003
EUR/L 5315767.74 USD-S4913000.00EUR	CLO AVOCA 11A B2R XS1605709036	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	1	5,315,768	0.924231502				115,443		115,443		115,443			7,746		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO DRYD 2017-56A B1 XS1712177507	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,091,135	0.91647688				23,204		23,204		23,204			4,168		0003
EUR/L 1636702.50 USD-S1500000.00EUR	CLO ReInv6m DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,636,703	0.91647688				34,806		34,806		34,806			6,251		0003
EUR/L 1309362.00 USD-S1200000.00EUR	CLO CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,309,362	0.91647688				27,845		27,845		27,845			5,001		0003
EUR/L 4917825.00 USD-S4500000.00EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	4,917,825	0.91503866				92,280		92,280		92,280			22,477		0003
EUR/L 2462490.00 USD-S2250000.00EUR	CLO TERM CADOG 5A DRR XS2339511375	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	1	2,462,490	0.913709294				46,480		46,480		46,480			11,796		0003
EUR/L 3008137.00 USD-S2750000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	3,008,137	0.914187087				47,340		47,340		47,340			15,686		0003
EUR/L 587302.50 USD-S523753.87EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	12/31/2024	1	587,303	0.891795744				21,974		21,974		21,974			3,289		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/03/2023	05/15/2026	1	1,665,598	10.04959999				(73,828)		(73,828)		(73,828)			13,492		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	11/03/2025	1	3,455,203	0.818283732				5,995		5,995		5,995			25,011		0003
EUR/S 6004290.12 USD-L5512822.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/20/2024	1	6,004,290	0.91814718				(111,689)		(111,689)		(111,689)			23,986		0003
EUR/L 190637.98 USD-S172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	12/31/2024	1	190,638	0.904250716				4,570		4,570		4,570			1,068		0003
EUR/L 163993.24 USD-S157913.57EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/16/2024	1	163,993	0.962927313				(6,349)		(6,349)		(6,349)			903		0003
EUR/L 304065.78 USD-S295611.29EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/15/2024	1	304,066	0.972195194				(11,414)		(11,414)		(11,414)			1,120		0003
EUR/L 307141.84 USD-S299524.92EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/29/2024	1	307,142	0.975200643				(11,387)		(11,387)		(11,387)			884		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 526590.24 USD-S507151.13EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/28/2024	1	526,590	0.963084941				(19,368)		(19,368)		(19,368)			2,736		0003
EUR/L 160801.91 USD-S156212.39EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	07/29/2024	1	160,802	0.971458548				(6,696)		(6,696)		(6,696)			733		0003
EUR/L 167942.97 USD-S161891.47EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/28/2025	1	167,943	0.963966935				(7,002)		(7,002)		(7,002)			969		0003
EUR/L 1800372.75 USD-S1650000.00EUR	CLO ReInv6m DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,800,373	0.91647688				38,287		38,287		38,287			6,877		0003
EUR/L 8941876.19 USD-S8189000.00EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024	1	8,941,876	0.915803331				184,415		184,415		184,415			36,555		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/11/2023	01/11/2027	1	265,512	0.825729723				(1,343)		(1,343)		(1,343)			2,406		0003
GBP/L 5431271.29 USD-S4419979.89GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024	1	5,431,271	0.813802083				33,100		33,100		33,100			21,510		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026	1	5,009,063	0.818531555				9,488		9,488		9,488			38,866		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027	1	499,323	0.814531236				3,349		3,349		3,349			4,525		0003
EUR/S 2476475.16 USD-L2276173.70EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/14/2023	10/25/2023	1	2,476,475	0.919118325				(67,795)		(67,795)		(67,795)			3,241		0003
EUR/L 1228293.21 USD-S1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023	1	1,228,293	0.923571677				27,837		27,837		27,837			1,607		0003
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	07/25/2024	1	539,547	0.912051762				11,994		11,994		11,994			2,442		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024	1	538,468	0.913879632				(10,915)		(10,915)		(10,915)			2,437		0003
EUR/L 647897.19 USD-S594755.76EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	11/27/2024	1	647,897	0.917978607				6,834		6,834		6,834			3,492		0003
EUR/L 7302600.00 USD-S6000000.00EUR	CLO ReInv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2021	08/15/2024	1	7,302,600	0.821625175				823,946		823,946		823,946			34,188		0003
EUR/L 14081899.50 USD-S11500000.00EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	14,081,900	0.816651191				1,612,597		1,612,597		1,612,597			71,936		0003
EUR/L 1469415.60 USD-S1200000.00EUR	CLO ReInv6m DUNEP 1A CN XS2036108079	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	1,469,416	0.816651191				168,271		168,271		168,271			7,506		0003
EUR/L 3826603.13 USD-S3125000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024	1	3,826,603	0.81665119				425,399		425,399		425,399			21,078		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2021	10/28/2025	1	11,981,707	0.715665927				1,376,284		1,376,284		1,376,284			86,390		0003
EUR/S 2429877.40 USD-L2000000.00EUR	CLO ReInv6m PENTA 2019-6A DN XS2013631440	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024	1	2,429,877	0.823086794				(274,693)		(274,693)		(274,693)			10,811		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026	1	8,577,625	0.804418445				907,717		907,717		907,717			64,985		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO ReInv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	1,557,820	0.802403163				164,143		164,143		164,143			12,217		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A D XS2336489146	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026	1	6,246,085	0.800501434				662,173		662,173		662,173			49,797		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A C XS2336489062	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026	1	6,246,085	0.800501434				662,173		662,173		662,173			49,797		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2021	05/15/2026	1	13,108,200	0.801025312				1,367,122		1,367,122		1,367,122			106,182		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 20193337.50 USD-S16125000.00EUR	CLO ReInv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026	1	20,193,338	0.798530704				2,129,983		2,129,983		2,129,983			166,200		0003
GBP/L 49317125.00 USD-S35867000.00GBP	Ardent Industrial Portfolio June 2021 - 7200453	BA1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2021	06/17/2024	1	49,317,125	0.727272727				5,294,057		5,294,057		5,294,057			208,517		0003
EUR/S 48149640.00 USD-L39600000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	48,149,640	0.822436056				(5,722,007)		(5,722,007)		(5,722,007)			177,316		0003
EUR/S 4243855.00 USD-L3500000.00EUR	CLO ReInv6m CONTE 8A B2E XS2212660992	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	1	4,243,855	0.824721863				(494,276)		(494,276)		(494,276)			15,628		0003
EUR/S 6062650.00 USD-L5000000.00EUR	CLO ReInv6m CONTE 8A CE XS2212661610	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	1	6,062,650	0.824721863				(706,109)		(706,109)		(706,109)			22,326		0003
EUR/S 192561.79 USD-L172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	06/15/2023	12/31/2024	1	192,562	0.895216699				(6,494)		(6,494)		(6,494)			1,079		0003
EUR/L 189226258.05 USD-S167672019.89EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	10/27/2023	1	189,226,258	0.886092774				11,778,436		11,778,436		11,778,436			257,327		0003
EUR/L 6172671.13 USD-S5512800.00EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	05/20/2024	1	6,172,671	0.893097961				280,094		280,094		280,094			24,659		0003
GBP/L 2164501.69 USD-S1739282.02GBP	Patrizia London - 7200445	B1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025	1	2,164,502	0.803548469				43,969		43,969		43,969			15,606		0003
EUR/L 56805430.85 USD-S52498700.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	56,805,431	0.924184523				844,199		844,199		844,199			194,974		0003
CHF/S 23529.11 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/16/2024	1	23,529	0.850010901				(1,385)		(1,385)		(1,385)			64		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027	1	49,325	0.810947466				(557)		(557)		(557)			448		0003
EUR/L 1199313.70 USD-S1000000.00EUR	CLO ReInv6m BECLO 6A DE XS1854559041	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	1,199,314	0.833810203				141,499		141,499		141,499			1,255		0003
EUR/L 12089000.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 12A CR XS2325584238	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	1	12,089,000	0.827198279				1,460,939		1,460,939		1,460,939			32,880		0003
EUR/L 5712167.42 USD-S4710000.00EUR	CLO ReInv6m HARVT 21A DR XS2326523730	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	5,712,167	0.824555664				666,273		666,273		666,273			21,036		0003
EUR/L 455506.75 USD-S384134.55EUR	College Square July 2021 - 7200462	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024	1	455,507	0.84331253				38,780		38,780		38,780			2,455		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027	1	597,170	0.830151089				40,024		40,024		40,024			5,412		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	1	85,032	0.776819656				3,939		3,939		3,939			771		0003
GBP/L 49270276.45 USD-S39895125.44GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024	1	49,270,276	0.809719943				545,907		545,907		545,907			195,131		0003
EUR/L 1526816.45 USD-S1493000.00EUR	Domi 2020-1 Class C-50136236	B1	Currency	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/14/2022	04/15/2025	1	1,526,816	0.97785166				(86,292)		(86,292)		(86,292)			9,481		0003
GBP/L 5099526.85 USD-S4598000.00GBP	PMF 2019-1B - Class C - 50136746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	12/06/2024	1	5,099,527	0.901652278				(515,188)		(515,188)		(515,188)			27,771		0003
EUR/S 9093975.00 USD-L7500000.00EUR	CLO ReInv6m CONTE 8A DE XS2212662188	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	1	9,093,975	0.824721863				(1,059,164)		(1,059,164)		(1,059,164)			33,490		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/15/2026	1	10,054,400	0.795671547				1,039,647		1,039,647		1,039,647			87,707		0003
EUR/S 3742812.50 USD-L3125000.00EUR	CLO ReInv6m OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/27/2021	01/16/2024	1	3,742,813	0.834933623				(421,543)		(421,543)		(421,543)			10,180		0003
EUR/L 5263935.00 USD-S4350000.00EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	1	5,263,935	0.826377985				500,686		500,686		500,686			32,891		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO ReInv6m BECLO 10A CR XS2398805098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026	1	7,678,115	0.800977834				754,654		754,654		754,654			66,978		0003

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EUR/L 14684392.00 USD-S11740000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026	1	14,684,392	0.799488327				1,462,132		1,462,132		1,462,132			128,327		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027	1	14,151,200	0.791452315				1,404,440		1,404,440		1,404,440			134,963		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/27/2021	11/03/2025	1	23,002,095	0.813802083				2,289,657		2,289,657		2,289,657			166,503		0003
EUR/S 5632480.00 USD-L4700000.00EUR	CLO ReInv6m AQUE 2020-5A CE XS2210215682	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024	1	5,632,480	0.834445928				(637,291)		(637,291)		(637,291)			15,319		0003
EUR/L 4146450.00 USD-S3500000.00EUR	CLO ReInv6m OZLME 5A DR XS2405130993	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024	1	4,146,450	0.844095552				426,629		426,629		426,629			11,277		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	16,413,952	0.805412371				1,484,298		1,484,298		1,484,298			149,242		0003
EUR/S 1421160.00 USD-L1200000.00EUR	CLO ReInv6m DUNEP 1A CN XS2036108079	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	1,421,160	0.844380647				(122,615)		(122,615)		(122,615)			7,260		0003
EUR/L 2332110.00 USD-S2000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024	1	2,332,110	0.857592481				206,498		206,498		206,498			6,343		0003
EUR/S 4679200.00 USD-L4000000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	4,679,200	0.854846982				(376,341)		(376,341)		(376,341)			20,818		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025	1	698,853	0.822777103				63,843		63,843		63,843			5,002		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027	1	6,160,250	0.811655371				500,978		500,978		500,978			57,972		0003
EUR/S 15389400.00 USD-L13000000.00EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	15,389,400	0.844737287				(1,322,181)		(1,322,181)		(1,322,181)			78,615		0003
EUR/L 6193200.00 USD-S6000000.00EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024	1	6,193,200	0.968804495				(222,443)		(222,443)		(222,443)			25,162		0003
EUR/L 516709.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/15/2024	1	516,709	0.96766265				(21,260)		(21,260)		(21,260)			2,640		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2026	1	709,763	0.951022349				(27,151)		(27,151)		(27,151)			5,377		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026	1	2,646,750	0.944554642				(100,223)		(100,223)		(100,223)			22,274		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026	1	660,625	0.946073794				(25,732)		(25,732)		(25,732)			5,524		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025	1	1,949,813	0.961630926				(91,464)		(91,464)		(91,464)			14,242		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026	1	1,208,765	0.951384264				(56,476)		(56,476)		(56,476)			10,544		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ReInv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/09/2022	06/23/2026	1	2,415,893	0.93133283				(57,755)		(57,755)		(57,755)			19,964		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025	1	1,622,229	0.854773911				(62,415)		(62,415)		(62,415)			11,743		0003
EUR/L 7032870.00 USD-S6500000.00EUR	CLO ReInv6m CONTE 4A CR XS2294716357	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	1	7,032,870	0.924231502				152,733		152,733		152,733			10,248		0003
EUR/L 3871856.00 USD-S3560000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	1	3,871,856	0.919455682				85,639		85,639		85,639			11,238		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024	1	1,633,050	0.918526683				33,528		33,528		33,528			5,734		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO ReInv6m GLME 1A D XS1772822513	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,639,275	0.91503866				30,760		30,760		30,760			7,492		0003

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EUR/L 1641660.00 USD-S1500000.00EUR	CLO Reinv6m HARVT 15X CR XS1817779157	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024	1	1,641,660	0.913709294				30,987		30,987		30,987			7,864		0003
EUR/L 2871403.50 USD-S2625000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	2,871,404	0.914187087				45,188		45,188		45,188			14,973		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025	1	2,080,211	0.901350764				(26,165)		(26,165)		(26,165)			15,195		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2022	04/15/2027	1	4,401,360	0.817929004				331,656		331,656		331,656			41,420		0003
GBP/L 548775.25 USD-S415000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024	1	548,775	0.75622944				39,504		39,504		39,504			2,825		0003
EUR/L 4349600.00 USD-S4000000.00EUR	CLO Reinv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/15/2022	11/16/2026	1	4,349,600	0.919624793				(74,175)		(74,175)		(74,175)			38,485		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO Reinv6m NWDSE 2020-21X B1R XS2345832807	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026	1	3,809,050	0.918864284				(43,932)		(43,932)		(43,932)			31,350		0003
GBP/L 42913750.67 USD-S34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2022	06/11/2025	1	42,913,751	0.80411708				731,211		731,211		731,211			279,651		0003
GBP/S 42772269.19 USD-L34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2022	06/17/2024	1	42,772,269	0.806776926				(625,700)		(625,700)		(625,700)			180,845		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO Reinv6m FICLO 2022-1A C XS2511429552	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027	1	3,342,000	0.897666068				(20,049)		(20,049)		(20,049)			33,603		0003
GBP/S 352719.33 USD-L269025.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2022	06/11/2025	1	352,719	0.762718335				(22,377)		(22,377)		(22,377)			2,299		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027	1	9,747,458	0.93101201				(366,544)		(366,544)		(366,544)			98,339		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027	1	13,923,900	0.969555943				(931,616)		(931,616)		(931,616)			126,916		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/15/2027	1	1,939,540	0.953834414				(100,060)		(100,060)		(100,060)			17,606		0003
EUR/L 3853125.00 USD-S3750000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/06/2022	02/18/2025	1	3,853,125	0.97323601				(202,750)		(202,750)		(202,750)			22,706		0003
EUR/L 3937837.50 USD-S3825000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025	1	3,937,838	0.971345313				(197,745)		(197,745)		(197,745)			24,605		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026	1	3,130,500	0.958313368				(158,930)		(158,930)		(158,930)			26,153		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027	1	2,365,988	0.950977129				(123,343)		(123,343)		(123,343)			22,539		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO Reinv6m SNDPE 2A B1R XS2439760062	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027	1	1,714,350	0.962463908				(106,920)		(106,920)		(106,920)			16,171		0003
EUR/L 6259991.40 USD-S6000000.00EUR	CLO Reinv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	6,259,991	0.95846777				(395,958)		(395,958)		(395,958)			63,049		0003
EUR/L 3076737.69 USD-S2832570.14EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2023	1	3,076,738	0.920640765				79,271		79,271		79,271			4,026		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	1	53,681	0.917515393				(1,313)		(1,313)		(1,313)			152		0003
EUR/L 382438.05 USD-S344849.46EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/06/2023	11/27/2024	1	382,438	0.901713258				10,739		10,739		10,739			2,061		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 407806.93 USD-S326819.70GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/02/2023	07/19/2024	1	407,807	0.801407911				8,621		8,621		8,621			1,827		0003
GBP/L 2700156.84 USD-S2175898.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	1	2,700,157	0.805841382				45,815		45,815		45,815			17,667		0003
EUR/L 1385648.01 USD-S1241152.98EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	12/31/2024	1	1,385,648	0.895720249				45,975		45,975		45,975			7,761		0003
GBP/L 2053344.11 USD-S1636724.16GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	2,053,344	0.797101739				56,732		56,732		56,732			13,435		0003
GBP/L 3574264.37 USD-S2725949.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	10/20/2023	1	3,574,264	0.762660158				248,503		248,503		248,503			4,183		0003
GBP/L 5654229.86 USD-S4315876.54GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	01/22/2024	1	5,654,230	0.763300511				385,084		385,084		385,084			15,800		0003
EUR/L 352160.34 USD-S308695.95EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	1	352,160	0.87657784				18,588		18,588		18,588			2,030		0003
EUR/L 14675.65 USD-S12714.99EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	14,676	0.866400466				605		605		605			118		0003
EUR/S 90678.34 USD-L81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	1	90,678	0.903412546				(3,989)		(3,989)		(3,989)			119		0003
EUR/L 2347181.77 USD-S2131650.00EUR	Domi 2020-1 Class A-50136224	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2023	01/16/2024	1	2,347,182	0.908174231				81,651		81,651		81,651			6,384		0003
GBP/L 15790314.97 USD-S12554793.92GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	1	15,790,315	0.795094584				469,501		469,501		469,501			32,276		0003
GBP/L 1466172.53 USD-S1185983.85GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/15/2023	06/16/2025	1	1,466,173	0.808897879				19,411		19,411		19,411			9,593		0003
EUR/L 1166352.69 USD-S1090385.53EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/22/2023	12/28/2023	1	1,166,353	0.934867763				8,526		8,526		8,526			2,880		0003
EUR/L 3061282.50 USD-S2500000.00EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024	1	3,061,283	0.816651191				345,427		345,427		345,427			16,262		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	8,349,917	0.802403165				879,805		879,805		879,805			65,485		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	12,415,180	0.805465567				1,211,094		1,211,094		1,211,094			103,720		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO ReInv6m PRVD 3A CR XS2356225990	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026	1	16,047,058	0.797654004				1,687,019		1,687,019		1,687,019			134,062		0003
EUR/S 10943100.00 USD-L9000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	10,943,100	0.822436056				(1,300,456)		(1,300,456)		(1,300,456)			40,299		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO ReInv6m BBAME 2A D XS2385782649	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027	1	8,202,350	0.792455821				844,741		844,741		844,741			74,455		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO ReInv6m BECLO 10A DR XS2398805254	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026	1	12,047,774	0.800977834				1,184,132		1,184,132		1,184,132			105,096		0003
EUR/S 4673760.00 USD-L3900000.00EUR	CLO ReInv6m AQUE 2020-5A B2E XS2210214958	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024	1	4,673,760	0.834445928				(528,816)		(528,816)		(528,816)			12,712		0003
GBP/S 1112695.58 USD-L821315.14GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	06/17/2024	1	1,112,696	0.738131035				(105,241)		(105,241)		(105,241)			4,705		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	12,416,000	0.805412371				1,122,767		1,122,767		1,122,767			112,891		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027	1	30,365,300	0.80684202				2,708,822		2,708,822		2,708,822			275,635		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO ReInv6m RRME 5A CRN XS2406903810	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027	1	44,308,550	0.80684202				3,952,668		3,952,668		3,952,668			402,202		0003
EUR/L 856407.76 USD-S714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025	1	856,408	0.834028361				72,897		72,897		72,897			5,603		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2330100.00 USD-L2000000.00EUR	CLO Reinv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024	1	2,330,100	0.85833226				(195,677)		(195,677)		(195,677)			8,581		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO Reinv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024	1	2,330,100	0.85833226				(195,677)		(195,677)		(195,677)			8,581		0003
EUR/L 1690779.75 USD-S1450000.00EUR	CLO Reinv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA 1ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024	1	1,690,780	0.857592481				149,711		149,711		149,711			4,599		0003
EUR/S 9852042.00 USD-L8340000.00EUR	CLO Reinv6m MDPKE 14A DN XS2002368749	D1	Currency	MORGAN STANLEY 4I7331LVCZKQKX5T7XV54	01/20/2022	07/15/2024	1	9,852,042	0.846525015				(915,099)		(915,099)		(915,099)			43,833		0003
GBP/L 13719910.90 USD-S11949580.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/25/2022	06/16/2025	1	13,719,911	0.870966337				(793,093)		(793,093)		(793,093)			89,767		0003
EUR/L 1803134.70 USD-S1764492.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023	1	1,803,135	0.978569333				(64,468)		(64,468)		(64,468)			2,585		0003
EUR/L 133089.18 USD-S128737.84EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2024	1	133,089	0.967305081				(5,061)		(5,061)		(5,061)			624		0003
EUR/L 2074859.84 USD-S2022280.54EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/15/2024	1	2,074,860	0.974658867				(80,302)		(80,302)		(80,302)			7,017		0003
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026	1	1,748,908	0.947328529				(63,769)		(63,769)		(63,769)			13,716		0003
EUR/L 1361198.69 USD-S1336999.01EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY 4I7331LVCZKQKX5T7XV54	10/28/2022	10/16/2023	1	1,361,199	0.982221787				(53,099)		(53,099)		(53,099)			1,425		0003
EUR/L 304611.36 USD-S294937.41EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY 4I7331LVCZKQKX5T7XV54	10/28/2022	07/15/2024	1	304,611	0.968241664				(11,436)		(11,436)		(11,436)			1,355		0003
EUR/L 273163.15 USD-S267707.28EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY 4I7331LVCZKQKX5T7XV54	10/31/2022	01/29/2024	1	273,163	0.980027064				(11,529)		(11,529)		(11,529)			786		0003
EUR/L 177473.92 USD-S169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY 4I7331LVCZKQKX5T7XV54	10/31/2022	07/28/2025	1	177,474	0.957230899				(6,946)		(6,946)		(6,946)			1,200		0003
EUR/L 74031.76 USD-S70706.44EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY 4I7331LVCZKQKX5T7XV54	11/07/2022	12/31/2024	1	74,032	0.955082521				(2,287)		(2,287)		(2,287)			415		0003
GBP/L 4097270.54 USD-S3418665.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA 1ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025	1	4,097,271	0.834376304				(68,916)		(68,916)		(68,916)			26,808		0003
GBP/L 18317516.73 USD-S14935518.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA 1ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024	1	18,317,517	0.815368057				74,912		74,912		74,912			82,059		0003
GBP/L 14878084.49 USD-S12080289.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025	1	14,878,084	0.811951932				141,541		141,541		141,541			97,344		0003
GBP/L 372609.61 USD-S298732.95GBP	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/18/2023	05/16/2024	1	372,610	0.801731737				7,764		7,764		7,764			1,476		0003
GBP/L 2989327.59 USD-S2420610.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025	1	2,989,328	0.809750694				36,466		36,466		36,466			19,559		0003
EUR/L 499311.52 USD-S446832.00EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	11/27/2024	1	499,312	0.894896236				17,689		17,689		17,689			2,691		0003
EUR/L 1215108.59 USD-S1083628.67EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	12/31/2024	1	1,215,109	0.891795745				45,464		45,464		45,464			6,806		0003
EUR/L 2267437.50 USD-S2250000.00EUR	CLO Reinv6m DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/14/2022	02/15/2024	1	2,267,438	0.992309601				(127,197)		(127,197)		(127,197)			6,971		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026	1	1,550,850	0.967211529				(92,213)		(92,213)		(92,213)			12,969		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO Reinv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026	1	3,112,800	0.963762529				(179,463)		(179,463)		(179,463)			26,710		0003
EUR/L 1542510.00 USD-S1500000.00EUR	CLO Reinv6m ARBR 7A B2 XS2092171474	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/17/2022	03/17/2025	1	1,542,510	0.972441021				(81,649)		(81,649)		(81,649)			9,329		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2026	1	1,404,810	0.960984048				(67,492)		(67,492)		(67,492)			10,643		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026	1	1,570,474	0.955125845				(74,873)		(74,873)		(74,873)			13,120		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026	1	3,140,735	0.955190349				(152,955)		(152,955)		(152,955)			26,660		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026	1	2,624,250	0.952653139				(126,614)		(126,614)		(126,614)			23,005		0003
EUR/L 2008600.00 USD-S2000000.00EUR	CLO Reinv6m CORDA 12A CR XS2325584238	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	01/23/2024	1	2,008,600	0.995718411				(117,701)		(117,701)		(117,701)			5,637		0003
EUR/L 1479126.80 USD-S1438000.00EUR	CLO Reinv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024	1	1,479,127	0.972195217				(61,799)		(61,799)		(61,799)			6,581		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	7,546,800	0.944108761				(279,115)		(279,115)		(279,115)			63,048		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	5,560,800	0.944108761				(205,664)		(205,664)		(205,664)			46,457		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028	1	8,389,689	0.917793258				(273,728)		(273,728)		(273,728)			91,957		0003
EUR/L 384064.79 USD-S355253.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024	1	384,065	0.924983803				612		612		612			2,151		0003
EUR/L 2515603.50 USD-S2325000.00EUR	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	1	2,515,604	0.924231502				54,631		54,631		54,631			3,666		0003
EUR/L 2039250.00 USD-S1875000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	1	2,039,250	0.919455682				45,105		45,105		45,105			5,919		0003
EUR/L 3444045.39 USD-S3165000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	1	3,444,045	0.918977435				73,413		73,413		73,413			11,113		0003
EUR/L 3273405.00 USD-S3000000.00EUR	CLO Reinv6m DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	3,273,405	0.91647688				69,612		69,612		69,612			12,503		0003
EUR/L 2052075.00 USD-S1875000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024	1	2,052,075	0.913709294				38,734		38,734		38,734			9,830		0003
GBP/S 333649.18 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	06/11/2025	1	333,649	0.806243552				(5,489)		(5,489)		(5,489)			2,174		0003
EUR/L 210059.06 USD-S190675.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024	1	210,059	0.907721095				4,249		4,249		4,249			1,177		0003
EUR/L 31566845.18 USD-S29151632.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024	1	31,566,845	0.923488941				387,381		387,381		387,381			129,838		0003
GBP/S 331186.46 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	06/11/2025	1	331,186	0.812238822				(3,026)		(3,026)		(3,026)			2,158		0003
EUR/S 5323262.80 USD-L4862457.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/24/2023	06/03/2024	1	5,323,263	0.91343554				(122,565)		(122,565)		(122,565)			21,895		0003
EUR/S 41882.80 USD-L37644.82EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/11/2023	06/03/2024	1	41,883	0.898813355				(1,619)		(1,619)		(1,619)			172		0003
EUR/L 68364448.44 USD-S63056072.94EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	68,364,448	0.922351813				1,531,504		1,531,504		1,531,504			139,739		0003
EUR/L 14600201.81 USD-S12150000.00EUR	CLO Reinv6m CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	1	14,600,202	0.832180278				1,709,736		1,709,736		1,709,736			33,311		0003
EUR/L 2760572.25 USD-S2250000.00EUR	CLO Reinv6m BECLO 9A D XS2062960542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024	1	2,760,572	0.815048402				311,372		311,372		311,372			15,206		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026	1	12,300,000	0.81300813				1,197,801		1,197,801		1,197,801			93,186		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7612371.83 USD-S6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	7,612,372	0.812149761				814,236		814,236		814,236			49,806		0003
EUR/L 194973.19 USD-S160948.65EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024	1	194,973	0.825491187				20,125		20,125		20,125			1,051		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/12/2021	01/21/2027	1	8,056,750	0.806776926				717,441		717,441		717,441			73,316		0003
GBP/L 3403742.66 USD-S2794993.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	3,403,743	0.821152898				(5,823)		(5,823)		(5,823)			22,270		0003
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2024	1	4,782	0.909630844				100		100		100			25		0003
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	02/17/2023	10/25/2024	1	4,772	0.911453095				(90)		(90)		(90)			25		0003
EUR/S 12801.93 USD-L11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	1	12,802	0.91349195				(265)		(265)		(265)			58		0003
GBP/L 2198846.74 USD-S1767277.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025	1	2,198,847	0.803729304				42,974		42,974		42,974			14,387		0003
EUR/L 1142904.64 USD-S1022731.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	04/18/2023	11/27/2024	1	1,142,905	0.894853301				40,543		40,543		40,543			6,159		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	04/25/2023	05/15/2026	1	285,971	10.14690007				(10,348)		(10,348)		(10,348)			2,316		0003
EUR/L 17903.03 USD-S16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024	1	17,903	0.894162608				811		811		811			68		0003
EUR/S 119382.35 USD-L106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	01/25/2024	1	119,382	0.895855878				(5,669)		(5,669)		(5,669)			338		0003
GBP/L 16519100.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/15/2023	01/31/2024	1	16,519,100	0.786967813				647,104		647,104		647,104			47,947		0003
GBP/L 12299138.37 USD-S9470418.94GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	1	12,299,138	0.770006699				745,066		745,066		745,066			13,272		0003
EUR/L 35618010.48 USD-S31981605.94EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	07/12/2023	10/17/2023	1	35,618,010	0.897905456				1,785,971		1,785,971		1,785,971			38,434		0003
GBP/L 1436211.38 USD-S1103691.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	07/18/2023	07/19/2024	1	1,436,211	0.768474116				88,136		88,136		88,136			6,434		0003
EUR/L 311244.29 USD-S276686.18EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024	1	311,244	0.888967891				17,058		17,058		17,058			881		0003
EUR/L 69018.76 USD-S61100.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2024	1	69,019	0.885269164				3,783		3,783		3,783			261		0003
EUR/L 62913.05 USD-S55493.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2024	1	62,913	0.882067552				3,421		3,421		3,421			285		0003
EUR/L 56262.76 USD-S49470.46EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024	1	56,263	0.879275386				3,013		3,013		3,013			291		0003
EUR/L 6129298.88 USD-S5512822.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	05/20/2024	1	6,129,299	0.899421312				236,698		236,698		236,698			24,486		0003
EUR/L 669729.86 USD-S599890.60EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	06/20/2023	12/31/2024	1	669,730	0.895720254				22,221		22,221		22,221			3,751		0003
GBP/S 2034179.42 USD-L1613109.46GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	06/22/2023	01/27/2025	1	2,034,179	0.793002546				(64,918)		(64,918)		(64,918)			11,724		0003
GBP/L 8340540.28 USD-S6422271.89GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	1	8,340,540	0.770006699				505,259		505,259		505,259			9,000		0003
EUR/L 37533995.21 USD-S33701979.08EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	07/12/2023	10/17/2023	1	37,533,995	0.897905456				1,882,043		1,882,043		1,882,043			40,502		0003

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EUR/S 2281956.70 USD-L2051053.23EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/11/2023	06/03/2024	1	2,281,957	0.898813387				(88,229)		(88,229)		(88,229)			9,386		0003
EUR/L 118909213.12 USD-S109953500.50EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024	1	118,909,213	0.924684451				1,703,771		1,703,771		1,703,771			408,134		0003
EUR/L 41679631.13 USD-S38519670.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	41,679,631	0.924184523				619,411		619,411		619,411			143,058		0003
EUR/L 805159.85 USD-S748864.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	BA1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/14/2023	03/20/2024	1	805,160	0.930081151				6,905		6,905		6,905			2,764		0003
EUR/L 16127625.00 USD-S15000000.00EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/14/2023	03/20/2024	1	16,127,625	0.93008115				138,306		138,306		138,306			55,355		0003
EUR/L 21444690.23 USD-S20047949.58EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	1	21,444,690	0.934867763				156,759		156,759		156,759			52,947		0003
EUR/L 318483.67 USD-S295774.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/28/2023	12/31/2024	1	318,484	0.928697412				(769)		(769)		(769)			1,784		0003
EUR/L 2526347.98 USD-S2063672.59EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/07/2021	11/27/2024	1	2,526,348	0.816859992				282,896		282,896		282,896			13,614		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO Reinv6m ANCHE 2A CR XS2320766236	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/20/2021	01/15/2026	1	11,155,500	0.806776926				1,154,661		1,154,661		1,154,661			84,515		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO Reinv6m CIFCE 3A C XS2274531172	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	1	6,605,955	0.809875295				713,934		713,934		713,934			44,213		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	1	7,038,121	0.809875295				760,640		760,640		760,640			47,105		0003
EUR/S 645135.36 USD-L611948.19EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/28/2023	10/03/2023	1	645,135	0.948557819				1,839		1,839		1,839			292		0003
EUR/L 658931.74 USD-S611948.19EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/28/2023	12/31/2024	1	658,932	0.928697394				(1,592)		(1,592)		(1,592)			3,691		0003
EUR/L 6008313.50 USD-S5000000.00EUR	CLO Reinv6m CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	1	6,008,314	0.832180278				703,595		703,595		703,595			13,708		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239 ...	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/20/2026	1	5,656,050	0.795608243				584,112		584,112		584,112			49,450		0003
EUR/L 11891800.00 USD-S10000000.00EUR	CLO Reinv6m HARVT 25A C XS2240270103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/06/2021	07/15/2024	1	11,891,800	0.840915589				1,126,590		1,126,590		1,126,590			52,908		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	21,338,250	0.808407437				1,917,360		1,917,360		1,917,360			188,967		0003
EUR/L 5203430.00 USD-S4300000.00EUR	CLO Reinv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	1	5,203,430	0.826377985				494,931		494,931		494,931			32,513		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	02/18/2048	1	2,323,177	0.598318724				192,539		192,539		192,539			57,381		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/16/2031	1	353,107	0.691180546				37,273		37,273		37,273			4,904		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2033	1	399,186	0.679624852				41,127		41,127		41,127			6,221		0003
GBP/L 1009061.46 USD-S736810.12GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/27/2021	12/09/2024	1	1,009,061	0.730193501				102,602		102,602		102,602			5,514		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/16/2036	1	456,698	0.655694704				47,093		47,093		47,093			8,144		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/16/2042	1	577,760	0.624258697				51,658		51,658		51,658			12,500		0003
GBP/L 261160.62 USD-S192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2024	1	261,161	0.738497902				24,589		24,589		24,589			1,104		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2045	1	626,151	0.613008034				52,432		52,432		52,432			14,592		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2046	1	640,081	0.608050591				53,257		53,257		53,257			15,256		0003
EUR/S 13705481.40 USD-L11670000.00EUR	CLO Reinv6m HNLY 3A D XS2240856562	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	10/15/2024	1	13,705,481	0.851484137				(1,083,344)		(1,083,344)		(1,083,344)			70,013		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO Reinv6m RRME 6A B XS2291789118	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	24,794,680	0.806624647				2,663,229		2,663,229		2,663,229			177,236		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO Reinv6m PENTA 2018-5A CR XS2289567674	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	7,624,364	0.806624647				818,943		818,943		818,943			54,500		0003
EUR/L 2398627.40 USD-S2000000.00EUR	CLO Reinv6m BECLO 6A D XS1854559637	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	2,398,627	0.833810203				282,998		282,998		282,998			2,511		0003
EUR/L 1669427.93 USD-S1375000.00EUR	CLO Reinv6m BILB 2A C XS1941078112	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024	1	1,669,428	0.823635435				193,487		193,487		193,487			6,597		0003
EUR/L 1223837.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	1,223,837	0.817102278				139,586		139,586		139,586			6,252		0003
EUR/L 6126845.00 USD-S5000000.00EUR	CLO Reinv6m HOLPK 1A A2RR XS2079844184	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	11/15/2024	1	6,126,845	0.816080707				694,887		694,887		694,887			32,547		0003
EUR/L 9944750.08 USD-S8200000.00EUR	CLO Reinv6m HARVT 21A CR XS2326515470	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	9,944,750	0.824555663				1,159,966		1,159,966		1,159,966			36,623		0003
EUR/L 3949755.28 USD-S3190000.00EUR	CLO Reinv6m HARVT 23A CE XS2112473553	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	04/15/2025	1	3,949,755	0.807644974				451,095		451,095		451,095			24,527		0003
EUR/S 1668730.39 USD-L1375000.00EUR	CLO Reinv6m BILB 2A C XS1941078112	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	05/15/2024	1	1,668,730	0.82397972				(192,812)		(192,812)		(192,812)			6,594		0003
EUR/L 1099572.20 USD-S898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	1,099,572	0.817527799				111,709		111,709		111,709			7,194		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO Reinv6m HNLY 3A DR XS2414937255	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/01/2021	06/15/2027	1	13,050,350	0.808407437				1,072,875		1,072,875		1,072,875			125,677		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/05/2022	01/11/2027	1	359,818	0.726374658				35,737		35,737		35,737			3,261		0003
EUR/L 404853.08 USD-S341777.96EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024	1	404,853	0.844202445				34,102		34,102		34,102			2,182		0003
EUR/L 7024440.00 USD-S6000000.00EUR	CLO Reinv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	7,024,440	0.854160616				594,985		594,985		594,985			31,252		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	602,623	0.822639025				(44,727)		(44,727)		(44,727)			5,461		0003
GBP/L 39300611.17 USD-S32463746.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024	1	39,300,611	0.826036676				(350,996)		(350,996)		(350,996)			173,943		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026	1	581,328	0.918442319				(5,440)		(5,440)		(5,440)			4,650		0003
EUR/L 772168.37 USD-S723123.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024	1	772,168	0.936484552				(7,257)		(7,257)		(7,257)			4,161		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	137,907	0.814846959				879		879		879			1,250		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	159,282	0.814846994				1,015		1,015		1,015			1,443		0003
EUR/L 2731252.30 USD-S2737000.00EUR	CLO Reinv6m EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/30/2022	10/24/2023	1	2,731,252	1.002104419				(164,959)		(164,959)		(164,959)			3,502		0003
EUR/L 2644029.05 USD-S2643500.35EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	1	2,644,029	0.99980004				(153,361)		(153,361)		(153,361)			3,460		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	1	103	0.983031012				(6)		(6)		(6)			1		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1638877.10 USD-S1627000.00EUR	Domi 2019-1 Class C-50136237	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/14/2022	03/15/2024	1	1,638,877	0.992752904				(95,031)		(95,031)		(95,031)			5,543		0003
EUR/L 3115023.73 USD-S3005039.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024	1	3,115,024	0.964692263				(107,122)		(107,122)		(107,122)			14,191		0003
EUR/L 2700475.24 USD-S2585671.43EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025	1	2,700,475	0.957487553				(93,676)		(93,676)		(93,676)			15,581		0003
EUR/L 1246523.63 USD-S1189430.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025	1	1,246,524	0.95419847				(41,418)		(41,418)		(41,418)			7,830		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026	1	1,963,052	0.944822374				(63,922)		(63,922)		(63,922)			14,987		0003
EUR/L 595620.32 USD-S584285.19EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2023	1	595,620	0.980969202				(23,242)		(23,242)		(23,242)			1,057		0003
EUR/L 141812.48 USD-S138353.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/15/2024	1	141,812	0.975609692				(5,435)		(5,435)		(5,435)			436		0003
EUR/L 1006929.17 USD-S963753.03EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2025	1	1,006,929	0.957120976				(36,974)		(36,974)		(36,974)			6,417		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025	1	1,040,364	0.950841494				(37,725)		(37,725)		(37,725)			7,599		0003
EUR/L 1732152.14 USD-S1680885.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/17/2024	1	1,732,152	0.970402715				(66,787)		(66,787)		(66,787)			7,324		0003
EUR/L 177637.26 USD-S171679.97EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/16/2024	1	177,637	0.966463736				(6,850)		(6,850)		(6,850)			872		0003
EUR/L 49734.34 USD-S43596.02EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	1	49,734	0.876577833				2,625		2,625		2,625			287		0003
EUR/L 1057227.77 USD-S932094.13EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2023	12/31/2024	1	1,057,228	0.881639848				51,146		51,146		51,146			5,921		0003
EUR/S 1889283.16 USD-L1706802.12EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	1	1,889,283	0.90341255 1				(83,121)		(83,121)		(83,121)			2,472		0003
GBP/S 801114.90 USD-L631067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	01/31/2024	1	801,115	0.78773714				(30,630)		(30,630)		(30,630)			2,325		0003
EUR/L 1162468.52 USD-S1055207.71EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	01/29/2024	1	1,162,469	0.907730138				40,312		40,312		40,312			3,347		0003
GBP/S 716053.61 USD-L573682.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	06/16/2025	1	716,054	0.801172918				(16,228)		(16,228)		(16,228)			4,685		0003
EUR/L 18390665.67 USD-S16962663.82EUR	Coupon Hedge CLO FMAN CLO ReInv6m	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	18,390,666	0.922351813				411,989		411,989		411,989			37,591		0003
EUR/L 2459638.00 USD-S2000000.00EUR	AVOCA721A7D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.813127785				267,384		267,384		267,384			15,274		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	6,833,849	0.804817315				720,505		720,505		720,505			51,774		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	6,271,000	0.797321001				661,293		661,293		661,293			52,390		0003
EUR/L 1823550.00 USD-S1500000.00EUR	CLO ReInv6m AQUE 2019-4A CR XS2387683654 ...	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/10/2021	07/15/2024	1	1,823,550	0.822571358				207,114		207,114		207,114			8,113		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2020-5A B2R XS2389542072 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/20/2026	1	2,765,180	0.795608243				285,566		285,566		285,566			24,176		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO ReInv6m AQUE 2020-5A DR XS2389542403 ...	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/20/2026	1	5,404,670	0.795608243				558,151		558,151		558,151			47,253		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1211370.00 USD-S1000000.00EUR	CLO Reinv6m ARESE?12A?B2R XS2391579633	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	1,211,370	0.825511611				127,402		127,402		127,402			6,237		0003
EUR/L 715482.00 USD-S600000.00EUR	CLO Reinv6m CORDA 14A DR XS2350866542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	05/22/2024	1	715,482	0.83859552				71,590		71,590		71,590			2,870		0003
EUR/L 18955680.00 USD-S16000000.00EUR	CLO Reinv6m ARESE 14A D XS2439771517	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2021	04/15/2024	1	18,955,680	0.844074177				1,827,515		1,827,515		1,827,515			69,806		0003
EUR/L 1499750.00 USD-S1250000.00EUR	CLO Reinv6m RFTE 2019-1A D XS2064434132	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	1	1,499,750	0.833472245				138,865		138,865		138,865			8,536		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/05/2022	01/11/2027	1	12,962,610	0.726374664				1,287,443		1,287,443		1,287,443			117,470		0003
EUR/L 13966928.20 USD-S11930000.00EUR	CLO Reinv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	13,966,928	0.854160616				1,183,028		1,183,028		1,183,028			62,140		0003
EUR/S 1187800.00 USD-L1000000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024	1	1,187,800	0.841892575				(105,491)		(105,491)		(105,491)			6,068		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	670,937	0.73887986				57,823		57,823		57,823			6,080		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/20/2022	04/21/2026	1	843,553	0.851933894				46,872		46,872		46,872			6,747		0003
EUR/L 53464339.00 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	02/25/2025	1	53,464,339	0.881989769				2,231,349		2,231,349		2,231,349			317,226		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO Reinv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027	1	6,547,690	0.859845228				212,738		212,738		212,738			63,750		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	1	128,059	0.796908028				3,230		3,230		3,230			1,160		0003
GBP/L 8771195.97 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	10/20/2023	1	8,771,196	0.828843763				(98,420)		(98,420)		(98,420)			10,266		0003
EUR/L 48536169.97 USD-S45256858.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	12/31/2024	1	48,536,170	0.932435709				(313,092)		(313,092)		(313,092)			271,845		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2022	02/25/2026	1	88,437,020	0.801699603				1,787,048		1,787,048		1,787,048			686,202		0003
EUR/L 601572.98 USD-S579131.63EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/24/2022	11/27/2024	1	601,573	0.962695549				(22,650)		(22,650)		(22,650)			3,242		0003
EUR/L 81936.34 USD-S81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	1	81,936	0.99799967				(4,753)		(4,753)		(4,753)			107		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	1	29,948	0.99039323				(1,720)		(1,720)		(1,720)			113		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	1	11,855	0.986485495				(682)		(682)		(682)			54		0003
EUR/L 2985134.10 USD-S2886000.00EUR	DILSK 5 B RMBS 50136326	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	03/20/2025	1	2,985,134	0.966790738				(140,135)		(140,135)		(140,135)			18,104		0003
EUR/L 1847008.35 USD-S1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025	1	1,847,008	0.951022349				(60,873)		(60,873)		(60,873)			12,484		0003
EUR/L 9951290.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	9,951,290	0.854160616				842,895		842,895		842,895			44,274		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	9,912,640	0.807050392				847,780		847,780		847,780			93,465		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,979,605	0.811655371				811,584		811,584		811,584			93,915		0003
GBP/L 495510.30 USD-S378858.05GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2022	12/09/2024	1	495,510	0.764581584				30,834		30,834		30,834			2,708		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	848,137	0.82263903				(62,949)		(62,949)		(62,949)			7,686		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1759875.14 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/27/2022	11/15/2023	1	1,759,875	0.789197465				(65,138)		(65,138)		(65,138)			3,124		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	1	119,675	0.776819672				5,544		5,544		5,544			1,085		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027	1	4,444,400	0.900009				(29,530)		(29,530)		(29,530)			43,877		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	1,587,028	0.945163093				(55,958)		(55,958)		(55,958)			12,653		0003
EUR/L 2164312.50 USD-S2125000.00EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025	1	2,164,313	0.981836033				(131,447)		(131,447)		(131,447)			13,523		0003
EUR/L 210531.84 USD-S202278.86EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024	1	210,532	0.960799374				(7,225)		(7,225)		(7,225)			1,094		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027	1	569,051	0.84484434				(14,305)		(14,305)		(14,305)			5,157		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	12/13/2022	07/07/2026	1	2,506,055	0.894693661				28,151		28,151		28,151			20,854		0003
GBP/L 578640.34 USD-S467135.17GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024	1	578,640	0.807297967				8,221		8,221		8,221			3,162		0003
GBP/S 1457328.26 USD-L1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	1,457,328	0.801192176				(31,389)		(31,389)		(31,389)			5,367		0003
GBP/S 277586.34 USD-L222400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	277,586	0.801192162				(5,979)		(5,979)		(5,979)			1,022		0003
EUR/L 656320.80 USD-S600000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	656,321	0.914187087				10,329		10,329		10,329			3,422		0003
EUR/L 174657.65 USD-S167040.60EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/16/2025	1	174,658	0.956388684				(6,470)		(6,470)		(6,470)			1,143		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/31/2022	10/28/2025	1	1,746,422	0.954034616				(67,757)		(67,757)		(67,757)			12,592		0003
EUR/L 434604.96 USD-S394500.08EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024	1	434,605	0.907721072				8,790		8,790		8,790			2,434		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	1	1,649,499	0.915080529				(37,900)		(37,900)		(37,900)			6,226		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	1	111	0.911722142				(2)		(2)		(2)			1		0003
GBP/L 503566.53 USD-S404412.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	07/19/2024	1	503,567	0.803097378				9,607		9,607		9,607			2,256		0003
EUR/S 1249996.52 USD-L1125768.02EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	10/25/2023	1	1,249,997	0.900616923				(58,693)		(58,693)		(58,693)			1,636		0003
GBP/L 1793002.95 USD-S1444875.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	1	1,793,003	0.805841385				30,423		30,423		30,423			11,731		0003
EUR/L 1092827.62 USD-S991226.87EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/22/2023	11/27/2024	1	1,092,828	0.907029482				24,424		24,424		24,424			5,889		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/13/2023	01/11/2027	1	676,557	0.821287782				(265)		(265)		(265)			6,131		0003
EUR/L 1484278.51 USD-S1330654.45EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/26/2023	11/27/2024	1	1,484,279	0.896499168				50,020		50,020		50,020			7,999		0003
GBP/L 11300674.53 USD-S8785411.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	11,300,675	0.777423618				583,498		583,498		583,498			73,938		0003
GBP/L 1370753.71 USD-S1065656.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	1,370,754	0.777423619				70,777		70,777		70,777			8,969		0003
EUR/L 5047316.52 USD-S4500517.18EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	5,047,317	0.891665336				286,403		286,403		286,403			5,446		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 564953.93 USD-S504738.62EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	1	564,954	0.893415539				30,832		30,832		30,832			739		0003
EUR/L 80629.89 USD-S72036.00EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	1	80,630	0.893415581				4,400		4,400		4,400			106		0003
EUR/L 74696.71 USD-S66402.98EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024	1	74,697	0.888967934				4,094		4,094		4,094			211		0003
EUR/L 388359.97 USD-S337235.13EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026	1	388,360	0.868357081				16,540		16,540		16,540			2,962		0003
GBP/L 607984.51 USD-S491797.38GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	1	607,985	0.808897878				8,049		8,049		8,049			3,978		0003
GBP/L 18183195.77 USD-S14817660.53GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	1	18,183,196	0.814909586				94,790		94,790		94,790			44,894		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	07/26/2021	09/01/2026	1	32,697,600	0.795165394				3,453,650		3,453,650		3,453,650			279,526		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO ReInv6m ALBAC 1A B2R XS2368817099	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	07/29/2021	07/20/2026	1	9,105,120	0.790763878				1,016,251		1,016,251		1,016,251			76,253		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026	1	3,450,435	0.804246421				365,722		365,722		365,722			26,141		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO ReInv6m HARVT 26A D XS2359406639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2021	07/15/2026	1	3,638,920	0.796939751				385,080		385,080		385,080			30,401		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	6,271,000	0.797321001				661,293		661,293		661,293			52,390		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	08/24/2021	10/15/2026	1	41,533,800	0.794533609				4,340,253		4,340,253		4,340,253			362,312		0003
GBP/L 9636965.34 USD-S6979211.72GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024	1	9,636,965	0.724212599				1,046,026		1,046,026		1,046,026			52,663		0003
EUR/L 5160436.20 USD-S4260000.00EUR	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	5,160,436	0.825511611				542,732		542,732		542,732			26,568		0003
EUR/L 5632870.50 USD-S4650000.00EUR	CLO ReInv6m ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	1	5,632,871	0.825511611				592,418		592,418		592,418			29,001		0003
EUR/L 13932579.60 USD-S11670000.00EUR	CLO ReInv6m HNLY 3A D XS2240856562	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/06/2021	10/15/2024	1	13,932,580	0.837605119				1,298,208		1,298,208		1,298,208			71,173		0003
EUR/L 1799700.00 USD-S1500000.00EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	1	1,799,700	0.833472245				166,639		166,639		166,639			10,244		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO ReInv6m DERPK 1A DR XS2393984641	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	17,972,750	0.806776926				1,665,992		1,665,992		1,665,992			156,782		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,586,750	0.808407437				861,422		861,422		861,422			84,898		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2026	1	289,247	0.720435139				31,159		31,159		31,159			2,381		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2029	1	333,277	0.703358545				35,925		35,925		35,925			3,983		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2034	1	424,655	0.673763651				43,206		43,206		43,206			6,950		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/27/2021	11/03/2025	1	23,002,095	0.813802083				2,289,657		2,289,657		2,289,657			166,503		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2021	11/03/2025	1	93,107,536	0.726163677				9,612,859		9,612,859		9,612,859			673,968		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2044	1	615,818	0.612594953				53,683		53,683		53,683			14,017		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 13452700.00 USD-L11500000.00EUR	CLO ReInv6m HARVT 25A D XS2240270368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	13,452,700	0.854846982				(1,081,979)		(1,081,979)		(1,081,979)			59,852		0003
GBP/L 67046320.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	1	67,046,320	0.727855011				6,942,457		6,942,457		6,942,457			382,424		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	7,434,480	0.807050392				635,835		635,835		635,835			70,099		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027	1	6,160,250	0.811655371				500,978		500,978		500,978			57,972		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO ReInv6m RRME 11A BN XS2446267770	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/16/2022	09/30/2027	1	23,279,063	0.805444807				1,889,808		1,889,808		1,889,808			232,870		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO ReInv6m CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027	1	1,226,500	0.81532817				95,457		95,457		95,457			11,542		0003
EUR/S 692520.00 USD-L600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2022	05/22/2024	1	692,520	0.86640097				(51,128)		(51,128)		(51,128)			2,778		0003
GBP/L 401938.11 USD-S303177.91GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2022	12/09/2024	1	401,938	0.754290032				29,757		29,757		29,757			2,196		0003
EUR/L 32870050.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/26/2022	02/25/2025	1	32,870,050	0.88226212				1,362,824		1,362,824		1,362,824			195,032		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026	1	4,101,894	0.944376238				(149,070)		(149,070)		(149,070)			33,760		0003
EUR/L 1302579.70 USD-S1251638.03EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/15/2025	1	1,302,580	0.960891706				(49,250)		(49,250)		(49,250)			7,414		0003
EUR/L 437448.80 USD-S428984.93EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/30/2023	1	437,449	0.980651747				(16,604)		(16,604)		(16,604)			627		0003
EUR/L 659517.23 USD-S637750.80EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/29/2024	1	659,517	0.966996419				(24,309)		(24,309)		(24,309)			3,004		0003
EUR/L 414677.30 USD-S397760.55EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/28/2025	1	414,677	0.959205025				(15,154)		(15,154)		(15,154)			2,392		0003
GBP/L 15130769.79 USD-S12777423.86GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/14/2022	06/16/2025	1	15,130,770	0.844466213				(425,508)		(425,508)		(425,508)			98,998		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/16/2022	05/15/2026	1	9,130,454	10.105				362,398		362,398		362,398			73,960		0003
EUR/L 681011.12 USD-S634931.00EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/22/2022	11/27/2024	1	681,011	0.93233573				(3,355)		(3,355)		(3,355)			3,670		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027	1	315,236	0.814381982				2,164		2,164		2,164			2,857		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/20/2022	02/27/2026	1	1,106,100	0.904077389				7,117		7,117		7,117			8,592		0003
EUR/S 1084186.15 USD-L970536.34EUR	Domi 2020-1 Class A-50136224	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	04/15/2025	1	1,084,186	0.895175003				(32,059)		(32,059)		(32,059)			6,733		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024	1	863,696	0.920201086				(18,653)		(18,653)		(18,653)			2,445		0003
EUR/L 651364.08 USD-S579084.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	12/31/2024	1	651,364	0.889033503				26,313		26,313		26,313			3,648		0003
EUR/L 31845981.64 USD-S28345333.01EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2023	10/17/2023	1	31,845,982	0.890075656				1,860,608		1,860,608		1,860,608			34,364		0003
GBP/L 383928.47 USD-S304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WIK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027	1	383,928	0.792204704				11,580		11,580		11,580			3,479		0003
EUR/L 29668738.70 USD-S26291002.19EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	29,668,739	0.886151665				1,844,889		1,844,889		1,844,889			40,346		0003
EUR/L 5478750.00 USD-S5000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025	1	5,478,750	0.912616929				74,936		74,936		74,936			31,707		0003

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GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/11/2023	01/11/2027	1	373,683	0.82572974				(1,890)		(1,890)		(1,890)			3,386		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	1	1,721,806	0.806646768				(25,867)		(25,867)		(25,867)			9,452		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027	1	702,751	0.814531243				4,713		4,713		4,713			6,368		0003
EUR/L 1880085.44 USD-S1702874.14EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	1	1,880,085	0.905742954				38,313		38,313		38,313			11,079		0003
GBP/L 448903.23 USD-S365469.47GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/14/2023	12/09/2024	1	448,903	0.814138651				2,628		2,628		2,628			2,453		0003
GBP/S 111395226.80 USD-L91645600.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	1	111,395,227	0.822706705				434,209		434,209		434,209			696,029		0003
GBP/L 309757.23 USD-S253193.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/14/2023	12/09/2024	1	309,757	0.817394157				582		582		582			1,693		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	1	257,328	0.917515365				(6,292)		(6,292)		(6,292)			728		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	1	111	0.911722142				(2)		(2)		(2)			1		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026	1	4,733,638	0.911689224				(24,936)		(24,936)		(24,936)			39,391		0003
GBP/L 780256.38 USD-S630039.27GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/30/2023	02/18/2025	1	780,256	0.807477242				11,203		11,203		11,203			4,598		0003
EUR/L 321505.52 USD-S287353.55EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	321,506	0.893774856				10,713		10,713		10,713			1,895		0003
EUR/L 17903.03 USD-S16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024	1	17,903	0.894162608				811		811		811			68		0003
EUR/L 16359.82 USD-S14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/04/2023	07/25/2024	1	16,360	0.892808723				701		701		701			74		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026	1	21,540,687	0.872981231				727,002		727,002		727,002			175,578		0003
GBP/L 437160.08 USD-S353403.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/13/2022	12/09/2024	1	437,160	0.808407437				5,618		5,618		5,618			2,389		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/23/2022	01/11/2027	1	180,232	0.796908003				4,546		4,546		4,546			1,633		0003
GBP/S 60634000.00 USD-L48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025	1	60,634,000	0.804828974				(1,056,502)		(1,056,502)		(1,056,502)			345,849		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	194,092	0.814846972				1,237		1,237		1,237			1,759		0003
EUR/L 5482743.04 USD-S5231625.04EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	1	5,482,743	0.954198474				(175,609)		(175,609)		(175,609)			32,309		0003
GBP/L 516242.61 USD-S446017.20GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024	1	516,243	0.863968203				(28,390)		(28,390)		(28,390)			2,821		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027	1	105,613	0.863930849				(4,773)		(4,773)		(4,773)			957		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027	1	44,451	0.863930929				(2,009)		(2,009)		(2,009)			403		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2022	04/15/2026	1	8,981,865	0.946351342				(327,118)		(327,118)		(327,118)			71,608		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	1,719,840	0.930319099				(63,933)		(63,933)		(63,933)			17,398		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	1	1,603,143	0.994727937				(92,411)		(92,411)		(92,411)			4,538		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	1	49,515	0.994728015				(2,854)		(2,854)		(2,854)			140		0003
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	1	8,878	0.98299453				(516)		(516)		(516)			46		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO Reinv6m OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026	1	727,300	0.962463908				(36,108)		(36,108)		(36,108)			5,527		0003
EUR/L 999540.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/16/2023	1	999,540	1.000460212				(58,275)		(58,275)		(58,275)			1,046		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027	1	1,340,170	0.970026191				(90,063)		(90,063)		(90,063)			12,185		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027	1	526,672	0.912825191				(50,853)		(50,853)		(50,853)			4,773		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	2,070,100	0.966136902				(120,338)		(120,338)		(120,338)			17,226		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026	1	155,335	0.944822351				(5,058)		(5,058)		(5,058)			1,186		0003
EUR/S 372299.00 USD-L367326.65EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2022	10/25/2023	1	372,299	0.986644203				16,411		16,411		16,411			487		0003
EUR/L 1748560.00 USD-S1600000.00EUR	CLO Reinv6m AVOCA 15A DR XS1768031004	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,748,560	0.91503866				32,811		32,811		32,811			7,992		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO Reinv6m GLME 1A C1A XS1772821978	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,092,850	0.91503866				20,507		20,507		20,507			4,995		0003
EUR/L 684025.00 USD-S625000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	1	684,025	0.913709294				12,911		12,911		12,911			3,277		0003
GBP/L 4664341.98 USD-S3816138.06GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	1	4,664,342	0.81815143				3,308		3,308		3,308			27,486		0003
EUR/L 22760714.90 USD-S21402384.73EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025	1	22,760,715	0.940321287				(386,382)		(386,382)		(386,382)			134,917		0003
GBP/L 313256.86 USD-S255763.73GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024	1	313,257	0.816466493				943		943		943			1,712		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025	1	2,493,542	0.814133356				(15,730)		(15,730)		(15,730)			18,050		0003
EUR/L 1228293.21 USD-S1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023	1	1,228,293	0.923571677				27,837		27,837		27,837			1,607		0003
EUR/S 1226618.81 USD-L1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2023	1	1,226,619	0.924832402				(26,163)		(26,163)		(26,163)			1,605		0003
GBP/L 606250.00 USD-S500000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/18/2025	1	606,250	0.824742268				(4,072)		(4,072)		(4,072)			3,573		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	11/03/2025	1	478,305	0.822104756				(1,184)		(1,184)		(1,184)			3,462		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	1	1,649,499	0.915080529				(37,900)		(37,900)		(37,900)			6,226		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025	1	5,711,910	0.822842097				521,898		521,898		521,898			40,830		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/16/2025	1	191,605	0.725452501				20,155		20,155		20,155			1,254		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2028	1	298,504	0.708842807				32,684		32,684		32,684			3,240		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/17/2030	1	344,378	0.698104637				36,538		36,538		36,538			4,463		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	02/18/2048	1	1,572,410	0.584658559				140,808		140,808		140,808			38,838		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 7	11/02/2021	06/17/2041	1	556,563	0.630636317				50,512		50,512		50,512			11,716		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 7	11/02/2021	06/17/2047	1	1,066,691	0.607422707				85,803		85,803		85,803			25,980		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY 7	01/05/2022	01/11/2027	1	18,243,674	0.726374664				1,811,957		1,811,957		1,811,957			165,328		0003
EUR/L 12878140.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA 7	01/25/2022	07/15/2024	1	12,878,140	0.854160616				1,090,805		1,090,805		1,090,805			57,296		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE?2022-3A?C XS2440262736	D1	Currency	CREDIT AGRICOLE SA 9	02/04/2022	04/26/2027	1	4,960,800	0.806321561				426,629		426,629		426,629			46,883		0003
EUR/L 2935275.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	JPMORGAN CHASE 8	02/09/2022	10/30/2023	1	2,935,275	0.851708954				289,184		289,184		289,184			4,208		0003
GBP/L 523413.99 USD-S386597.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2	02/10/2022	12/09/2024	1	523,414	0.738606987				48,169		48,169		48,169			2,860		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7	02/10/2022	11/03/2025	1	561,802	0.735240052				52,384		52,384		52,384			4,067		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY 7	02/23/2022	04/15/2027	1	4,279,100	0.817929004				322,444		322,444		322,444			40,269		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY 7	02/23/2022	04/15/2027	1	6,357,520	0.817929004				479,059		479,059		479,059			59,829		0003
EUR/S 1716600.00 USD-L1500000.00EUR	CLO Reinv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA O	03/08/2022	10/22/2024	1	1,716,600	0.873820343				(96,048)		(96,048)		(96,048)			8,849		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 9	04/14/2022	01/11/2027	1	116,769	0.74476803				9,341		9,341		9,341			1,058		0003
EUR/L 298510.85 USD-S264262.44EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA E	07/20/2023	04/25/2024	1	298,511	0.885269128				16,360		16,360		16,360			1,127		0003
EUR/L 319738.90 USD-S282031.31EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA E	07/20/2023	07/25/2024	1	319,739	0.882067556				17,386		17,386		17,386			1,447		0003
EUR/L 363634.85 USD-S318001.62EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA E	07/20/2023	04/25/2025	1	363,635	0.874508095				18,757		18,757		18,757			2,278		0003
EUR/L 381696.21 USD-S332198.62EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA E	07/20/2023	10/28/2025	1	381,696	0.870322029				19,078		19,078		19,078			2,752		0003
EUR/L 29052.01 USD-S25284.61EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA E	07/20/2023	10/28/2025	1	29,052	0.870322226				1,452		1,452		1,452			209		0003
EUR/L 20953.61 USD-S18195.21EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA E	07/20/2023	01/26/2026	1	20,954	0.868356813				892		892		892			160		0003
GBP/L 8364951.21 USD-S6640220.37GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA 8	08/16/2023	06/16/2025	1	8,364,951	0.793814597				264,657		264,657		264,657			54,730		0003
GBP/L 420584.19 USD-S333664.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7	08/22/2023	06/16/2025	1	420,584	0.793335979				13,552		13,552		13,552			2,752		0003
EUR/L 209166.50 USD-S188539.52EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA O	08/22/2023	12/31/2024	1	209,167	0.901384878				5,661		5,661		5,661			1,172		0003
GBP/L 184345.39 USD-S149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA 9	09/13/2023	01/11/2027	1	184,345	0.80847278				2,410		2,410		2,410			1,671		0003
GBP/L 6605337.65 USD-S5335921.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC 5	09/15/2023	06/16/2025	1	6,605,338	0.807819694				96,136		96,136		96,136			43,217		0003
EUR/L 1435791.09 USD-S1322018.20EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2	09/22/2023	11/27/2024	1	1,435,791	0.92075944				10,841		10,841		10,841			7,737		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA 7	08/12/2021	07/15/2026	1	4,387,867	0.797654004				461,294		461,294		461,294			36,658		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO Reinv6m CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY 7	08/19/2021	08/20/2026	1	6,983,200	0.801924619				695,250		695,250		695,250			59,361		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 33352900.00 USD-S26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/24/2021	10/15/2026	1	33,352,900	0.794533609				3,485,355		3,485,355		3,485,355			290,947		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO ReInv6m VENDM 1A CR XS2348059838	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	07/20/2026	1	4,065,750	0.799360512				419,887		419,887		419,887			34,050		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	3,387,744	0.796990564				345,992		345,992		345,992			29,552		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO ReInv6m ARBR 8A CR XS2388929619	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	4,516,992	0.796990564				461,323		461,323		461,323			39,403		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026	1	2,504,200	0.798658254				251,729		251,729		251,729			21,845		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027	1	3,146,000	0.794659886				317,358		317,358		317,358			28,557		0003
EUR/L 1177440.00 USD-S1000000.00EUR	CLO ReInv6m AVOCA 19A D XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/06/2021	10/16/2023	1	1,177,440	0.849300177				119,625		119,625		119,625			1,233		0003
EUR/L 13675570.00 USD-S11500000.00EUR	CLO ReInv6m HARVT 25A D XS2240270368	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	07/15/2024	1	13,675,570	0.840915589				1,295,579		1,295,579		1,295,579			60,844		0003
EUR/L 1168342.50 USD-S975000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/06/2021	12/16/2024	1	1,168,343	0.834515564				108,736		108,736		108,736			6,436		0003
EUR/L 18185302.50 USD-S15150000.00EUR	CLO ReInv6m BAST 2020-3A B2 XS2242636194	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2021	02/18/2025	1	18,185,303	0.833090349				1,660,770		1,660,770		1,660,770			107,164		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	4,462,200	0.806776926				413,626		413,626		413,626			38,925		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/21/2021	06/15/2027	1	277,074	0.714719653				30,356		30,356		30,356			2,668		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/22/2021	02/18/2048	1	2,317,408	0.599808061				190,375		190,375		190,375			57,239		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/28/2021	06/15/2039	1	525,463	0.632751204				52,799		52,799		52,799			10,416		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/03/2021	06/16/2025	1	96,503	0.73480788				9,140		9,140		9,140			631		0003
GBP/L 487886.23 USD-S363315.24GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024	1	487,886	0.744672052				41,504		41,504		41,504			2,666		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/05/2022	01/11/2027	1	506,411	0.726374667				50,297		50,297		50,297			4,589		0003
GBP/S 1866168.13 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023	1	1,866,168	0.744841784				(170,354)		(170,354)		(170,354)			1,954		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027	1	840,462	0.830151087				56,330		56,330		56,330			7,616		0003
EUR/S 698079.06 USD-L600000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024	1	698,079	0.859501501				(47,297)		(47,297)		(47,297)			3,845		0003
EUR/S 119382.35 USD-L106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	01/25/2024	1	119,382	0.895855878				(5,669)		(5,669)		(5,669)			338		0003
GBP/L 62010160.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	01/31/2024	1	62,010,160	0.786967813				2,429,130		2,429,130		2,429,130			179,986		0003
GBP/S 3335548.86 USD-L2645098.74GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/22/2023	01/27/2025	1	3,335,549	0.793002547				(106,450)		(106,450)		(106,450)			19,225		0003
GBP/S 1894609.80 USD-L1518360.15GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026	1	1,894,610	0.80141048				(39,286)		(39,286)		(39,286)			15,766		0003
EUR/L 30734466.05 USD-S27596644.75EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2023	10/17/2023	1	30,734,466	0.897905456				1,541,099		1,541,099		1,541,099			33,164		0003
GBP/L 540343.76 USD-S428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027	1	540,344	0.792204707				16,298		16,298		16,298			4,897		0003
EUR/L 399988.43 USD-S348012.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026	1	399,988	0.870056991				14,061		14,061		14,061			3,328		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1889283.16 USD-L1706802.12EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	1	1,889,283	0.90341255				(83,121)		(83,121)		(83,121)			2,472		0003
EUR/L 908296.34 USD-S801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	908,296	0.882573588				20,891		20,891		20,891			7,558		0003
EUR/L 655219.33 USD-S599578.45EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025	1	655,219	0.915080527				6,735		6,735		6,735			3,861		0003
EUR/L 1392767.25 USD-S1247060.68EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025	1	1,392,767	0.895383403				43,654		43,654		43,654			8,256		0003
EUR/L 736449.23 USD-S659492.99EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	1	736,449	0.895503672				23,164		23,164		23,164			4,340		0003
GBP/S 3553622.14 USD-L2797246.65GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026	1	3,553,622	0.787153653				(128,001)		(128,001)		(128,001)			29,571		0003
GBP/S 3007262.10 USD-L2368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	01/31/2024	1	3,007,262	0.787737138				(114,979)		(114,979)		(114,979)			8,729		0003
EUR/L 90390.62 USD-S82050.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	01/29/2024	1	90,391	0.907730138				3,135		3,135		3,135			260		0003
EUR/L 449093.51 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	449,094	0.882573587				10,329		10,329		10,329			3,737		0003
GBP/L 259449.08 USD-S209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027	1	259,449	0.808472784				3,391		3,391		3,391			2,351		0003
GBP/L 146852.05 USD-S118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027	1	146,852	0.808472813				1,920		1,920		1,920			1,331		0003
GBP/L 22501.13 USD-S18058.69GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	1	22,501	0.802568138				458		458		458			133		0003
GBP/L 1704577.85 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	10/16/2023	1	1,704,578	0.815451169				8,764		8,764		8,764			1,784		0003
EUR/L 2855760.70 USD-S2669758.62EUR	Coupon Hedge CLO MUSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	1	2,855,761	0.934867764				20,875		20,875		20,875			7,051		0003
EUR/L 502879.66 USD-S454354.59EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026	1	502,880	0.903505602				1,347		1,347		1,347			4,185		0003
GBP/L 1695355.20 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/28/2023	10/02/2023	1	1,695,355	0.819887184				(324)		(324)		(324)			627		0003
GBP/L 1276798.77 USD-S1023802.77GBP	Motive Capital Fund Ii-b	N/A	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/12/2023	03/20/2024	1	1,276,799	0.801851313				26,549		26,549		26,549			4,382		0003
GBP/L 41093.09 USD-S32935.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	1	41,093	0.801474652				818		818		818			225		0003
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026	1	28,267,618	0.89968511				180,544		180,544		180,544			235,228		0003
GBP/S 1686089.46 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/19/2022	01/16/2024	1	1,686,089	0.824392793				10,883		10,883		10,883			4,586		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO Relnv6m RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	4,232,074	0.945163093				(149,220)		(149,220)		(149,220)			33,740		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO Relnv6m CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	2,588,750	0.965717045				(183,062)		(183,062)		(183,062)			26,301		0003
EUR/L 1872093.75 USD-S1875000.00EUR	CLO Relnv6m GRIPK 1A A2ER XS2309454119	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/29/2022	11/21/2023	1	1,872,094	1.001552406				(114,387)		(114,387)		(114,387)			3,533		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO Relnv6m PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025	1	2,204,126	0.975443217				(131,305)		(131,305)		(131,305)			15,755		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO Relnv6m BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026	1	2,579,500	0.969180074				(165,184)		(165,184)		(165,184)			22,562		0003
EUR/L 2644029.05 USD-S2643500.35EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	1	2,644,029	0.99980004				(153,361)		(153,361)		(153,361)			3,460		0003

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EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	1	1,000,902	0.986485154				(57,619)		(57,619)		(57,619)			4,530		0003
EUR/L 514775.00 USD-S500000.00EUR	CLO ReInv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025	1	514,775	0.97129814				(26,611)		(26,611)		(26,611)			3,113		0003
EUR/L 98489.51 USD-S93978.54EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025	1	98,490	0.954198473				(3,273)		(3,273)		(3,273)			619		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025	1	1,632,478	0.816060063				6,832		6,832		6,832			11,817		0003
GBP/L 1718318.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	1	1,718,318	0.808930594				22,504		22,504		22,504			1,799		0003
GBP/S 1722083.33 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	1	1,722,083	0.806516657				(25,678)		(25,678)		(25,678)			7,622		0003
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	07/25/2024	1	539,547	0.912051762				11,994		11,994		11,994			2,442		0003
EUR/L 3076737.69 USD-S2832570.14EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/13/2023	10/25/2023	1	3,076,738	0.920640765				79,271		79,271		79,271			4,026		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	1	53,681	0.917515393				(1,313)		(1,313)		(1,313)			152		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	1	1,096,868	0.913492281				(22,689)		(22,689)		(22,689)			4,964		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/27/2023	11/03/2025	1	3,455,203	0.818283732				5,995		5,995		5,995			25,011		0003
GBP/L 629808.08 USD-S503406.57GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/13/2023	12/09/2024	1	629,808	0.799301543				15,097		15,097		15,097			3,442		0003
GBP/L 710999.36 USD-S571998.33GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024	1	710,999	0.804499079				12,531		12,531		12,531			3,885		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road - 7200561	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	05/24/2023	05/27/2026	1	670,191	0.901875901				3,763		3,763		3,763			5,463		0003
GBP/S 1743699.40 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	1	1,743,699	0.797155748				(47,885)		(47,885)		(47,885)			1,825		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/13/2023	01/11/2027	1	952,192	0.821287776				(372)		(372)		(372)			8,629		0003
GBP/L 1937348.37 USD-S1528841.83GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	12/09/2024	1	1,937,348	0.789141413				70,477		70,477		70,477			10,587		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	944,281	0.738879857				81,380		81,380		81,380			8,557		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	1	361,151	0.752615329				26,760		26,760		26,760			2,614		0003
GBP/L 403890.87 USD-S321515.15GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024	1	403,891	0.79604461				10,553		10,553		10,553			2,207		0003
EUR/L 11024200.00 USD-S10000000.00EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	1	11,024,200	0.907095299				200,438		200,438		200,438			62,748		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026	1	4,132,995	0.900495273				23,146		23,146		23,146			34,393		0003
GBP/L 754569.84 USD-S608474.99GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024	1	754,570	0.806386576				11,560		11,560		11,560			4,124		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	1,058,018	0.945163093				(37,305)		(37,305)		(37,305)			8,435		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	3,224,700	0.930319099				(119,875)		(119,875)		(119,875)			32,620		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 898110.00 USD-S900000.00EUR	CLO Reinv6m EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/30/2022	10/24/2023	1	898,110	1.002104419				(54,243)		(54,243)		(54,243)			1,151		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	1	1,507,902	0.990393191				(86,605)		(86,605)		(86,605)			5,692		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	1	103	0.983031012				(6)		(6)		(6)			1		0003
EUR/L 1021016.60 USD-S1000000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025	1	1,021,017	0.979416006				(59,307)		(59,307)		(59,307)			6,340		0003
EUR/L 244095.85 USD-S235477.37EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024	1	244,096	0.964692231				(8,394)		(8,394)		(8,394)			1,112		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025	1	132,366	0.9476876				(4,305)		(4,305)		(4,305)			954		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026	1	1,171,809	0.94286253				(39,150)		(39,150)		(39,150)			9,408		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025	1	1,622,229	0.854773911				(62,415)		(62,415)		(62,415)			11,743		0003
GBP/L 749895.52 USD-S626426.80GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/15/2022	12/09/2024	1	749,896	0.835352103				(15,035)		(15,035)		(15,035)			4,098		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO Reinv6m MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,639,275	0.91503866				30,760		30,760		30,760			7,492		0003
GBP/S 1721944.45 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	1	1,721,944	0.806581705				(25,608)		(25,608)		(25,608)			7,239		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	1	1,721,806	0.806646768				(25,338)		(25,338)		(25,338)			8,796		0003
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2024	1	4,782	0.909630844				100		100		100			25		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	1	32,412	0.91508057				(745)		(745)		(745)			122		0003
EUR/L 3736052.56 USD-S3359759.50EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/03/2023	02/18/2025	1	3,736,053	0.899280577				102,248		102,248		102,248			22,016		0003
GBP/L 1419245.57 USD-S1144229.91GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/02/2023	02/18/2025	1	1,419,246	0.806224049				22,548		22,548		22,548			8,363		0003
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026	1	875,357	0.899540248				5,714		5,714		5,714			7,284		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026	1	298,345	0.88530831				6,070		6,070		6,070			2,483		0003
EUR/L 86233129.65 USD-S76754009.48EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2023	10/17/2023	1	86,233,130	0.890075656				5,038,187		5,038,187		5,038,187			93,051		0003
EUR/L 3252918.13 USD-S2797246.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026	1	3,252,918	0.859919167				146,368		146,368		146,368			27,069		0003
GBP/L 1857823.68 USD-S1456773.84GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/24/2023	12/09/2024	1	1,857,824	0.784129224				78,955		78,955		78,955			10,152		0003
GBP/S 1765884.08 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	1	1,765,884	0.787141136				(68,338)		(68,338)		(68,338)			9,381		0003
GBP/L 439540.03 USD-S353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027	1	439,540	0.805088151				7,308		7,308		7,308			3,983		0003
EUR/L 967124.87 USD-S893503.16EUR	Motive Capital Fund Ii-b	N/A	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	03/20/2024	1	967,125	0.923875694				14,691		14,691		14,691			3,319		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2078650.00 USD-L1750000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024	1	2,078,650	0.841892575				(184,609)		(184,609)		(184,609)			10,619		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025	1	561,802	0.735240052				52,384		52,384		52,384			4,067		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/16/2022	09/30/2027	1	13,345,050	0.80554213				1,082,137		1,082,137		1,082,137			133,496		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2442282581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027	1	9,292,125	0.807135074				731,259		731,259		731,259			93,745		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2022	04/15/2027	1	6,357,520	0.817929004				479,059		479,059		479,059			59,829		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2022	04/15/2027	1	13,241,800	0.830702775				836,820		836,820		836,820			124,615		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/20/2022	04/21/2026	1	407,717	0.851933882				22,655		22,655		22,655			3,261		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027	1	4,352,280	0.919058516				(102,180)		(102,180)		(102,180)			42,360		0003
EUR/L 14394861.00 USD-S13500000.00EUR	CLO Reinv6m ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	14,394,861	0.93783469				(204,902)		(204,902)		(204,902)			84,827		0003
EUR/L 2212543.45 USD-S2075000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	2,212,543	0.93783469				(31,494)		(31,494)		(31,494)			13,038		0003
EUR/L 1274211.77 USD-S1195000.00EUR	CLO Reinv6m ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	1,274,212	0.93783469				(18,138)		(18,138)		(18,138)			7,509		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027	1	10,138,788	0.900009				(67,366)		(67,366)		(67,366)			100,095		0003
EUR/L 105964669.08 USD-S99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	04/22/2024	1	105,964,669	0.943682171				(786,815)		(786,815)		(786,815)			397,065		0003
EUR/L 1168200.00 USD-S1100000.00EUR	CLO Reinv6m CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024	1	1,168,200	0.941619586				(4,621)		(4,621)		(4,621)			4,067		0003
EUR/L 6462340.00 USD-S6100000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024	1	6,462,340	0.943930527				(41,484)		(41,484)		(41,484)			22,501		0003
EUR/S 1058509.00 USD-L1000000.00EUR	CLO Reinv6m CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024	1	1,058,509	0.94472508				7,692		7,692		7,692			3,686		0003
EUR/S 571594.86 USD-L540000.00EUR	CLO Reinv6m CORDA 24A D XS2511418357	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024	1	571,595	0.94472508				4,153		4,153		4,153			1,990		0003
GBP/L 10083127.86 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	10/20/2023	1	10,083,128	0.829118647				(116,522)		(116,522)		(116,522)			11,801		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2028	1	2,385,881	0.708842814				261,238		261,238		261,238			25,896		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2032	1	2,919,990	0.685494928				304,428		304,428		304,428			43,101		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2034	1	3,394,181	0.673763644				345,337		345,337		345,337			55,552		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/16/2036	1	3,650,296	0.655694709				376,408		376,408		376,408			65,096		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2047	1	6,580,542	0.607791892				528,114		528,114		528,114			160,276		0003
EUR/L 1503409.38 USD-S1495000.00EUR	CLO Reinv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/06/2022	10/16/2023	1	1,503,409	0.99440646				(78,024)		(78,024)		(78,024)			1,574		0003
EUR/L 1008750.00 USD-S1000000.00EUR	CLO Reinv6m HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023	1	1,008,750	0.991325898				(49,242)		(49,242)		(49,242)			1,181		0003
EUR/L 930429.50 USD-S910000.00EUR	CLO Reinv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024	1	930,430	0.978042936				(48,675)		(48,675)		(48,675)			4,753		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026	1	1,043,500	0.958313368				(52,977)		(52,977)		(52,977)			8,718		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 647329.60 USD-S620000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026	1	647,330	0.957781013				(32,623)		(32,623)		(32,623)			5,421		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027	1	1,197,570	0.951927653				(59,595)		(59,595)		(59,595)			10,871		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	01/15/2027	1	1,311,225	0.953307022				(66,983)		(66,983)		(66,983)			11,902		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	2,347,497	0.958467768				(148,484)		(148,484)		(148,484)			23,643		0003
EUR/L 8451864.67 USD-S6823283.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025	1	8,451,865	0.807311008				950,088		950,088		950,088			54,676		0003
EUR/L 12934120.00 USD-S10600000.00EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	12,934,120	0.819537781				1,379,760		1,379,760		1,379,760			73,619		0003
EUR/L 11881530.00 USD-S9700000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	11,881,530	0.816393175				1,252,710		1,252,710		1,252,710			73,782		0003
EUR/L 15923700.00 USD-S13000000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	15,923,700	0.816393175				1,678,889		1,678,889		1,678,889			98,883		0003
EUR/L 3674700.00 USD-S3000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	3,674,700	0.816393175				387,436		387,436		387,436			22,819		0003
EUR/L 4287150.00 USD-S3500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	4,287,150	0.816393175				452,009		452,009		452,009			26,622		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	6,736,950	0.816393175				710,299		710,299		710,299			41,835		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	9,569,700	0.809847749				997,385		997,385		997,385			68,406		0003
EUR/L 5556600.00 USD-S4500000.00EUR	CLO ReInv6m NEUBE 2021-1A C XS2293734989	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	5,556,600	0.809847749				579,127		579,127		579,127			39,719		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 6A A2 XS2291788813	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	6,174,000	0.809847749				643,474		643,474		643,474			44,133		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	09/01/2026	1	8,174,400	0.795165394				863,412		863,412		863,412			69,881		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	2,430,440	0.822896266				287,669		287,669		287,669			8,950		0003
EUR/L 4253270.00 USD-S3500000.00EUR	CLO ReInv6m CONTE 8A B2E XS2212660992	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	1	4,253,270	0.822896266				503,421		503,421		503,421			15,663		0003
EUR/L 2129925.00 USD-S1750000.00EUR	CLO ReInv6m JUBIL 2019-22A D XS1980850066	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	05/15/2024	1	2,129,925	0.821625175				251,283		251,283		251,283			8,417		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO ReInv6m AVOCA 20A D1 XS1970751555	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	1,217,100	0.821625175				139,418		139,418		139,418			5,415		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	4,868,400	0.821625175				557,671		557,671		557,671			21,660		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2022	12/07/2026	1	2,204,567	0.941681655				(280,616)		(280,616)		(280,616)			19,684		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2022	07/27/2026	1	516,470	0.968110442				(31,306)		(31,306)		(31,306)			4,340		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2001880.00 USD-S2000000.00EUR	CLO ReInv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	1	2,001,880	0.999060883				(113,750)		(113,750)		(113,750)			2,096		0003
EUR/L 1251175.00 USD-S1250000.00EUR	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	1	1,251,175	0.999060883				(71,094)		(71,094)		(71,094)			1,310		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026	1	3,140,735	0.955190349				(152,955)		(152,955)		(152,955)			26,660		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026	1	2,624,250	0.952653139				(126,614)		(126,614)		(126,614)			23,005		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028	1	3,717,834	0.947863714				(209,689)		(209,689)		(209,689)			38,920		0003
EUR/L 5000815.46 USD-S4875000.00EUR	CLO ReInv6m GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	05/24/2024	1	5,000,815	0.974841011				(210,959)		(210,959)		(210,959)			20,148		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026	1	1,588,350	0.944376239				60,724		60,724		60,724			13,483		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026	1	2,646,750	0.944554642				100,223		100,223		100,223			22,274		0003
EUR/L 2515600.00 USD-S2375000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	2,515,600	0.944108761				(93,038)		(93,038)		(93,038)			21,016		0003
EUR/L 649937.50 USD-S625000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025	1	649,938	0.961630926				(30,488)		(30,488)		(30,488)			4,747		0003
GBP/S 2218693.66 USD-L1777600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	2,218,694	0.801192175				(47,788)		(47,788)		(47,788)			8,171		0003
GBP/L 1229386.16 USD-S996826.53GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025	1	1,229,386	0.810832725				11,743		11,743		11,743			8,044		0003
EUR/L 543800.00 USD-S500000.00EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	1	543,800	0.919455682				12,028		12,028		12,028			1,578		0003
EUR/L 1294244.00 USD-S1190000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	1	1,294,244	0.919455682				28,627		28,627		28,627			3,757		0003
GBP/L 468977.99 USD-S375842.67GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/02/2023	07/19/2024	1	468,978	0.801407908				9,915		9,915		9,915			2,101		0003
GBP/L 725259.63 USD-S584444.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	1	725,260	0.805841378				12,306		12,306		12,306			4,745		0003
GBP/L 1287295.20 USD-S1032512.43GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024	1	1,287,295	0.802078987				26,159		26,159		26,159			5,767		0003
GBP/L 170123.94 USD-S134965.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	1	170,124	0.793335964				5,482		5,482		5,482			1,113		0003
EUR/L 3412472.15 USD-S3147499.87EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	3,412,472	0.922351812				76,446		76,446		76,446			6,975		0003
GBP/L 593058.55 USD-S479723.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	1	593,059	0.808897874				7,851		7,851		7,851			3,880		0003
GBP/L 13624359.65 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	10/16/2023	1	13,624,360	0.815451169				70,047		70,047		70,047			14,263		0003
EUR/L 21110.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024	1	21,111	0.900009				603		603		603			118		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027	1	21,430	0.886603422				164		164		164			208		0003
GBP/L 1993225.00 USD-S1625000.00GBP	Tower Bridge 2023-2 Class B	N/A	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025	1	1,993,225	0.815261699				9,993		9,993		9,993			12,088		0003
GBP/L 32485349.15 USD-S26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	11/03/2025	1	32,485,349	0.803923145				645,059		645,059		645,059			235,148		0003
EUR/L 1556221.43 USD-S1383430.91EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024	1	1,556,221	0.888967909				85,290		85,290		85,290			4,405		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 373483.54 USD-S332014.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024	1	373,484	0.888967905				20,469		20,469		20,469			1,057		0003
EUR/L 1692332.49 USD-S1488026.46EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024	1	1,692,332	0.879275479				90,642		90,642		90,642			8,758		0003
EUR/L 197731.68 USD-S172917.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025	1	197,732	0.874508071				10,200		10,200		10,200			1,239		0003
EUR/L 73378.23 USD-S63574.97EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	73,378	0.866400975				3,025		3,025		3,025			589		0003
GBP/S 13457111.11 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	1	13,457,111	0.82568379				109,640		109,640		109,640			41,522		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/21/2021	02/18/2048	1	18,568,699	0.598318724				1,538,927		1,538,927		1,538,927			458,639		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2033	1	3,190,619	0.679624847				328,721		328,721		328,721			49,724		0003
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2045	1	5,004,706	0.61300803				419,080		419,080		419,080			116,630		0003
GBP/S 14915919.37 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023	1	14,915,919	0.744841784				(1,361,607)		(1,361,607)		(1,361,607)			15,615		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	2,645,046	0.945163093				(93,263)		(93,263)		(93,263)			21,088		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	09/30/2022	07/27/2026	1	2,173,836	0.966034236				(127,391)		(127,391)		(127,391)			18,268		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026	1	2,775,743	0.954699508				(143,175)		(143,175)		(143,175)			24,869		0003
EUR/L 3026250.00 USD-S3000000.00EUR	CLO Reinv6m HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023	1	3,026,250	0.991325898				(147,727)		(147,727)		(147,727)			3,542		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/06/2022	01/15/2027	1	3,933,675	0.953307022				(200,950)		(200,950)		(200,950)			35,707		0003
EUR/L 2552541.50 USD-S2500000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025	1	2,552,542	0.979416006				(148,268)		(148,268)		(148,268)			15,851		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/07/2022	04/26/2027	1	3,327,574	0.961661443				(205,424)		(205,424)		(205,424)			31,448		0003
EUR/L 4528800.00 USD-S4500000.00EUR	CLO Reinv6m DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024	1	4,528,800	0.9936407				(260,469)		(260,469)		(260,469)			13,923		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026	1	4,085,281	0.963948332				(246,993)		(246,993)		(246,993)			36,602		0003
EUR/L 1812597.50 USD-S1750000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026	1	1,812,598	0.965465306				(105,377)		(105,377)		(105,377)			15,254		0003
EUR/L 1023800.00 USD-S1000000.00EUR	CLO Reinv6m ARESE 8A BR XS2060909368	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2022	10/17/2024	1	1,023,800	0.976753272				(52,228)		(52,228)		(52,228)			5,244		0003
EUR/L 1028535.00 USD-S1000000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/18/2022	10/15/2024	1	1,028,535	0.972256656				(47,404)		(47,404)		(47,404)			5,254		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	10/18/2022	02/19/2026	1	2,602,338	0.960674778				(126,949)		(126,949)		(126,949)			20,123		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028	1	11,152,447	0.947863714				(629,008)		(629,008)		(629,008)			116,749		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026	1	793,425	0.945268929				(30,238)		(30,238)		(30,238)			6,629		0003
EUR/L 3847087.50 USD-S3750000.00EUR	CLO Reinv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J8570P30	11/01/2022	06/06/2024	1	3,847,088	0.974763376				(164,308)		(164,308)		(164,308)			15,919		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1275375.00 USD-S1250000.00EUR	CLO ReInv6m JUBIL 2020-24A D XS2262819084	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	07/16/2024	1	1,275,375	0.980103891				(64,155)		(64,155)		(64,155)			5,684		0003
EUR/L 7350.18 USD-S6661.88EUR	CLO DRYD 2014-35A DRR XS2092261465 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2023	10/17/2023	1	7,350	0.906356035				303		303		303			8		0003
EUR/L 8538564.00 USD-S8000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/22/2023	11/01/2023	1	8,538,564	0.936925694				70,332		70,332		70,332			12,641		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/06/2022	09/21/2026	1	1,370,292	0.95746005				(71,127)		(71,127)		(71,127)			11,824		0003
EUR/L 1746653.00 USD-S1670000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026	1	1,746,653	0.956114351				(89,572)		(89,572)		(89,572)			15,237		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	2,608,330	0.95846777				(164,983)		(164,983)		(164,983)			26,270		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/07/2022	04/26/2027	1	831,894	0.961661443				(51,356)		(51,356)		(51,356)			7,862		0003
EUR/L 1509600.00 USD-S1500000.00EUR	CLO ReInv6m DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024	1	1,509,600	0.9936407				(86,823)		(86,823)		(86,823)			4,641		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026	1	1,037,600	0.963762529				(59,821)		(59,821)		(59,821)			8,903		0003
EUR/L 846077.40 USD-S829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025	1	846,077	0.979815795				(49,485)		(49,485)		(49,485)			5,254		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025	1	1,299,094	0.962209232				(60,582)		(60,582)		(60,582)			9,317		0003
GBP/L 6120311.38 USD-S5168396.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/14/2022	06/16/2025	1	6,120,311	0.844466212				(172,116)		(172,116)		(172,116)			40,044		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	832,425	0.90098207				10,757		10,757		10,757			8,731		0003
EUR/L 1771201.26 USD-S1637000.00EUR	CLO AVOCA 11A B2R XS1605709036	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	1	1,771,201	0.924231502				38,465		38,465		38,465			2,581		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,639,275	0.91503866				30,760		30,760		30,760			7,492		0003
GBP/L 21064301.67 USD-S17175158.73GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024	1	21,064,302	0.815368057				86,146		86,146		86,146			94,364		0003
GBP/L 13734182.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	1	13,734,182	0.808930594				179,869		179,869		179,869			14,377		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	1	13,774,444	0.80664677				(204,338)		(204,338)		(204,338)			54,433		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	1	13,774,444	0.80664677				(202,707)		(202,707)		(202,707)			70,366		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026	1	558,350	0.895495657				(5,651)		(5,651)		(5,651)			4,669		0003
GBP/L 10096504.04 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/13/2022	01/22/2024	1	10,096,504	0.828020204				(110,145)		(110,145)		(110,145)			28,213		0003
GBP/L 1531457.95 USD-S1111000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/21/2021	06/16/2025	1	1,531,458	0.725452501				161,095		161,095		161,095			10,020		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/28/2021	06/15/2037	1	3,820,825	0.648298217				390,009		390,009		390,009			70,757		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/28/2021	02/18/2048	1	12,567,966	0.584658559				1,125,449		1,125,449		1,125,449			310,423		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/02/2021	06/17/2041	1	4,448,503	0.630636312				403,730		403,730		403,730			93,646		0003
GBP/L 2087406.11 USD-S1541545.02GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/03/2021	06/17/2024	1	2,087,406	0.738497896				196,531		196,531		196,531			8,826		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 13476585.54 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	01/16/2024	1	13,476,586	0.824392793				86,983		86,983		86,983			36,653		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/30/2022	07/27/2026	1	724,612	0.966034236				(42,464)		(42,464)		(42,464)			6,089		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	07/14/2027	1	725,921	0.95051613				(38,639)		(38,639)		(38,639)			7,065		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	12/15/2026	1	1,296,750	0.963948332				(78,400)		(78,400)		(78,400)			11,618		0003
EUR/L 755812.50 USD-S750000.00EUR	CLO Reinv6m DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/14/2022	02/15/2024	1	755,813	0.992309601				(42,399)		(42,399)		(42,399)			2,324		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026	1	1,361,069	0.963948332				(82,289)		(82,289)		(82,289)			12,195		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2026	1	1,404,810	0.960984048				(67,492)		(67,492)		(67,492)			10,643		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026	1	1,570,474	0.955125845				(74,873)		(74,873)		(74,873)			13,120		0003
EUR/S 516410.00 USD-L500000.00EUR	CLO Reinv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	10/17/2024	1	516,410	0.968222924				21,604		21,604		21,604			2,645		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2027	1	798,450	0.939319932				30,091		30,091		30,091			7,248		0003
EUR/L 2180016.25 USD-S2125000.00EUR	CLO Reinv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024	1	2,180,016	0.974763376				(93,108)		(93,108)		(93,108)			9,021		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	1,853,600	0.944108761				(68,555)		(68,555)		(68,555)			15,486		0003
GBP/L 6501383.73 USD-S5253049.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025	1	6,501,384	0.807989399				82,809		82,809		82,809			42,537		0003
EUR/L 544350.00 USD-S500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024	1	544,350	0.918526683				11,176		11,176		11,176			1,911		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.816303874				269,371		269,371		269,371			13,945		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				133,692		133,692		133,692			7,637		0003
EUR/L 604450.00 USD-S500000.00EUR	CLO Reinv6m GLME 2A B1A XS1911601349	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	1	604,450	0.827198279				73,047		73,047		73,047			1,644		0003
EUR/L 2425548.80 USD-S2000000.00EUR	CLO Reinv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	2,425,549	0.824555663				282,918		282,918		282,918			8,932		0003
GBP/L 889421.15 USD-S714853.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025	1	889,421	0.803729302				17,383		17,383		17,383			5,819		0003
GBP/L 2700969.80 USD-S2152904.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	2,700,970	0.797085854				74,677		74,677		74,677			17,672		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026	1	21,310	0.891583452				309		309		309			177		0003
EUR/L 576200.00 USD-S500000.00EUR	CLO Reinv6m CRWPK 1A CR XS2334259400	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	03/16/2026	1	576,200	0.867754252				23,862		23,862		23,862			4,519		0003
EUR/L 1598694.48 USD-S1410156.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2024	1	1,598,694	0.882067567				86,928		86,928		86,928			7,235		0003
EUR/L 1760801.69 USD-S1543479.74EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	1	1,760,802	0.876577839				92,942		92,942		92,942			10,149		0003
EUR/L 1908481.04 USD-S1660993.08EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	1	1,908,481	0.870322023				95,388		95,388		95,388			13,760		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2022065.89 USD-S1751919.85EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	2,022,066	0.866400971				83,366		83,366		83,366			16,225		0003
EUR/L 40485.25 USD-S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	40,485	0.864752719				1,603		1,603		1,603			340		0003
EUR/L 10516.45 USD-S9837.90EUR	CLO BILB 3A BR XS2332238166 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2023	11/17/2023	1	10,516	0.935477276				95		95		95			19		0003
GBP/L 360798.57 USD-S294018.21GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	1	360,799	0.814909577				1,881		1,881		1,881			891		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	1	13,774,444	0.80664677				(206,933)		(206,933)		(206,933)			75,618		0003
GBP/L 3627527.76 USD-S3030769.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025	1	3,627,528	0.835491688				(69,657)		(69,657)		(69,657)			23,734		0003
GBP/L 1382564.08 USD-S1087031.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	07/19/2024	1	1,382,564	0.78624326				54,837		54,837		54,837			6,194		0003
GBP/L 22654388.50 USD-S17706349.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024	1	22,654,389	0.781585838				1,027,424		1,027,424		1,027,424			101,487		0003
EUR/L 730457.00 USD-S661451.11EUR	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	1	730,457	0.905530524				30,046		30,046		30,046			1,209		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028	1	9,631,579	0.875196919				77,691		77,691		77,691			104,084		0003
EUR/L 492705.37 USD-S438974.85EUR	Project Hermes	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2023	08/10/2026	1	492,705	0.890947972				6,764		6,764		6,764			4,168		0003
EUR/L 314565.27 USD-S277467.82EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2024	1	314,565	0.882067559				17,104		17,104		17,104			1,424		0003
EUR/L 1652068.34 USD-S1441343.86EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	1,652,068	0.872448085				83,051		83,051		83,051			11,141		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.816303874				269,371		269,371		269,371			13,945		0003
EUR/L 1212774.40 USD-S1000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	1,212,774	0.824555663				141,459		141,459		141,459			4,466		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,896,000	0.808407437				889,210		889,210		889,210			87,637		0003
EUR/S 1074240.00 USD-L900000.00EUR	CLO ReInv6m ARBR 8A C XS2207863239	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	01/16/2024	1	1,074,240	0.837801609				(117,715)		(117,715)		(117,715)			2,922		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	12,378,000	0.807884957				1,023,730		1,023,730		1,023,730			119,202		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/23/2021	01/29/2027	1	12,275,500	0.814630769				997,236		997,236		997,236			112,075		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026	1	3,306,396	0.900495273				18,517		18,517		18,517			27,514		0003
EUR/L 2193097.22 USD-S2092650.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	1	2,193,097	0.954198474				(70,243)		(70,243)		(70,243)			12,924		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2027	1	1,107,298	0.714719652				121,314		121,314		121,314			10,663		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2028	1	1,192,940	0.708842814				130,619		130,619		130,619			12,948		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2043	1	2,389,576	0.618276246				209,879		209,879		209,879			53,058		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2045	1	2,502,353	0.613008032				209,540		209,540		209,540			58,315		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	02/18/2048	1	9,284,349	0.598318724				769,463		769,463		769,463			229,319		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4HI7331LVCZKQKX5T7XV54	09/29/2022	02/18/2048	1	9,261,296	0.599808061				760,816		760,816		760,816			228,750		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA 4HES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027	1	2,477,160	0.968851427				(164,263)		(164,263)		(164,263)			22,607		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG 4H7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027	1	1,237,080	0.970026191				(83,135)		(83,135)		(83,135)			11,248		0003
GBP/S 5824070.87 USD-L4666200.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4HI7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	5,824,071	0.801192174				(125,443)		(125,443)		(125,443)			21,448		0003
EUR/L 540990.00 USD-S500000.00EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	GOLDMAN SACHS GROUP INC/THE 4HKD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	1	540,990	0.924231502				11,749		11,749		11,749			788		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	JPMORGAN CHASE 4H8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026	1	8,280,750	0.905715062				47,766		47,766		47,766			63,295		0003
GBP/L 6885422.50 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 4H7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	1	6,885,423	0.806776926				101,342		101,342		101,342			25,356		0003
GBP/L 45160296.45 USD-S37331814.87GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY 4HI7331LVCZKQKX5T7XV54	07/13/2022	07/12/2024	1	45,160,296	0.826651236				(437,227)		(437,227)		(437,227)			199,877		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4HI7331LVCZKQKX5T7XV54	10/21/2021	06/17/2030	1	2,752,545	0.698104645				292,044		292,044		292,044			35,671		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4HI7331LVCZKQKX5T7XV54	10/28/2021	06/15/2038	1	4,021,173	0.640614991				406,760		406,760		406,760			77,134		0003
GBP/S 14078999.86 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4HI7331LVCZKQKX5T7XV54	04/27/2022	11/15/2023	1	14,079,000	0.789197465				(521,104)		(521,104)		(521,104)			24,990		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS SA 4HROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026	1	522,150	0.95757924				(27,514)		(27,514)		(27,514)			4,555		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA 4HES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026	1	1,035,000	0.966183575				(60,449)		(60,449)		(60,449)			8,647		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 4H8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026	1	517,885	0.965465306				(30,108)		(30,108)		(30,108)			4,358		0003
EUR/L 2937818.75 USD-S2875000.00EUR	CLO ReInv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024	1	2,937,819	0.978617214				(142,962)		(142,962)		(142,962)			13,071		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024	1	1,537,075	0.975879575				(72,519)		(72,519)		(72,519)			7,196		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA 4HES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	326,969	0.955748829				(15,805)		(15,805)		(15,805)			2,734		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2022	01/15/2027	1	1,576,800	0.95129376				(77,509)		(77,509)		(77,509)			14,313		0003
EUR/L 2064400.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024	1	2,064,400	0.968804495				(74,148)		(74,148)		(74,148)			8,387		0003
EUR/S 1479126.80 USD-L1438000.00EUR	CLO ReInv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024	1	1,479,127	0.972195217				61,799		61,799		61,799			6,581		0003
GBP/S 11648141.74 USD-L9332400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 4HI7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	11,648,142	0.801192174				(250,886)		(250,886)		(250,886)			42,896		0003
EUR/L 838534.50 USD-S775000.00EUR	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GROUP INC/THE 4HKD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	1	838,535	0.924231502				18,210		18,210		18,210			1,222		0003
EUR/L 544083.00 USD-S500000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA 4HES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	1	544,083	0.918977435				11,598		11,598		11,598			1,756		0003
EUR/L 1697538.96 USD-S1560000.00EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA 4HES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	1	1,697,539	0.918977435				36,185		36,185		36,185			5,477		0003
EUR/L 1702170.60 USD-S1560000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,702,171	0.91647688				36,198		36,198		36,198			6,502		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 751487.32 USD-S687000.00EUR	CLO ACLO 4A B XS1796875695	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	751,487	0.914187082				11,826		11,826		11,826			3,919		0003
EUR/L 957134.50 USD-S875000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	957,135	0.914187087				15,063		15,063		15,063			4,991		0003
GBP/S 13775555.55 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	1	13,775,556	0.806581707				(204,861)		(204,861)		(204,861)			57,909		0003
EUR/S 749790.00 USD-L675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/16/2023	01/15/2026	1	749,790	0.900252071				(8,729)		(8,729)		(8,729)			5,680		0003
GBP/L 1270838.75 USD-S1042378.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/14/2023	06/16/2025	1	1,270,839	0.820228813				(741)		(741)		(741)			8,315		0003
EUR/L 31395.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024	1	31,396	0.907770516				1,125		1,125		1,125			80		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	1	31,872	0.894214433				577		577		577			239		0003
GBP/L 4256586.56 USD-S3452485.44GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026	1	4,256,587	0.811092501				44,081		44,081		44,081			35,421		0003
EUR/L 2051246.53 USD-S1829025.43EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	2,051,247	0.891665338				116,395		116,395		116,395			2,213		0003
EUR/S 3862362.51 USD-L3592310.56EUR	ERLS 2019-NPL2 A XS2067018973	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/14/2023	03/20/2024	1	3,862,363	0.930081149				(33,122)		(33,122)		(33,122)			13,257		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO ReInv6m CONTE 8A C XS2212661453	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	606,387	0.824555663				70,730		70,730		70,730			2,233		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	2,447,674	0.817102278				279,173		279,173		279,173			12,504		0003
EUR/S 902175.00 USD-L750000.00EUR	CLO ReInv6m AQUE 2019-4A C XS2004873894	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/21/2021	07/15/2024	1	902,175	0.8313243				(94,356)		(94,356)		(94,356)			4,014		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026	1	6,205,500	0.805736846				574,002		574,002		574,002			54,906		0003
EUR/S 590500.00 USD-L500000.00EUR	CLO ReInv6m DERPK 1A B XS2223753398	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	1	590,500	0.846740051				(56,894)		(56,894)		(56,894)			2,175		0003
EUR/S 8882250.00 USD-L7500000.00EUR	CLO ReInv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	8,882,250	0.844380647				(766,345)		(766,345)		(766,345)			45,374		0003
EUR/S 5849000.00 USD-L5000000.00EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	5,849,000	0.854846982				(470,426)		(470,426)		(470,426)			26,023		0003
GBP/L 26068066.60 USD-S19610887.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	1	26,068,067	0.752295441				1,958,368		1,958,368		1,958,368			162,881		0003
GBP/L 4339843.66 USD-S3300512.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/22/2022	04/22/2025	1	4,339,844	0.760514108				285,805		285,805		285,805			27,117		0003
EUR/L 3004155.00 USD-S2700000.00EUR	CLO ReInv6m SCULE 7A C XS2244912718	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	07/15/2024	1	3,004,155	0.898755224				110,900		110,900		110,900			13,366		0003
GBP/S 6308888.89 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	1	6,308,889	0.880591758				475,311		475,311		475,311			21,337		0003
GBP/S 7039499.93 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	11/15/2023	1	7,039,500	0.789197465				(260,552)		(260,552)		(260,552)			12,495		0003
GBP/S 6738292.77 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	01/16/2024	1	6,738,293	0.82392793				43,491		43,491		43,491			18,327		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2026	1	1,155,949	0.720435147				124,524		124,524		124,524			9,514		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2031	1	1,411,160	0.691180538				148,959		148,959		148,959			19,598		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2039	1	2,099,963	0.632751202				211,007		211,007		211,007			41,627		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/29/2022	06/16/2042	1	2,308,962	0.624258694				206,445		206,445		206,445			49,955		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/29/2022	06/15/2044	1	2,461,058	0.612594955				214,540		214,540		214,540			56,017		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/29/2022	06/15/2046	1	2,558,023	0.608050592				212,836		212,836		212,836			60,969		0003
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	1,656,080	0.966136902				(96,270)		(96,270)		(96,270)			13,781		0003
GBP/L 8471280.00 USD-S7510000.00GBP	MORTI 2022-1 B-Class B -50136410	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/20/2022	06/23/2025	1	8,471,280	0.886524823				(636,224)		(636,224)		(636,224)			55,735		0003
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/20/2022	12/17/2025	1	5,581,347	0.88544941				(400,446)		(400,446)		(400,446)			41,547		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO Reinv6m MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	1,639,275	0.91503866				30,760		30,760		30,760			7,492		0003
GBP/S 517617.56 USD-L421461.19GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/13/2023	02/20/2024	1	517,618	0.81423279				(3,001)		(3,001)		(3,001)			1,620		0003
GBP/L 6867091.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	1	6,867,091	0.808930594				89,935		89,935		89,935			7,189		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	1	6,887,222	0.806646769				(102,169)		(102,169)		(102,169)			27,217		0003
GBP/S 6887777.78 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	1	6,887,778	0.806581707				(102,430)		(102,430)		(102,430)			28,954		0003
EUR/L 52326.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024	1	52,326	0.907770516				1,875		1,875		1,875			133		0003
EUR/L 31666.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024	1	31,666	0.900009				904		904		904			177		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026	1	53,442	0.888809884				597		597		597			482		0003
EUR/L 1494421.03 USD-S1343903.80EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/03/2023	02/18/2025	1	1,494,421	0.899280573				40,899		40,899		40,899			8,806		0003
GBP/S 6968525.30 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	1	6,968,525	0.797155748				(191,369)		(191,369)		(191,369)			7,295		0003
EUR/L 27621497.04 USD-S24476835.59EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	27,621,497	0.886151665				1,717,586		1,717,586		1,717,586			37,562		0003
EUR/L 3916850.00 USD-S3500000.00EUR	CLO Reinv6m BRGPT 3A C XS2395174472	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027	1	3,916,850	0.893575194				24,010		24,010		24,010			35,554		0003
EUR/L 726637.07 USD-S641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	726,637	0.88257358				16,713		16,713		16,713			6,047		0003
EUR/L 2389810.18 USD-S2204245.75EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	2,389,810	0.922351812				53,537		53,537		53,537			4,885		0003
GBP/L 6055675.58 USD-S4814834.86GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	1	6,055,676	0.795094585				180,056		180,056		180,056			12,378		0003
GBP/L 9000.44 USD-S7223.47GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	1	9,000	0.802568541				183		183		183			53		0003
EUR/L 1388079.36 USD-S1299791.05EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	1	1,388,079	0.936395344				7,895		7,895		7,895			3,427		0003
GBP/L 6812179.83 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	10/16/2023	1	6,812,180	0.815451168				35,024		35,024		35,024			7,131		0003
EUR/L 2134641.00 USD-S2000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/22/2023	11/01/2023	1	2,134,641	0.936925694				17,583		17,583		17,583			3,160		0003
EUR/L 3928982.01 USD-S3673078.62EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	1	3,928,982	0.934867762				28,720		28,720		28,720			9,701		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.813127785				267,384		267,384		267,384			15,274		0003
EUR/L 899485.28 USD-S750000.00EUR	CLO Reinv6m AVOCA 19A C XS1869413572	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	899,485	0.833810199				106,124		106,124		106,124			942		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3662967.00 USD-S3030000.00EUR	CLO Reinv6m DRYD 2018-66A B1 XS1908336073	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	1	3,662,967	0.827198279				442,664		442,664		442,664			9,962		0003
EUR/L 1208900.00 USD-S1000000.00EUR	CLO Reinv6m OZLME 5X B1 XS1904640080	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	1	1,208,900	0.827198279				146,094		146,094		146,094			3,288		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO Reinv6m DERPK 1A B XS2223753398	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	606,387	0.824555663				70,730		70,730		70,730			2,233		0003
EUR/L 1214129.40 USD-S1000000.00EUR	CLO Reinv6m JUBIL 2019-22X D Mtge XS1980849563	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024	1	1,214,129	0.823635438				140,718		140,718		140,718			4,798		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO Reinv6m AQUE 2019-4A C XS2004873894	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	912,755	0.821688366				104,496		104,496		104,496			4,061		0003
GBP/L 579101.52 USD-S465074.92GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/24/2023	07/19/2024	1	579,102	0.803097391				11,048		11,048		11,048			2,594		0003
GBP/L 1092198.28 USD-S880138.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025	1	1,092,198	0.805841381				18,532		18,532		18,532			7,146		0003
GBP/L 830566.16 USD-S662045.73GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	830,566	0.797101738				22,948		22,948		22,948			5,434		0003
GBP/L 6502104.25 USD-S4963059.50GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	01/22/2024	1	6,502,104	0.763300512				442,829		442,829		442,829			18,169		0003
GBP/L 8458322.10 USD-S6469080.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024	1	8,458,322	0.764818356				557,835		557,835		557,835			31,695		0003
GBP/S 5402051.25 USD-L4142518.50GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	07/19/2024	1	5,402,051	0.766841762				(342,279)		(342,279)		(342,279)			24,200		0003
GBP/L 4571059.36 USD-S3553649.51GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	4,571,059	0.777423619				236,022		236,022		236,022			29,908		0003
EUR/S 1379189.35 USD-L1229775.34EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	1,379,189	0.891665339				(78,260)		(78,260)		(78,260)			1,488		0003
GBP/S 14114368.42 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	1	14,114,368	0.787141137				(546,208)		(546,208)		(546,208)			74,978		0003
GBP/L 3383575.78 USD-S2685931.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025	1	3,383,576	0.793814596				107,052		107,052		107,052			22,138		0003
GBP/S 289639.66 USD-L232051.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	06/16/2025	1	289,640	0.801172913				(6,564)		(6,564)		(6,564)			1,895		0003
EUR/L 1023605.11 USD-S946000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	1,023,605	0.924184523				15,212		15,212		15,212			3,513		0003
GBP/L 245926.32 USD-S198929.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	1	245,926	0.808897885				3,256		3,256		3,256			1,609		0003
GBP/L 27098082.24 USD-S22096478.13GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	1	27,098,082	0.815425901				138,774		138,774		138,774			35,459		0003
GBP/L 13551978.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2023	10/02/2023	1	13,551,978	0.819806526				(1,254)		(1,254)		(1,254)			5,016		0003
EUR/L 21183.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	1	21,183	0.89694143				521		521		521			140		0003
GBP/L 2085220.00 USD-S1700000.00GBP	Tower Bridge 2023-2 Class C	N/A	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025	1	2,085,220	0.815261699				10,454		10,454		10,454			12,646		0003
EUR/L 2824769.66 USD-S2523693.08EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	1	2,824,770	0.893415529				154,161		154,161		154,161			3,696		0003
EUR/L 345093.82 USD-S305500.90EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2024	1	345,094	0.885269113				18,913		18,913		18,913			1,303		0003
EUR/L 281313.78 USD-S247352.31EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024	1	281,314	0.879275484				15,067		15,067		15,067			1,456		0003
EUR/L 248671.70 USD-S217980.10EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	1	248,672	0.876577833				13,126		13,126		13,126			1,433		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1941799.87 USD-S1686175.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026	1	1,941,800	0.868357067				82,699		82,699		82,699			14,808		0003
EUR/L 3290.78 USD-S2982.62EUR	CLO ARBR 8A DR XS2388929882 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	07/27/2023	10/17/2023	1	3,291	0.906356548				136		136		136			4		0003
EUR/L 8814092.80 USD-S8000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2023	11/01/2023	1	8,814,093	0.907637369				345,861		345,861		345,861			13,049		0003
EUR/L 16805.31 USD-S15743.54EUR	CLO VOYE 2A CR XS2357478044 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/14/2023	10/16/2023	1	16,805	0.936819374				152		152		152			18		0003
EUR/L 359178.40 USD-S335784.31EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	1	359,178	0.93486777				2,626		2,626		2,626			887		0003
EUR/L 1837.54 USD-S1665.47EUR	CLO DRYD 2014-35A DRR XS2092261465 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	07/27/2023	10/17/2023	1	1,838	0.906358501				76		76		76			2		0003
EUR/L 1689.49 USD-S1531.28EUR	CLO MDPKE 14A DR XS2418763491 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	07/27/2023	10/17/2023	1	1,689	0.906356356				70		70		70			2		0003
EUR/L 6085032.00 USD-S5000000.00EUR	CLO Reinv6m CORDA 18A C XS2237426023	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	6,085,032	0.821688366				696,640		696,640		696,640			27,073		0003
EUR/L 4868025.60 USD-S4000000.00EUR	CLO Reinv6m MDPKE 14A DN Mtge XS2002368749	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	4,868,026	0.821688366				557,312		557,312		557,312			21,658		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	2,447,674	0.817102278				279,173		279,173		279,173			12,504		0003
EUR/L 3059592.50 USD-S2500000.00EUR	CLO Reinv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	3,059,593	0.817102278				348,966		348,966		348,966			15,630		0003
EUR/S 592450.00 USD-L500000.00EUR	CLO Reinv6m CONTE 8A C XS2212661453	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2021	04/15/2024	1	592,450	0.843953076				(57,192)		(57,192)		(57,192)			2,182		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026	1	6,254,000	0.799488327				622,714		622,714		622,714			54,654		0003
EUR/S 2422200.00 USD-L2000000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024	1	2,422,200	0.825695649				(255,071)		(255,071)		(255,071)			12,374		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO Reinv6m RFTE 2021-2A D XS2405874756	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/02/2022	01/25/2027	1	2,501,205	0.81960495				191,648		191,648		191,648			22,798		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE?2022-3A?C XS2440262736	D1	Currency	CREDIT AGRICOLE SA ... 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027	1	4,960,800	0.806321561				426,629		426,629		426,629			46,883		0003
EUR/L 2819300.64 USD-S2400000.00EUR	CLO Reinv6m PHNXP 1A CR XS1890617225	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	10/30/2023	1	2,819,301	0.851274946				279,054		279,054		279,054			4,041		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2022	09/30/2027	1	6,209,000	0.805282654				504,997		504,997		504,997			62,111		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026	1	22,614,094	0.89968511				144,435		144,435		144,435			188,182		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2032	1	1,459,995	0.685494928				152,214		152,214		152,214			21,550		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2040	1	2,142,877	0.637511157				196,761		196,761		196,761			43,812		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2041	1	2,224,252	0.630636315				201,865		201,865		201,865			46,823		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2047	1	4,262,925	0.607422707				342,902		342,902		342,902			103,828		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027	1	1,562,790	0.959821857				(93,294)		(93,294)		(93,294)			14,707		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9104285.96 USD-S8560953.89EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025	1	9,104,286	0.940321287				(154,553)		(154,553)		(154,553)			53,967		0003
GBP/L 6881666.67 USD-S5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	1	6,881,667	0.807297974				98,291		98,291		98,291			21,234		0003
GBP/L 2794053.00 USD-S2290704.95GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	02/18/2025	1	2,794,053	0.819850214				(2,082)		(2,082)		(2,082)			16,465		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027	1	53,575	0.886603422				410		410		410			519		0003
EUR/L 128602.21 USD-S114941.42EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	128,602	0.893774843				4,285		4,285		4,285			758		0003
EUR/L 347610.87 USD-S310588.70EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	1	347,611	0.893495362				11,605		11,605		11,605			2,061		0003
GBP/L 1368821.92 USD-S1054002.05GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	1	1,368,822	0.7700067				82,921		82,921		82,921			1,477		0003
GBP/S 2842897.72 USD-L2237797.32GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026	1	2,842,898	0.787153651				(102,401)		(102,401)		(102,401)			23,657		0003
EUR/L 319990.75 USD-S278410.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	07/25/2023	07/07/2026	1	319,991	0.870056994				11,249		11,249		11,249			2,663		0003
EUR/L 2203523.20 USD-S2000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	08/01/2023	11/01/2023	1	2,203,523	0.907637369				86,465		86,465		86,465			3,262		0003
EUR/L 75540767.68 USD-S69851373.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024	1	75,540,768	0.924684451				1,082,374		1,082,374		1,082,374			259,280		0003
EUR/L 262087.74 USD-S239831.39EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025	1	262,088	0.915080538				2,694		2,694		2,694			1,544		0003
EUR/L 38463060.36 USD-S35773767.40EUR	ERLS 2019-NPL2 A XS2067018973	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	09/14/2023	03/20/2024	1	38,463,060	0.93008115				329,848		329,848		329,848			132,017		0003
EUR/L 402303.74 USD-S363483.68EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026	1	402,304	0.903505595				1,077		1,077		1,077			3,348		0003
GBP/L 6775322.40 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	10/02/2023	1	6,775,322	0.819887184				(1,294)		(1,294)		(1,294)			2,508		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO Reinv6m AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	4,058,403	0.813127785				441,184		441,184		441,184			25,202		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				133,692		133,692		133,692			7,637		0003
EUR/L 1390235.00 USD-S1150000.00EUR	CLO Reinv6m OCPE 2020-4A C XS2191830897	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	1	1,390,235	0.827198279				168,008		168,008		168,008			3,781		0003
EUR/L 14506800.00 USD-S12000000.00EUR	CLO Reinv6m CGMSE 2019-1A BR XS2320698058	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	03/15/2024	1	14,506,800	0.827198279				1,677,884		1,677,884		1,677,884			49,063		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO Reinv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	606,387	0.824555663				70,730		70,730		70,730			2,233		0003
EUR/L 7276646.40 USD-S6000000.00EUR	CLO Reinv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1	7,276,646	0.824555663				848,755		848,755		848,755			26,797		0003
EUR/L 14074125.50 USD-S11500000.00EUR	CLO Reinv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	14,074,126	0.817102278				1,605,242		1,605,242		1,605,242			71,896		0003
EUR/L 12180915.00 USD-S10350000.00EUR	CLO Reinv6m PENTA 2020-8A CR XS2413883286	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/01/2021	07/15/2024	1	12,180,915	0.849689863				1,044,210		1,044,210		1,044,210			54,194		0003
EUR/L 1166055.00 USD-S1000000.00EUR	CLO Reinv6m OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024	1	1,166,055	0.857592481				103,249		103,249		103,249			3,171		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	8,177,928	0.807050392				699,418		699,418		699,418			77,109		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026	1	44,383,753	0.899790349				278,942		278,942		278,942			369,337		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 6725555.56 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	1	6,725,556	0.826036676				57,820		57,820		57,820			20,752		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/29/2022	02/18/2048	1	6,283,983	0.58465856				562,724		562,724		562,724			155,212		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026	1	1,549,950	0.967773154				(89,456)		(89,456)		(89,456)			12,443		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO Reinv6m ADAGI X-A D XS2463567342	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028	1	7,054,808	0.946163308				(401,964)		(401,964)		(401,964)			75,767		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/20/2022	12/16/2026	1	6,061,338	0.890892407				(446,592)		(446,592)		(446,592)			54,330		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	12/13/2022	07/07/2026	1	2,003,570	0.895262361				21,400		21,400		21,400			16,673		0003
GBP/S 6888333.34 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	1	6,888,333	0.806516654				(102,712)		(102,712)		(102,712)			30,487		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	1	6,887,222	0.806646769				(103,467)		(103,467)		(103,467)			37,809		0003
EUR/L 752034.17 USD-S681149.65EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	1	752,034	0.905742953				15,325		15,325		15,325			4,432		0003
GBP/S 27848806.70 USD-L22911400.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	1	27,848,807	0.822706705				108,552		108,552		108,552			174,007		0003
GBP/L 312102.56 USD-S252015.71GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60QX2D1J857QP30	03/30/2023	02/18/2025	1	312,103	0.807477228				4,481		4,481		4,481			1,839		0003
EUR/L 294579.68 USD-S263797.19EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	1	294,580	0.895503689				9,265		9,265		9,265			1,736		0003
EUR/L 31546.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024	1	31,547	0.903423977				1,026		1,026		1,026			137		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026	1	53,276	0.891583452				772		772		772			442		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027	1	32,145	0.886603422				246		246		246			311		0003
EUR/L 245230.53 USD-S219131.92EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	245,231	0.8935752				8,225		8,225		8,225			1,445		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/26/2023	07/07/2026	1	700,286	0.899540251				4,571		4,571		4,571			5,827		0003
GBP/S 1250679.21 USD-L991791.80GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/22/2023	01/27/2025	1	1,250,679	0.793002548				(39,914)		(39,914)		(39,914)			7,208		0003
GBP/S 1515687.84 USD-L1214688.12GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026	1	1,515,688	0.80141048				(31,429)		(31,429)		(31,429)			12,613		0003
EUR/L 10866811.08 USD-S9757368.96EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2023	10/17/2023	1	10,866,811	0.897905456				544,888		544,888		544,888			11,726		0003
GBP/S 7057184.21 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	1	7,057,184	0.787141137				(273,104)		(273,104)		(273,104)			37,489		0003
GBP/L 9839453.77 USD-S8018265.20GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	1	9,839,454	0.814909586				51,293		51,293		51,293			24,293		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO Reinv6m JUBIL 2020-24A D XS2262819084	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	3,042,750	0.821625175				348,544		348,544		348,544			13,538		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-8A D XS2249760385	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2021	07/15/2024	1	1,217,100	0.821625175				139,418		139,418		139,418			5,415		0003
EUR/L 8785880.78 USD-S7175000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024	1	8,785,881	0.816651191				1,006,121		1,006,121		1,006,121			44,882		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/09/2021	01/15/2026	1	22,355,250	0.81300813				2,177,004		2,177,004		2,177,004			169,366		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7500000.00 USD-S6000000.00EUR	CLO Reinv6m SNDPE 1A CR XS2339925773	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026	1	7,500,000	0.8				789,708		789,708		789,708			60,753		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO Reinv6m CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026	1	7,513,200	0.798594474				792,023		792,023		792,023			61,837		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026	1	9,402,573	0.797654004				988,488		988,488		988,488			78,552		0003
EUR/S 31613400.00 USD-L26000000.00EUR	CLO Reinv6m RRME 4A CE XS2212647387	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	31,613,400	0.822436056				(3,756,873)		(3,756,873)		(3,756,873)			116,420		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	01/16/2026	1	1,227,900	0.814398567				117,849		117,849		117,849			9,308		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026	1	1,645,077	0.808472795				157,164		157,164		157,164			13,587		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO Reinv6m PENTA 2021-10A D XS2401708768	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027	1	15,856,925	0.791452315				1,573,726		1,573,726		1,573,726			151,231		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/27/2021	11/03/2025	1	93,107,536	0.726163677				9,612,859		9,612,859		9,612,859			673,968		0003
EUR/S 4374160.00 USD-L3650000.00EUR	CLO Reinv6m AQUE 2020-5A DE XS2210216227	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024	1	4,374,160	0.834445928				(494,918)		(494,918)		(494,918)			11,897		0003
EUR/S 8689642.50 USD-L7175000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/28/2021	10/15/2024	1	8,689,643	0.825695649				(915,067)		(915,067)		(915,067)			44,390		0003
EUR/S 4546850.00 USD-L3850000.00EUR	CLO Reinv6m DERPK 1A A2BE XS2223752747	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	1	4,546,850	0.846740051				(438,086)		(438,086)		(438,086)			16,744		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	24,756,000	0.807884957				2,047,460		2,047,460		2,047,460			238,404		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO Reinv6m AQUE 2021-6A D XS2406748074	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	32,182,800	0.807884957				2,661,698		2,661,698		2,661,698			309,925		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/23/2021	10/28/2025	1	308,414	0.742225186				(26,394)		(26,394)		(26,394)			2,224		0003
EUR/S 1679572.70 USD-L1450000.00EUR	CLO Reinv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/07/2021	01/16/2024	1	1,679,573	0.863314818				(138,504)		(138,504)		(138,504)			4,568		0003
EUR/S 17547000.00 USD-L15000000.00EUR	CLO Reinv6m CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	17,547,000	0.854846982				(1,411,277)		(1,411,277)		(1,411,277)			78,068		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO Reinv6m PENTA 2020-8A D XS2249760385	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	1,169,800	0.854846982				(94,085)		(94,085)		(94,085)			5,205		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/16/2022	09/30/2027	1	23,276,250	0.80554213				1,887,449		1,887,449		1,887,449			232,842		0003
GBP/S 366112.40 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2022	06/17/2024	1	366,112	0.734753862				(37,561)		(37,561)		(37,561)			1,548		0003
EUR/S 13613700.00 USD-L11500000.00EUR	CLO Reinv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	13,613,700	0.844737287				(1,169,621)		(1,169,621)		(1,169,621)			69,544		0003
EUR/S 591900.00 USD-L500000.00EUR	CLO Reinv6m AVOCA 17X CR Mtge XS2051458268	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	1	591,900	0.844737287				(50,853)		(50,853)		(50,853)			3,024		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027	1	5,151,300	0.81532817				400,918		400,918		400,918			48,477		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A B2 XS2437855377	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2022	04/15/2027	1	10,232,300	0.830702775				646,634		646,634		646,634			96,293		0003
EUR/S 586100.00 USD-L500000.00EUR	CLO Reinv6m BECLO 8A D1 XS1984239712	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024	1	586,100	0.853096741				(50,312)		(50,312)		(50,312)			2,608		0003
GBP/L 54328749.75 USD-S41085000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024	1	54,328,750	0.75622944				3,910,877		3,910,877		3,910,877			279,710		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	04/20/2022	04/21/2026	1	24,965,247	0.85193389				1,387,200		1,387,200		1,387,200			199,679		0003
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA 2ZUXDTIWQY1T1F1FQU04	04/26/2022	10/28/2025	1	33,298,850	0.769704434				1,840,724		1,840,724		1,840,724			240,090		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027	1	10,336,665	0.919058516				(242,677)		(242,677)		(242,677)			100,604		0003
EUR/L 1486800.00 USD-S1400000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA 2ZUXDTIWQY1T1F1FQU04	08/02/2022	03/25/2024	1	1,486,800	0.941619586				(5,881)		(5,881)		(5,881)			5,177		0003
EUR/L 4131660.00 USD-S3900000.00EUR	CLO Reinv6m CORDA 24A B2 XS2511417037	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024	1	4,131,660	0.943930527				(26,522)		(26,522)		(26,522)			14,386		0003
EUR/L 10594000.00 USD-S10000000.00EUR	CLO Reinv6m CORDA 24A C XS2511417383	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024	1	10,594,000	0.943930527				(68,006)		(68,006)		(68,006)			36,887		0003
EUR/S 1481912.60 USD-L1400000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA 2ZUXDTIWQY1T1F1FQU04	08/17/2022	03/25/2024	1	1,481,913	0.94472508				10,768		10,768		10,768			5,160		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	09/20/2022	04/15/2026	1	35,399,115	0.946351342				(1,289,228)		(1,289,228)		(1,289,228)			282,221		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	14,283,249	0.945163093				(503,618)		(503,618)		(503,618)			113,874		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	6,348,111	0.945163093				(223,830)		(223,830)		(223,830)			50,611		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/29/2022	10/15/2025	1	6,612,379	0.975443217				(393,915)		(393,915)		(393,915)			47,266		0003
EUR/L 4505200.00 USD-S4480000.00EUR	CLO Reinv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	10/06/2022	10/16/2023	1	4,505,200	0.994406464				(233,811)		(233,811)		(233,811)			4,716		0003
EUR/L 4072556.00 USD-S4010000.00EUR	CLO Reinv6m HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA 2ZUXDTIWQY1T1F1FQU04	10/06/2022	04/15/2024	1	4,072,556	0.984639622				(206,962)		(206,962)		(206,962)			14,998		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026	1	5,243,097	0.956114351				(268,877)		(268,877)		(268,877)			45,737		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	10/06/2022	07/14/2027	1	2,167,244	0.95051613				(115,358)		(115,358)		(115,358)			21,093		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	7,042,490	0.95846777				(445,453)		(445,453)		(445,453)			70,930		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO Reinv6m RRME 9A A2E XS2388492501	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	10/13/2022	10/15/2026	1	1,552,035	0.96647305				(95,092)		(95,092)		(95,092)			13,539		0003
EUR/L 2041200.00 USD-S2000000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025	1	2,041,200	0.979815795				(119,385)		(119,385)		(119,385)			12,675		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028	1	6,789,063	0.920598389				(205,094)		(205,094)		(205,094)			70,424		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028	1	2,183,922	0.915783463				(67,094)		(67,094)		(67,094)			23,924		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	11/16/2022	05/15/2026	1	12,880,146	10.105				511,228		511,228		511,228			104,334		0003
EUR/L 9080391.89 USD-S8338093.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/09/2022	06/03/2024	1	9,080,392	0.918252566				162,288		162,288		162,288			37,349		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027	1	865,488	0.901225667				(1,143)		(1,143)		(1,143)			7,869		0003
EUR/L 1244277.00 USD-S1150000.00EUR	CLO CORDA 5A DR XS1640929334	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	1	1,244,277	0.924231502				27,022		27,022		27,022			1,813		0003
EUR/L 4977108.00 USD-S4600000.00EUR	CLO Reinv6m CONTE 4A B1R XS2294714907	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	1	4,977,108	0.924231502				108,088		108,088		108,088			7,252		0003
EUR/L 1638778.00 USD-S1506000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA 2ZUXDTIWQY1T1F1FQU04	12/20/2022	02/29/2024	1	1,638,778	0.918977433				34,932		34,932		34,932			5,288		0003
EUR/L 2163720.71 USD-S1983000.00EUR	CLO AVOCA 14A DR XS1701396589	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	12/20/2022	04/30/2024	1	2,163,721	0.916476877				46,014		46,014		46,014			8,264		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4664602.13 USD-S4275000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	4,664,602	0.916476879				99,198		99,198		99,198			17,817		0003
EUR/L 5117423.15 USD-S4690000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	5,117,423	0.91647688				108,827		108,827		108,827			19,546		0003
EUR/L 16436250.00 USD-S15000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025	1	16,436,250	0.912616929				224,809		224,809		224,809			95,122		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028	1	3,372,537	0.89102075				(18,864)		(18,864)		(18,864)			36,091		0003
EUR/L 3260400.00 USD-S3000000.00EUR	CLO CORDA 10A B1NE XS1730937130	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/21/2022	04/30/2024	1	3,260,400	0.920132499				56,607		56,607		56,607			12,453		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026	1	1,675,050	0.895495657				(16,953)		(16,953)		(16,953)			14,008		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	11/03/2025	1	478,305	0.822104756				(1,184)		(1,184)		(1,184)			3,462		0003
EUR/L 325641.54 USD-S282625.88EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/18/2023	06/02/2025	1	325,642	0.867904875				18,650		18,650		18,650			2,107		0003
EUR/L 510993.42 USD-S450512.16EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/24/2023	12/31/2024	1	510,993	0.881639846				24,720		24,720		24,720			2,862		0003
GBP/L 37318313.33 USD-S29671588.83GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	1	37,318,313	0.795094584				1,109,604		1,109,604		1,109,604			76,280		0003
AUD/L 10209689.12 USD-S15792859.92AUD	Hurstville - 1BANOPDR5	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/13/2023	03/20/2024	1	10,209,689	1.546850226				(1,507)		(1,507)		(1,507)			35,043		0003
CHF/S 23852.41 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2025	1	23,852	0.838489696				(829)		(829)		(829)			136		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	28,141,962	0.806624647				3,022,764		3,022,764		3,022,764			201,163		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO ReInv6m HARVT 20A CR XS2310761403	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	17,989,706	0.833810203				2,122,482		2,122,482		2,122,482			18,832		0003
EUR/L 8575092.96 USD-S7150000.00EUR	CLO ReInv6m HARVT 20A DR XS2310762120	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	8,575,093	0.833810203				1,011,716		1,011,716		1,011,716			8,977		0003
EUR/S 911204.03 USD-L750000.00EUR	CLO ReInv6m PENTA 2019-6A CE XS2013630558	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024	1	911,204	0.82308679				(103,010)		(103,010)		(103,010)			4,054		0003
EUR/L 527462.32 USD-S435523.34EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	11/27/2024	1	527,462	0.825695644				54,335		54,335		54,335			2,842		0003
EUR/L 336861.93 USD-S285973.76EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2021	11/27/2024	1	336,862	0.848934636				26,757		26,757		26,757			1,815		0003
EUR/S 743872.50 USD-L630000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	1	743,873	0.846919331				(68,780)		(68,780)		(68,780)			3,310		0003
EUR/L 512528.27 USD-S464246.62EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	11/27/2024	1	512,528	0.905797099				12,136		12,136		12,136			2,762		0003
GBP/L 8792278.83 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024	1	8,792,279	0.826856292				(86,287)		(86,287)		(86,287)			32,946		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	1	153,876	0.81252173				1,357		1,357		1,357			1,394		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	04/21/2026	1	784,811	0.915700608				5,244		5,244		5,244			6,277		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/14/2022	01/11/2027	1	374,215	0.91282519				(36,133)		(36,133)		(36,133)			3,391		0003
GBP/L 6724561.40 USD-S5942000.00GBP	TOGET 2020-1 B RMBS 50136219	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2022	06/17/2024	1	6,724,561	0.883626403				(532,806)		(532,806)		(532,806)			28,432		0003
GBP/L 8767090.00 USD-S7775000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2022	07/23/2025	1	8,767,090	0.886839305				(659,566)		(659,566)		(659,566)			59,035		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2267510.43 USD-S1999921.00GBP	HOPSH 1 C - 50136750 TABS 2022-1 TOGET	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2022	05/28/2024	1	2,267,510	0.881989769				(175,058)		(175,058)		(175,058)			9,213		0003
GBP/L 2370169.20 USD-S2076000.00GBP	2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2022	06/12/2026	1	2,370,169	0.875886835				(140,718)		(140,718)		(140,718)			19,478		0003
EUR/L 3409300.65 USD-S3302305.94EUR	Dutch Property Finance 2021-2 - Class A- 50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024	1	3,409,301	0.968616816				(117,175)		(117,175)		(117,175)			12,991		0003
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A- 50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025	1	1,709,283	0.947687647				(55,595)		(55,595)		(55,595)			12,324		0003
EUR/L 1111841.62 USD-S1060411.66EUR	Domi 2020-2 Class A- 50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/18/2025	1	1,111,842	0.953743448				(40,435)		(40,435)		(40,435)			7,632		0003
EUR/L 182314.81 USD-S174949.44EUR	Domi 2021-1 Class A- 50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/18/2025	1	182,315	0.959600814				(7,123)		(7,123)		(7,123)			1,104		0003
EUR/L 7003188.71 USD-S6705466.02EUR	Domi 2020-1 Class A- 50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/15/2025	1	7,003,189	0.957487553				(265,993)		(265,993)		(265,993)			43,488		0003
EUR/L 324546.77 USD-S316971.16EUR	Domi 2020-1 Class A- 50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/16/2024	1	324,547	0.976657879				(12,332)		(12,332)		(12,332)			883		0003
EUR/L 628515.95 USD-S610191.89EUR	Dutch Property Finance 2020-1 - Class A- 50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/29/2024	1	628,516	0.970845513				(23,098)		(23,098)		(23,098)			2,395		0003
EUR/L 199864.99 USD-S196992.83EUR	Dutch Property Finance 2021-1 - Class A- 50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/30/2023	1	199,865	0.985629499				(8,639)		(8,639)		(8,639)			286		0003
EUR/L 318560.41 USD-S310736.07EUR	Dutch Property Finance 2021-1 - Class A- 50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	04/29/2024	1	318,560	0.975438442				(13,269)		(13,269)		(13,269)			1,214		0003
EUR/L 794616.80 USD-S735007.68EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024	1	794,617	0.924983816				1,266		1,266		1,266			4,451		0003
EUR/L 486687.44 USD-S454189.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024	1	486,687	0.933226693				(3,555)		(3,555)		(3,555)			2,726		0003
EUR/L 9355100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/20/2022	07/31/2025	1	9,355,100	0.908595312				85,614		85,614		85,614			63,374		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO Relnv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028	1	7,082,205	0.917793258				(231,069)		(231,069)		(231,069)			77,626		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO Relnv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	2,497,275	0.90098207				32,270		32,270		32,270			26,192		0003
EUR/L 235232.28 USD-S219525.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024	1	235,232	0.933226681				(1,718)		(1,718)		(1,718)			1,318		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO Relnv6m VOYE 2A CR XS2357478044	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026	1	2,649,360	0.905879156				297		297		297			22,134		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A BNE XS1680961437	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024	1	1,633,050	0.918526683				33,528		33,528		33,528			5,734		0003
EUR/L 3928086.00 USD-S3600000.00EUR	CLO Relnv6m DRYD 2017-56A C XS1712178141 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	3,928,086	0.91647688				83,535		83,535		83,535			15,004		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO Relnv6m AQUE 2017-2X B2 XS1716910879 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,091,135	0.91647688				23,204		23,204		23,204			4,168		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO Relnv6m CORDA 10A C XS1730938377	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,091,135	0.91647688				23,204		23,204		23,204			4,168		0003
EUR/L 4913718.75 USD-S4500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024	1	4,913,719	0.915803331				101,339		101,339		101,339			20,088		0003
EUR/L 1094440.00 USD-S1000000.00EUR	CLO Relnv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024	1	1,094,440	0.913709294				20,658		20,658		20,658			5,242		0003
EUR/L 1422028.40 USD-S1300000.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	1,422,028	0.914187087				22,379		22,379		22,379			7,415		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025	1	3,872,681	0.817594637				9,573		9,573		9,573			27,923		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025	1	2,493,542	0.814133356				(15,730)		(15,730)		(15,730)			18,050		0003
EUR/S 6656015.00 USD-L6100000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2023	03/25/2024	1	6,656,015	0.916464281				(152,191)		(152,191)		(152,191)			23,175		0003
EUR/L 543834.91 USD-S493033.93EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024	1	543,835	0.906587497				11,665		11,665		11,665			3,046		0003
EUR/L 314825.97 USD-S279890.84EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	12/31/2024	1	314,826	0.889033519				12,718		12,718		12,718			1,763		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026	1	2,875,860	0.904077389				18,504		18,504		18,504			22,340		0003
GBP/L 2181423.77 USD-S1775247.21GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024	1	2,181,424	0.813802084				13,294		13,294		13,294			8,639		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/03/2023	05/15/2026	1	1,180,706	10.04960003				(52,335)		(52,335)		(52,335)			9,564		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024	1	865,029	0.918783236				19,986		19,986		19,986			2,449		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024	1	813,423	0.915022758				18,740		18,740		18,740			3,070		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	1	257,328	0.917515365				(6,292)		(6,292)		(6,292)			728		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	1	32,412	0.91508057				(745)		(745)		(745)			122		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	1	9,748	0.911742952				(181)		(181)		(181)			50		0003
EUR/L 1125175.66 USD-S1020070.18EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024	1	1,125,176	0.906587492				24,134		24,134		24,134			6,302		0003
EUR/L 16359.82 USD-S14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	07/25/2024	1	16,360	0.892808723				701		701		701			74		0003
GBP/L 1119387.12 USD-S897836.89GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024	1	1,119,387	0.802078989				22,747		22,747		22,747			5,015		0003
EUR/L 973026.44 USD-S885825.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	11/27/2024	1	973,026	0.910381993				18,231		18,231		18,231			5,244		0003
EUR/L 665569.12 USD-S600260.75EUR	East Road - 7200561	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/24/2023	05/27/2026	1	665,569	0.901875901				3,737		3,737		3,737			5,425		0003
EUR/L 394423.40 USD-S356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2023	12/31/2024	1	394,423	0.904250711				9,455		9,455		9,455			2,209		0003
GBP/L 1202229.64 USD-S945244.95GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	07/19/2024	1	1,202,230	0.786243259				47,685		47,685		47,685			5,386		0003
GBP/L 19700256.23 USD-S15397441.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024	1	19,700,256	0.781585838				893,448		893,448		893,448			88,253		0003
EUR/L 6432455.46 USD-S5738038.09EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	6,432,455	0.892044745				362,419		362,419		362,419			6,941		0003
GBP/S 556167.12 USD-L451471.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2023	06/11/2025	1	556,167	0.811754208				(5,411)		(5,411)		(5,411)			3,624		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	05/15/2026	1	403,413	10.14690012				(14,598)		(14,598)		(14,598)			3,268		0003
EUR/L 424167.00 USD-S385354.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/23/2023	12/31/2024	1	424,167	0.908496677				8,224		8,224		8,224			2,376		0003
EUR/L 311132950.13 USD-S279692694.36EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2023	10/17/2023	1	311,132,950	0.898949128				15,257,433		15,257,433		15,257,433			335,732		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 10554015.17 USD-S9556982.93EUR	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/07/2023	11/09/2023	1	10,554,015	0.905530528				434,127		434,127		434,127			17,469		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026	1	24,226	0.825564428				(504)		(504)		(504)			184		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO Reinv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	619,867	0.806624647				66,581		66,581		66,581			4,431		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO Reinv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	17,989,706	0.833810203				2,122,482		2,122,482		2,122,482			18,832		0003
EUR/L 23986274.00 USD-S20000000.00EUR	CLO Reinv6m HARVT 20A B2R XS2310760181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	1	23,986,274	0.833810203				2,829,976		2,829,976		2,829,976			25,110		0003
EUR/L 69166.52 USD-S56503.98EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	11/27/2024	1	69,167	0.816926744				7,740		7,740		7,740			373		0003
EUR/L 766714.03 USD-S630000.00EUR	CLO Reinv6m MDPKE 14A DN XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	766,714	0.821688368				87,777		87,777		87,777			3,411		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO Reinv6m PENTA 2019-6A CE XS2013630558	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	912,755	0.821688366				104,496		104,496		104,496			4,061		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	7,455,108	0.804817315				786,006		786,006		786,006			56,481		0003
EUR/L 1197026.00 USD-S1000000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/10/2021	12/16/2024	1	1,197,026	0.835403742				110,328		110,328		110,328			6,594		0003
EUR/L 5884500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2020-8A DR XS2413883443	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/01/2021	07/15/2024	1	5,884,500	0.849689863				504,449		504,449		504,449			26,181		0003
EUR/L 338466.50 USD-S297605.29EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024	1	338,467	0.879275467				18,128		18,128		18,128			1,752		0003
EUR/L 330413.67 USD-S288268.77EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	330,414	0.872448074				16,610		16,610		16,610			2,228		0003
EUR/L 33896.61 USD-S29573.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	33,897	0.872448012				1,704		1,704		1,704			229		0003
EUR/L 8097.05 USD-S7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	8,097	0.864753213				321		321		321			68		0003
GBP/L 6114977.08 USD-S4786487.48GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	1	6,114,977	0.782748229				274,640		274,640		274,640			10,122		0003
GBP/L 312304.76 USD-S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027	1	312,305	0.805088145				5,193		5,193		5,193			2,830		0003
GBP/L 1833373.91 USD-S1454481.48GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	1	1,833,374	0.793335976				59,076		59,076		59,076			11,995		0003
EUR/L 1714561.25 USD-S1550923.33EUR	College Square July 2021 - 7200462	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/25/2023	11/27/2024	1	1,714,561	0.904559887				42,884		42,884		42,884			9,240		0003
GBP/L 104342.25 USD-S84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027	1	104,342	0.80847279				1,364		1,364		1,364			946		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO Reinv6m RRME 7A B XS2368576463	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	09/01/2026	1	36,470,400	0.795165394				3,852,148		3,852,148		3,852,148			311,779		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO Reinv6m CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	13,796,200	0.797321001				1,454,845		1,454,845		1,454,845			115,258		0003
EUR/L 1821750.00 USD-S1500000.00EUR	CLO Reinv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/17/2021	10/22/2024	1	1,821,750	0.823384109				195,444		195,444		195,444			9,391		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO Reinv6m ARBR 8A DR XS2388929882	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	4,391,520	0.796990564				448,508		448,508		448,508			38,309		0003
EUR/L 6548245.00 USD-S5500000.00EUR	CLO Reinv6m BRGPT 1A B2 XS2259184229	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/06/2021	07/15/2024	1	6,548,245	0.839919704				627,057		627,057		627,057			29,134		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/22/2021	06/15/2032	1	365,327	0.685494919				38,088		38,088		38,088			5,392		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/22/2021	06/15/2035	1	437,332	0.667913437				43,866		43,866		43,866			7,484		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/28/2021	06/15/2038	1	503,099	0.640614988				50,891		50,891		50,891			9,650		0003
EUR/L 365426.67 USD-S310552.11EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024	1	365,427	0.849834277				28,692		28,692		28,692			1,969		0003
EUR/S 8626518.03 USD-L7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	8,626,518	0.840972163				(674,476)		(674,476)		(674,476)			56,442		0003
GBP/L 17860700.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	1	17,860,700	0.727855011				1,849,425		1,849,425		1,849,425			101,875		0003
EUR/L 10536660.00 USD-S9000000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	10,536,660	0.854160616				892,477		892,477		892,477			46,879		0003
EUR/L 368550.04 USD-S316320.74EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024	1	368,550	0.858284373				25,777		25,777		25,777			1,986		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/20/2022	04/21/2026	1	51,652,236	0.85193389				2,870,069		2,870,069		2,870,069			413,129		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026	1	21,392,130	0.872981231				721,988		721,988		721,988			174,367		0003
GBP/L 8782100.89 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024	1	8,782,101	0.82781457				(93,601)		(93,601)		(93,601)			24,540		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/29/2022	04/21/2026	1	48,638,394	0.915700602				324,987		324,987		324,987			389,024		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/01/2022	05/15/2026	1	91,852,492	9.954				4,805,852		4,805,852		4,805,852			744,042		0003
GBP/L 28064953.80 USD-S22724752.79GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024	1	28,064,954	0.809719943				310,955		310,955		310,955			111,149		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/14/2022	01/11/2027	1	75,040	0.863930926				(3,391)		(3,391)		(3,391)			680		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/14/2022	01/11/2027	1	31,583	0.863930923				(1,427)		(1,427)		(1,427)			286		0003
EUR/L 647595.49 USD-S636864.33EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/30/2022	11/27/2024	1	647,595	0.983429224				(38,855)		(38,855)		(38,855)			3,490		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	1	1,507,902	0.990393191				(86,605)		(86,605)		(86,605)			5,692		0003
EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	1	1,000,902	0.986485154				(57,619)		(57,619)		(57,619)			4,530		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025	1	1,429,540	0.97933601				(92,035)		(92,035)		(92,035)			10,442		0003
GBP/L 604683.08 USD-S440602.65GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024	1	604,683	0.728650535				62,555		62,555		62,555			3,304		0003
GBP/L 89253733.80 USD-S66000000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/27/2025	1	89,253,734	0.739464863				8,055,344		8,055,344		8,055,344			514,424		0003
EUR/L 4097590.00 USD-S3500000.00EUR	CLO Reinv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	1	4,097,590	0.854160616				347,074		347,074		347,074			18,231		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,856,400	0.811655371				801,564		801,564		801,564			92,756		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	02/16/2022	09/30/2027	1	13,659,800	0.805282654				1,110,994		1,110,994		1,110,994			136,645		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027	1	19,244,025	0.805444807				1,562,241		1,562,241		1,562,241			192,506		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027	1	9,292,125	0.807135074				731,259		731,259		731,259			93,745		0003
EUR/S 145433.14 USD-L125000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024	1	145,433	0.859501486				(9,853)		(9,853)		(9,853)			801		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 485446.11 USD-S367033.70GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/08/2022	12/09/2024	1	485,446	0.756075067				34,946		34,946		34,946			2,653		0003
GBP/L 104272266.38 USD-S78443550.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	1	104,272,266	0.752295441				7,833,474		7,833,474		7,833,474			651,523		0003
EUR/L 8819360.00 USD-S8000000.00EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	1	8,819,360	0.907095299				160,351		160,351		160,351			50,199		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026	1	55,479,691	0.899790349				348,677		348,677		348,677			461,672		0003
GBP/L 744695.16 USD-S619598.27GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024	1	744,695	0.832015976				(11,897)		(11,897)		(11,897)			4,070		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	224,175	0.814846957				1,429		1,429		1,429			2,032		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/20/2022	04/15/2026	1	3,698,415	0.946351342				(134,695)		(134,695)		(134,695)			29,486		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027	1	2,470,430	0.93101201				(92,898)		(92,898)		(92,898)			24,923		0003
GBP/S 1577222.22 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	1	1,577,222	0.88059176				118,828		118,828		118,828			5,334		0003
GBP/L 3378600.00 USD-S3000000.00GBP	Canada Square 2020-2 Class B 50136238	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2022	03/17/2025	1	3,378,600	0.887941751				(282,810)		(282,810)		(282,810)			20,433		0003
EUR/L 2465851.57 USD-S2399388.51EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024	1	2,465,852	0.97304661				(85,768)		(85,768)		(85,768)			7,099		0003
EUR/L 2709535.46 USD-S2603320.01EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024	1	2,709,535	0.960799387				(92,989)		(92,989)		(92,989)			14,076		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026	1	14,919,698	0.942862531				(498,470)		(498,470)		(498,470)			119,778		0003
EUR/L 132829.94 USD-S129023.74EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2024	1	132,830	0.971345316				(5,051)		(5,051)		(5,051)			525		0003
EUR/L 911962.07 USD-S893379.78EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2023	1	911,962	0.979623835				(35,864)		(35,864)		(35,864)			2,081		0003
EUR/L 184808.33 USD-S176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025	1	184,808	0.953197997				(6,793)		(6,793)		(6,793)			1,294		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025	1	532,957	0.95011876				(19,407)		(19,407)		(19,407)			3,962		0003
EUR/L 322089.76 USD-S310597.64EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/28/2022	10/15/2024	1	322,090	0.964320132				(12,094)		(12,094)		(12,094)			1,645		0003
EUR/L 569817.81 USD-S547112.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/18/2025	1	569,818	0.960153615				(21,921)		(21,921)		(21,921)			3,358		0003
EUR/L 151364.78 USD-S146447.09EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/31/2022	10/28/2024	1	151,365	0.967511002				(6,288)		(6,288)		(6,288)			786		0003
EUR/L 232292.26 USD-S223147.67EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/31/2022	04/28/2025	1	232,292	0.960633256				(9,745)		(9,745)		(9,745)			1,459		0003
EUR/S 372299.00 USD-L367326.65EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/02/2022	10/25/2023	1	372,299	0.986644203				16,411		16,411		16,411			487		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027	1	404,326	0.844844341				(10,164)		(10,164)		(10,164)			3,664		0003
GBP/L 16072865.33 USD-S12986704.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025	1	16,072,865	0.807989399				204,723		204,723		204,723			105,162		0003
EUR/L 704978.49 USD-S637562.62EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J857QP30	12/15/2022	11/27/2024	1	704,978	0.904371735				17,776		17,776		17,776			3,799		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 3039315.78 USD-S2464376.70GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025	1	3,039,316	0.810832726				29,032		29,032		29,032			19,886		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028	1	7,573,876	0.891221306				(51,058)		(51,058)		(51,058)			81,847		0003
EUR/L 696132.67 USD-S623205.20EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	11/27/2024	1	696,133	0.895239122				24,405		24,405		24,405			3,751		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/14/2023	01/25/2024	1	1,368,373	0.914691316				(37,569)		(37,569)		(37,569)			3,874		0003
GBP/L 11318995.79 USD-S9294626.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	11,318,996	0.821152898				(19,364)		(19,364)		(19,364)			74,058		0003
EUR/S 1226618.81 USD-L1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	10/25/2023	1	1,226,619	0.924832402				(26,163)		(26,163)		(26,163)			1,605		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024	1	811,901	0.916738174				(17,218)		(17,218)		(17,218)			3,064		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	1	1,096,868	0.913492281				(22,689)		(22,689)		(22,689)			4,964		0003
GBP/L 3141795.80 USD-S2576991.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/14/2023	06/16/2025	1	3,141,796	0.82022881				(1,833)		(1,833)		(1,833)			20,556		0003
GBP/L 8968054.75 USD-S7492735.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025	1	8,968,055	0.835491687				(172,208)		(172,208)		(172,208)			58,676		0003
EUR/L 301467.40 USD-S274111.11EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/27/2023	11/27/2024	1	301,467	0.909256225				6,014		6,014		6,014			1,625		0003
EUR/L 877586.92 USD-S797284.79EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	12/31/2024	1	877,587	0.908496665				17,015		17,015		17,015			4,915		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	1	565,023	0.829214908				(4,926)		(4,926)		(4,926)			5,120		0003
EUR/S 398403.70 USD-L356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2023	12/31/2024	1	398,404	0.895216686				(13,435)		(13,435)		(13,435)			2,231		0003
GBP/L 6677397.55 USD-S5322459.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	6,677,398	0.797085854				184,618		184,618		184,618			43,689		0003
GBP/L 7355356.90 USD-S5625511.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024	1	7,355,357	0.764818356				485,094		485,094		485,094			27,562		0003
GBP/S 4697623.77 USD-L3602334.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	07/19/2024	1	4,697,624	0.766841762				(297,645)		(297,645)		(297,645)			21,044		0003
EUR/L 39546.34 USD-S34583.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025	1	39,546	0.874507982				2,040		2,040		2,040			248		0003
EUR/L 404413.18 USD-S350383.97EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	404,413	0.866400966				16,673		16,673		16,673			3,245		0003
EUR/L 508691.24 USD-S439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	508,691	0.864752674				20,142		20,142		20,142			4,275		0003
EUR/L 1417276.91 USD-S1248317.18EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/21/2023	11/27/2024	1	1,417,277	0.880785661				71,766		71,766		71,766			7,638		0003
EUR/L 180.81 USD-S160.54EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/28/2023	10/25/2024	1	181	0.887893369				8		8		8			1		0003
EUR/L 111102806.20 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	04/22/2024	1	111,102,806	0.90816788				3,387,294		3,387,294		3,387,294			416,318		0003
GBP/L 5173794.89 USD-S4148748.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	10/20/2023	1	5,173,795	0.801877291				112,164		112,164		112,164			6,055		0003
GBP/L 23357470.69 USD-S18681119.46GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	03/20/2024	1	23,357,471	0.799792054				544,415		544,415		544,415			80,170		0003
GBP/L 81933519.89 USD-S66810714.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	1	81,933,520	0.815425901				419,595		419,595		419,595			107,215		0003
EUR/L 7406865.11 USD-S6935754.02EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	1	7,406,865	0.936395346				42,129		42,129		42,129			18,287		0003
EUR/L 3384114.72 USD-S2805600.00EUR	CLO Relnv6m AVOCA 19A D XS1869413655	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	10/16/2023	1	3,384,115	0.829049909				416,309		416,309		416,309			3,543		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7117230.00 USD-S6000000.00EUR	CLO Reinv6m ARESE 14A C XS2243970899	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	04/15/2024	1	7,117,230	0.843024604				693,914		693,914		693,914			26,210		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/28/2021	06/15/2037	1	478,033	0.648298215				48,795		48,795		48,795			8,853		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/02/2021	06/15/2040	1	536,201	0.637511161				49,235		49,235		49,235			10,963		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/02/2021	06/15/2043	1	597,932	0.618276251				52,517		52,517		52,517			13,276		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/03/2021	06/17/2047	1	823,308	0.607791892				66,074		66,074		66,074			20,053		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO Reinv6m HARVT 25A C XS2240270103	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	11,698,000	0.854846982				(940,851)		(940,851)		(940,851)			52,046		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO Reinv6m SCULE?9A?D XS2437462562	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027	1	9,257,250	0.810175808				766,881		766,881		766,881			87,016		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2402939962	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027	1	11,719,200	0.810635538				964,430		964,430		964,430			110,286		0003
GBP/L 17359374.66 USD-S13202049.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/22/2022	04/22/2025	1	17,359,375	0.760514108				1,143,220		1,143,220		1,143,220			108,466		0003
GBP/S 1759611.25 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/27/2022	12/15/2023	1	1,759,611	0.789315822				(64,418)		(64,418)		(64,418)			4,015		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	1	216,566	0.812521725				1,910		1,910		1,910			1,963		0003
GBP/S 1681388.89 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	1	1,681,389	0.826036676				14,455		14,455		14,455			5,188		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027	1	2,148,200	0.93101201				(80,781)		(80,781)		(80,781)			21,672		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	1,656,800	0.965717045				(117,159)		(117,159)		(117,159)			16,833		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027	1	3,486,132	0.969555943				(233,249)		(233,249)		(233,249)			31,776		0003
EUR/L 81936.34 USD-S81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	1	81,936	0.999799967				(4,753)		(4,753)		(4,753)			107		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	1	29,948	0.99039323				(1,720)		(1,720)		(1,720)			113		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO Reinv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	2,086,664	0.95846777				(131,986)		(131,986)		(131,986)			21,016		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027	1	2,683,590	0.968851427				(177,952)		(177,952)		(177,952)			24,491		0003
EUR/L 1600063.70 USD-S1567000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025	1	1,600,064	0.97933601				(103,014)		(103,014)		(103,014)			11,688		0003
GBP/L 447626.26 USD-S404805.89GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	12/09/2024	1	447,626	0.904339013				(46,683)		(46,683)		(46,683)			2,446		0003
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	9,478,992	0.966136902				(551,028)		(551,028)		(551,028)			78,879		0003
EUR/L 141319.14 USD-S138290.58EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023	1	141,319	0.978569357				(5,053)		(5,053)		(5,053)			203		0003
EUR/L 191738.41 USD-S186570.41EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024	1	191,738	0.973046611				(6,669)		(6,669)		(6,669)			552		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 144545.58 USD-S137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025	1	144,546	0.9510223				(4,764)		(4,764)		(4,764)			977		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027	1	443,665	0.814381986				3,045		3,045		3,045			4,021		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO Reinv6m BECLO 4A D XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,091,135	0.91647688				23,204		23,204		23,204			4,168		0003
EUR/L 7611757.76 USD-S6976000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	7,611,758	0.91647688				161,872		161,872		161,872			29,074		0003
GBP/L 1028027.37 USD-S838813.66GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	12/09/2024	1	1,028,027	0.815944871				3,751		3,751		3,751			5,618		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024	1	538,468	0.913879632				(10,915)		(10,915)		(10,915)			2,437		0003
EUR/L 613076.34 USD-S547829.81EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	613,076	0.893575195				20,562		20,562		20,562			3,613		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	1	795,218	0.829214895				(6,934)		(6,934)		(6,934)			7,206		0003
GBP/L 1131830.87 USD-S894135.64GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024	1	1,131,831	0.789990505				40,000		40,000		40,000			6,185		0003
EUR/L 61881462.77 USD-S54832717.00EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	10/27/2023	1	61,881,463	0.886092774				3,851,827		3,851,827		3,851,827			84,152		0003
EUR/L 33467369.67 USD-S29841693.44EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	1	33,467,370	0.891665337				1,899,057		1,899,057		1,899,057			36,113		0003
EUR/S 90678.34 USD-L81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	1	90,678	0.903412546				(3,989)		(3,989)		(3,989)			119		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/04/2022	10/15/2026	1	1,100,000	0.909090909				(6,541)		(6,541)		(6,541)			9,596		0003
GBP/S 12617777.78 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	1	12,617,778	0.880591757				950,622		950,622		950,622			42,674		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2026	1	2,311,897	0.720435143				249,049		249,049		249,049			19,028		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2027	1	2,214,596	0.714719652				242,629		242,629		242,629			21,327		0003
EUR/L 2289282.00 USD-S2300000.00EUR	CLO Reinv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024	1	2,289,282	1.004681817				(165,525)		(165,525)		(165,525)			8,473		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026	1	3,871,200	0.968691878				(245,466)		(245,466)		(245,466)			33,770		0003
EUR/L 708190.00 USD-S700000.00EUR	CLO Reinv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	07/15/2024	1	708,190	0.988435307				(41,913)		(41,913)		(41,913)			3,151		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	1	11,855	0.986485495				(682)		(682)		(682)			54		0003
EUR/L 270910.99 USD-S262408.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024	1	270,911	0.968616814				(9,311)		(9,311)		(9,311)			1,032		0003
EUR/L 214177.30 USD-S205072.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025	1	214,177	0.957487512				(7,429)		(7,429)		(7,429)			1,236		0003
EUR/L 4367750.00 USD-S4000000.00EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024	1	4,367,750	0.915803331				90,079		90,079		90,079			17,856		0003
EUR/L 3934260.00 USD-S3600000.00EUR	CLO Reinv6M MRLPK 1A B XS1782799636	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	1	3,934,260	0.91503866				73,824		73,824		73,824			17,982		0003
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027	1	783,090	0.893894699				(2,253)		(2,253)		(2,253)			7,911		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1720416.67 USD-S1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	1	1,720,417	0.807297973				24,573		24,573		24,573			5,308		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	1	1,721,806	0.806646768				(25,542)		(25,542)		(25,542)			6,804		0003
GBP/L 1722905.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	1	1,722,905	0.806776926				25,358		25,358		25,358			6,345		0003
EUR/S 2476425.09 USD-L2276173.70EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/14/2023	10/25/2023	1	2,476,425	0.919136908				(67,745)		(67,745)		(67,745)			3,241		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/14/2023	01/25/2024	1	1,368,373	0.914691316				(37,569)		(37,569)		(37,569)			3,874		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024	1	865,029	0.918783236				19,986		19,986		19,986			2,449		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024	1	813,423	0.915022758				18,740		18,740		18,740			3,070		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024	1	863,696	0.920201086				(18,653)		(18,653)		(18,653)			2,445		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024	1	811,901	0.916738174				(17,218)		(17,218)		(17,218)			3,064		0003
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	10/25/2024	1	4,772	0.911453095				(90)		(90)		(90)			25		0003
EUR/S 12801.93 USD-L11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	1	12,802	0.91349195				(265)		(265)		(265)			58		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	1	9,748	0.911742952				(181)		(181)		(181)			50		0003
GBP/L 6985132.50 USD-S5726762.37GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	02/18/2025	1	6,985,133	0.819850213				(5,206)		(5,206)		(5,206)			41,163		0003
EUR/L 869027.18 USD-S776471.75EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	1	869,027	0.893495356				29,013		29,013		29,013			5,151		0003
EUR/S 1249996.52 USD-L1125768.02EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	10/25/2023	1	1,249,997	0.900616923				(58,693)		(58,693)		(58,693)			1,636		0003
GBP/L 5320733.20 USD-S4315606.80GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026	1	5,320,733	0.811092501				55,101		55,101		55,101			44,276		0003
GBP/L 10867781.93 USD-S8368264.89GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	1	10,867,782	0.770006699				658,356		658,356		658,356			11,727		0003
EUR/L 5271700.80 USD-S4702593.00EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	5,271,701	0.892044746				297,019		297,019		297,019			5,688		0003
EUR/L 180.81 USD-S160.54EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2023	10/25/2024	1	181	0.887893369				8		8		8			1		0003
EUR/L 11641477.80 USD-S10737538.15EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	1	11,641,478	0.922351813				260,793		260,793		260,793			23,796		0003
GBP/L 31212800.58 USD-S24817128.71GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	1	31,212,801	0.795094585				928,066		928,066		928,066			63,800		0003
GBP/L 2197203.65 USD-S1767349.02GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024	1	2,197,204	0.804362864				39,091		39,091		39,091			12,007		0003
GBP/L 9557440.60 USD-S7793384.61GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	1	9,557,441	0.815425901				48,945		48,945		48,945			12,506		0003
EUR/L 1376513.72 USD-S1288961.04EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	1	1,376,514	0.936395345				7,829		7,829		7,829			3,399		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2035	1	3,495,513	0.667913438				350,609		350,609		350,609			59,821		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2040	1	4,285,754	0.637511157				393,522		393,522		393,522			87,624		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/16/2042	1	4,617,923	0.624258693				412,891		412,891		412,891			99,910		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 14076888.75 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	12/15/2023	1	14,076,889	0.789315821				(515,341)		(515,341)		(515,341)			32,117		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026	1	733,215	0.954699508				(37,820)		(37,820)		(37,820)			6,569		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/15/2027	1	524,200	0.953834414				(27,043)		(27,043)		(27,043)			4,758		0003
EUR/L 1360904.00 USD-S1340000.00EUR	CLO Reinv6m HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024	1	1,360,904	0.984639622				(69,159)		(69,159)		(69,159)			5,012		0003
EUR/L 2272770.00 USD-S2250000.00EUR	CLO Reinv6m SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	04/22/2024	1	2,272,770	0.989981388				(129,211)		(129,211)		(129,211)			8,516		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO Reinv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024	1	514,185	0.972412653				(23,829)		(23,829)		(23,829)			2,634		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	02/19/2026	1	2,602,338	0.960674778				(126,949)		(126,949)		(126,949)			20,123		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	326,969	0.955748829				(15,805)		(15,805)		(15,805)			2,734		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2022	06/12/2026	1	2,370,169	0.875886835				(140,718)		(140,718)		(140,718)			19,478		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2022	12/07/2026	1	2,369,360	0.876186137				137,967		137,967		137,967			21,156		0003
EUR/S 516704.00 USD-L500000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/15/2024	1	516,704	0.967672013				21,265		21,265		21,265			2,640		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2026	1	709,763	0.951022349				27,151		27,151		27,151			5,377		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	02/19/2026	1	1,284,781	0.972928271				78,109		78,109		78,109			9,935		0003
EUR/L 2051780.00 USD-S2000000.00EUR	CLO Reinv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024	1	2,051,780	0.974763376				(87,631)		(87,631)		(87,631)			8,490		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026	1	661,500	0.944822373				24,963		24,963		24,963			5,532		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	1,167,159	0.89962036				(5,945)		(5,945)		(5,945)			11,360		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2022	05/04/2028	1	2,321,261	0.89391068				(19,602)		(19,602)		(19,602)			24,885		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	1,677,000	0.894454383				(11,482)		(11,482)		(11,482)			17,589		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	1,161,090	0.904322662				11,078		11,078		11,078			11,301		0003
EUR/L 1554867.38 USD-S1425000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024	1	1,554,867	0.916476877				33,066		33,066		33,066			5,939		0003
EUR/L 1637906.25 USD-S1500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024	1	1,637,906	0.915803331				33,780		33,780		33,780			6,696		0003
GBP/L 6018101.60 USD-S4886409.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025	1	6,018,102	0.811951932				57,252		57,252		57,252			39,375		0003
GBP/L 4578470.20 USD-S3759624.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	4,578,470	0.821152899				(7,833)		(7,833)		(7,833)			29,956		0003
GBP/L 1376794.77 USD-S1130559.02GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	1,376,795	0.821152901				(2,355)		(2,355)		(2,355)			9,008		0003
GBP/S 13937050.60 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	1	13,937,051	0.797155748				(382,738)		(382,738)		(382,738)			14,590		0003
GBP/L 554462.17 USD-S431051.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	554,462	0.777423625				28,629		28,629		28,629			3,628		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 741589.45 USD-S588329.59GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	1	741,589	0.793335976				23,896		23,896		23,896			4,852		0003
GBP/L 5949626.14 USD-S4770870.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	10/20/2023	1	5,949,626	0.801877291				128,984		128,984		128,984			6,963		0003
EUR/L 2884705.31 USD-S2666000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	2,884,705	0.924184523				42,870		42,870		42,870			9,901		0003
EUR/L 3931574.17 USD-S3633500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	03/20/2024	1	3,931,574	0.924184523				58,428		58,428		58,428			13,494		0003
GBP/L 2671821.97 USD-S2158350.41GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2025	1	2,671,822	0.807819695				38,886		38,886		38,886			17,481		0003
EUR/L 447756.18 USD-S404294.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026	1	447,756	0.902934539				1,447		1,447		1,447			3,726		0003
GBP/L 542337.88 USD-S441956.34GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	1	542,338	0.814909591				2,827		2,827		2,827			1,339		0003
EUR/L 1074874.01 USD-S1004865.06EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/22/2023	12/28/2023	1	1,074,874	0.934867762				7,857		7,857		7,857			2,654		0003
EUR/L 20930.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024	1	20,930	0.907770516				750		750		750			53		0003
EUR/L 21031.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024	1	21,031	0.903423977				684		684		684			91		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026	1	21,377	0.888809884				239		239		239			193		0003
EUR/L 1492554.24 USD-S1321312.18EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2024	1	1,492,554	0.885269121				81,801		81,801		81,801			5,634		0003
EUR/L 169483.04 USD-S147865.15EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	169,483	0.872448063				8,520		8,520		8,520			1,143		0003
EUR/L 6757.97 USD-S6125.13EUR	CLO MDPKE 14A DR XS2418763491 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2023	10/17/2023	1	6,758	0.906356495				278		278		278			7		0003
EUR/L 35546.62 USD-S33288.83EUR	CLO BECLO 3A CR XS2348330221 - AccInt	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	09/14/2023	10/19/2023	1	35,547	0.936483694				329		329		329			41		0003
EUR/L 1607.79 USD-S1457.23EUR	CLO ARESE 15A D XS2409273575 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2023	10/17/2023	1	1,608	0.90635593				66		66		66			2		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	4,058,403	0.813127785				441,184		441,184		441,184			25,202		0003
EUR/L 5441949.08 USD-S4425000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	5,441,949	0.813127785				591,587		591,587		591,587			33,793		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				133,692		133,692		133,692			7,637		0003
EUR/L 3022250.00 USD-S2500000.00EUR	CLO ReInv6m DRYD 2018-66A C XS1908338103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	1	3,022,250	0.827198279				365,235		365,235		365,235			8,220		0003
EUR/L 2859965.04 USD-S2350000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	1	2,859,965	0.821688366				327,421		327,421		327,421			12,724		0003
EUR/L 9178777.50 USD-S7500000.00EUR	CLO ReInv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	1	9,178,778	0.817102278				1,046,897		1,046,897		1,046,897			46,889		0003
GBP/L 10107372.18 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	04/22/2024	1	10,107,372	0.827129859				(102,570)		(102,570)		(102,570)			37,874		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2029	1	2,663,822	0.703358538				287,138		287,138		287,138			31,833		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/16/2031	1	2,822,319	0.691180537				297,917		297,917		297,917			39,196		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	02/18/2048	1	18,522,592	0.599808061				1,521,633		1,521,633		1,521,633			457,500		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2039	1	4,199,925	0.632751202				422,013		422,013		422,013			83,254		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2043	1	4,779,153	0.618276246				419,758		419,758		419,758			106,116		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2044	1	4,922,117	0.612594953				429,080		429,080		429,080			112,034		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/17/2047	1	8,525,851	0.607422706				685,804		685,804		685,804			207,656		0003
GBP/L 771332.36 USD-S566781.07GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/16/2025	1	771,332	0.734807846				73,054		73,054		73,054			5,047		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2046	1	5,116,047	0.60805059				425,671		425,671		425,671			121,938		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO Relnv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/15/2026	1	521,395	0.958965851				(26,800)		(26,800)		(26,800)			4,356		0003
EUR/L 1284375.00 USD-S1250000.00EUR	CLO Relnv6m ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2022	02/18/2025	1	1,284,375	0.97323601				(67,583)		(67,583)		(67,583)			7,569		0003
EUR/L 1312612.50 USD-S1275000.00EUR	CLO Relnv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025	1	1,312,613	0.971345313				(65,915)		(65,915)		(65,915)			8,202		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO Relnv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/06/2022	05/17/2027	1	788,663	0.950977129				(41,114)		(41,114)		(41,114)			7,513		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO Relnv6m BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026	1	516,950	0.967211529				(30,738)		(30,738)		(30,738)			4,323		0003
EUR/L 1028535.00 USD-S1000000.00EUR	CLO Relnv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	10/15/2024	1	1,028,535	0.972256656				(47,404)		(47,404)		(47,404)			5,254		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO Relnv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026	1	5,230,421	0.955945921				(255,812)		(255,812)		(255,812)			44,017		0003
EUR/L 2064400.00 USD-S2000000.00EUR	CLO Relnv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024	1	2,064,400	0.968804495				(74,148)		(74,148)		(74,148)			8,387		0003
GBP/L 5549626.87 USD-S4833538.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/25/2022	06/16/2025	1	5,549,627	0.870966338				(320,802)		(320,802)		(320,802)			36,310		0003
EUR/S 772509.75 USD-L750000.00EUR	CLO Relnv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024	1	772,510	0.970861533				32,287		32,287		32,287			3,617		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO Relnv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026	1	793,425	0.945268929				30,238		30,238		30,238			6,629		0003
EUR/S 1326250.00 USD-L1250000.00EUR	CLO Relnv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2022	10/26/2026	1	1,326,250	0.942507069				51,026		51,026		51,026			11,626		0003
EUR/L 1282362.50 USD-S1250000.00EUR	CLO Relnv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/01/2022	06/06/2024	1	1,282,363	0.974763376				(54,769)		(54,769)		(54,769)			5,306		0003
GBP/L 1657322.93 USD-S1382830.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025	1	1,657,323	0.834376303				(27,876)		(27,876)		(27,876)			10,844		0003
EUR/L 679750.00 USD-S625000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	1	679,750	0.919455682				15,035		15,035		15,035			1,973		0003
EUR/L 1148015.13 USD-S1055000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	1	1,148,015	0.918977435				24,471		24,471		24,471			3,704		0003
EUR/L 3281604.00 USD-S3000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	3,281,604	0.914187087				51,644		51,644		51,644			17,112		0003
GBP/L 1209166.23 USD-S979123.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025	1	1,209,166	0.809750691				14,750		14,750		14,750			7,911		0003
GBP/L 13763333.33 USD-S11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	1	13,763,333	0.807297974				196,583		196,583		196,583			42,467		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 13776666.67 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	1	13,776,667	0.806516654				(205,423)		(205,423)		(205,423)			60,975		0003
GBP/L 13770845.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	1	13,770,845	0.806776926				202,684		202,684		202,684			50,713		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025	1	693,404	0.901350764				(8,722)		(8,722)		(8,722)			5,065		0003
EUR/L 10271592.76 USD-S9143243.38EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	10,271,593	0.890148548				599,328		599,328		599,328			11,084		0003
GBP/L 4110239.62 USD-S3134716.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	10/20/2023	1	4,110,240	0.762660158				285,767		285,767		285,767			4,811		0003
EUR/L 12170718.98 USD-S10785102.89EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	1	12,170,719	0.886151665				756,811		756,811		756,811			16,551		0003
GBP/L 1651643.09 USD-S1269244.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/18/2023	07/19/2024	1	1,651,643	0.76847412				101,356		101,356		101,356			7,399		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	1	21,248	0.894214433				384		384		384			160		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028	1	4,713,738	0.875120329				38,356		38,356		38,356			50,939		0003
EUR/L 403149.47 USD-S360180.00EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	1	403,149	0.893415536				22,002		22,002		22,002			528		0003
EUR/L 1818174.27 USD-S1590008.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025	1	1,818,174	0.874508091				93,787		93,787		93,787			11,390		0003
EUR/L 145260.07 USD-S126423.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	1	145,260	0.870321968				7,260		7,260		7,260			1,047		0003
EUR/L 104768.03 USD-S90976.06EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026	1	104,768	0.868357074				4,462		4,462		4,462			799		0003
EUR/L 2543456.18 USD-S2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	2,543,456	0.864752681				100,708		100,708		100,708			21,374		0003
EUR/L 6431.14 USD-S5828.90EUR	CLO ARESE 15A D XS2409273575 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	1	6,431	0.906355638				265		265		265			7		0003
EUR/L 7709.87 USD-S6964.40EUR	CLO ARESE 15A D XS2409273575 - AccInt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	10/17/2023	1	7,710	0.903309654				343		343		343			8		0003
GBP/L 10086376.00 USD-S8000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2023	12/20/2023	1	10,086,376	0.793149095				321,466		321,466		321,466			23,757		0003
EUR/S 8528048.00 USD-L8000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/22/2023	10/02/2023	1	8,528,048	0.938081024				(70,499)		(70,499)		(70,499)			3,156		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/01/2022	03/20/2026	1	2,312,800	0.864752681				(111,428)		(111,428)		(111,428)			18,179		0003
EUR/L 944.86 USD-S856.39EUR	CLO CORDA 23A C XS2441240384 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/25/2023	1	945	0.906367081				39		39		39			1		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO Reinv6m ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2021	05/15/2026	1	12,484,000	0.801025312				1,302,021		1,302,021		1,302,021			101,125		0003
EUR/S 1215900.00 USD-L1000000.00EUR	CLO Reinv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	1,215,900	0.822436056				(144,495)		(144,495)		(144,495)			4,478		0003
EUR/S 1377355.00 USD-L1150000.00EUR	CLO Reinv6m OCPE 2020-4A C XS2191830897	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024	1	1,377,355	0.834933623				(155,128)		(155,128)		(155,128)			3,746		0003
EUR/L 18540555.00 USD-S15650000.00EUR	CLO Reinv6m OZLME 5A CR XS2405130217	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024	1	18,540,555	0.844095552				1,907,639		1,907,639		1,907,639			50,426		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 24788000.00 USD-S20000000.00EUR	CLO Relnv6m RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027	1	24,788,000	0.80684202				2,211,283		2,211,283		2,211,283			225,008		0003
EUR/S 2960750.00 USD-L2500000.00EUR	CLO Relnv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	2,960,750	0.844380647				(255,448)		(255,448)		(255,448)			15,125		0003
EUR/S 13619450.00 USD-L11500000.00EUR	CLO Relnv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	13,619,450	0.844380647				(1,175,062)		(1,175,062)		(1,175,062)			69,574		0003
EUR/S 582525.00 USD-L500000.00EUR	CLO Relnv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024	1	582,525	0.85833226				(48,919)		(48,919)		(48,919)			2,145		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO Relnv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024	1	2,330,100	0.85833226				(195,677)		(195,677)		(195,677)			8,581		0003
EUR/S 2749030.00 USD-L2350000.00EUR	CLO Relnv6m CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	1	2,749,030	0.854846982				(221,100)		(221,100)		(221,100)			12,231		0003
GBP/L 33475266.90 USD-S24747000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/24/2022	01/27/2025	1	33,475,267	0.739262216				3,028,952		3,028,952		3,028,952			192,938		0003
EUR/S 4723000.00 USD-L4000000.00EUR	CLO Relnv6m MDPKE 14A DN Mtge XS2002368749	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	1	4,723,000	0.84691931				(436,697)		(436,697)		(436,697)			21,013		0003
EUR/L 1427860.00 USD-S1225000.00EUR	CLO Relnv6m DRYD 2018-66A DR XS2415313332	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/02/2022	01/18/2024	1	1,427,860	0.857927248				125,802		125,802		125,802			3,919		0003
EUR/L 4409680.00 USD-S4000000.00EUR	CLO Relnv6m NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	1	4,409,680	0.907095299				80,175		80,175		80,175			25,099		0003
EUR/L 1672763.85 USD-S1545000.00EUR	CLO Relnv6m GLME 2X D XS1911600457	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	01/22/2024	1	1,672,764	0.923621108				30,272		30,272		30,272			4,674		0003
GBP/L 765728.98 USD-S555500.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2025	1	765,729	0.725452496				80,547		80,547		80,547			5,010		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2029	1	1,331,911	0.703358542				143,569		143,569		143,569			15,917		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2034	1	1,697,091	0.673763646				172,669		172,669		172,669			27,776		0003
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2036	1	1,825,148	0.655694709				188,204		188,204		188,204			32,548		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2037	1	1,910,413	0.648298219				195,004		195,004		195,004			35,379		0003
EUR/L 820830.00 USD-S750000.00EUR	CLO Relnv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024	1	820,830	0.913709294				15,493		15,493		15,493			3,932		0003
EUR/L 7657076.00 USD-S7000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	1	7,657,076	0.914187087				120,502		120,502		120,502			39,928		0003
EUR/L 3294225.00 USD-S3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/31/2024	1	3,294,225	0.910684607				56,091		56,091		56,091			18,451		0003
GBP/L 1865736.79 USD-S1526455.22GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	1	1,865,737	0.818151429				1,323		1,323		1,323			10,995		0003
GBP/L 18358981.20 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2022	02/20/2024	1	18,358,981	0.812136569				153,442		153,442		153,442			57,457		0003
EUR/L 52577.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024	1	52,578	0.903423977				1,710		1,710		1,710			228		0003
EUR/L 52777.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024	1	52,777	0.900009				1,507		1,507		1,507			296		0003
EUR/L 31774.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	1	31,775	0.89694143				782		782		782			210		0003
GBP/L 567698.22 USD-S457691.96GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/02/2023	02/18/2025	1	567,698	0.806224053				9,019		9,019		9,019			3,345		0003
EUR/L 26693860.78 USD-S23761501.41EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	1	26,693,861	0.890148548				1,557,536		1,557,536		1,557,536			28,804		0003

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EUR/L 2602334.50 USD-S2237797.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026	1	2,602,335	0.859919169				117,095		117,095		117,095			21,655		0003
EUR/L 6817611.00 USD-S6081614.07EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	1	6,817,611	0.892044746				384,119		384,119		384,119			7,357		0003
EUR/L 359274.80 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	359,275	0.88257359				8,264		8,264		8,264			2,990		0003
GBP/L 2521594.00 USD-S2000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	12/20/2023	1	2,521,594	0.793149095				80,366		80,366		80,366			5,939		0003
EUR/L 358204.95 USD-S323435.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026	1	358,205	0.902934535				1,158		1,158		1,158			2,981		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				133,692		133,692		133,692			7,637		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				133,692		133,692		133,692			7,637		0003
EUR/L 2951565.60 USD-S2400000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,951,566	0.813127785				320,861		320,861		320,861			18,329		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.813127785				267,384		267,384		267,384			15,274		0003
EUR/L 1088010.00 USD-S900000.00EUR	CLO ReInv6m ARBR 8A C XS2207863239	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	1	1,088,010	0.827198279				131,485		131,485		131,485			2,959		0003
EUR/L 4883412.00 USD-S4000000.00EUR	CLO ReInv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	08/15/2024	1	4,883,412	0.819099433				563,622		563,622		563,622			22,862		0003
EUR/S 7295400.00 USD-L6000000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	1	7,295,400	0.822436056				(866,971)		(866,971)		(866,971)			26,866		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027	1	6,317,500	0.791452315				626,982		626,982		626,982			60,251		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404586613	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	5,214,720	0.805412371				471,562		471,562		471,562			47,414		0003
EUR/S 2368600.00 USD-L2000000.00EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	1	2,368,600	0.844380647				(204,359)		(204,359)		(204,359)			12,100		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO ReInv6m HNLY 3A CR XS2414936448	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027	1	14,349,200	0.808407437				1,179,654		1,179,654		1,179,654			138,185		0003
EUR/S 1158326.00 USD-L1000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	1	1,158,326	0.863314818				(95,520)		(95,520)		(95,520)			3,150		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	7,434,480	0.807050392				635,835		635,835		635,835			70,099		0003
EUR/L 4023833.00 USD-S3650000.00EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025	1	4,023,833	0.907095299				73,160		73,160		73,160			22,903		0003
GBP/S 7457959.69 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	10/16/2023	1	7,457,960	0.744841784				(680,803)		(680,803)		(680,803)			7,807		0003
GBP/S 7038444.38 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	12/15/2023	1	7,038,444	0.78931582				(257,671)		(257,671)		(257,671)			16,059		0003
GBP/L 1043703.06 USD-S770772.51GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2024	1	1,043,703	0.738497892				102,306		102,306		102,306			4,413		0003
GBP/L 385666.18 USD-S283390.53GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2025	1	385,666	0.734807833				36,527		36,527		36,527			2,523		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2030	1	1,376,273	0.698104645				146,022		146,022		146,022			17,836		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2033	1	1,595,309	0.67962485				164,360		164,360		164,360			24,862		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2035	1	1,747,757	0.667913438				175,305		175,305		175,305			29,910		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/29/2022	06/15/2038	1	2,010,586	0.640614992				203,380		203,380		203,380			38,567		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	09/29/2022	06/17/2047	1	3,290,271	0.607791892				264,057		264,057		264,057			80,138		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	7,583,194	0.966136902				(440,823)		(440,823)		(440,823)			63,103		0003
GBP/S 1109346.83 USD-L888800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	1	1,109,347	0.801192175				(23,894)		(23,894)		(23,894)			4,085		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	1	6,887,222	0.806646769				(101,353)		(101,353)		(101,353)			35,183		0003
GBP/L 242500.00 USD-S200000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	02/27/2023	02/18/2025	1	242,500	0.824742268				(1,629)		(1,629)		(1,629)			1,429		0003
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026	1	3,786,910	0.911689224				(19,949)		(19,949)		(19,949)			31,513		0003
EUR/L 557106.90 USD-S498824.27EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025	1	557,107	0.895383399				17,461		17,461		17,461			3,302		0003
EUR/L 52957.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	1	52,958	0.89694143				1,303		1,303		1,303			350		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	1	53,119	0.894214433				961		961		961			399		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026	1	31,966	0.891583452				463		463		463			265		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026	1	32,065	0.888809884				358		358		358			289		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/20/2023	07/07/2026	1	238,676	0.885308299				4,856		4,856		4,856			1,986		0003
EUR/S 2132012.00 USD-L2000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/22/2023	10/02/2023	1	2,132,012	0.938081024				(17,625)		(17,625)		(17,625)			789		0003
1439999999. Subtotal - Forwards - Hedging Other													403,649,502	XXX	403,649,502		403,649,502			62,327,773	XXX	XXX
1479999999. Subtotal - Forwards													408,096,277	XXX	406,840,226		408,096,277			64,073,713	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,884,435)	(2,569,193)	(277,606,967)	(251,122,065)	XXX	(1,014,024,138)	5,482,680	(7,144,746)			193,433,964	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										1,541,649,316	1,163,780,217	2,354,047	2,102,026,935	XXX	2,699,361,564	135,526,407	436,512,894	(684,975,078)		320,673,846	XXX	XXX
1719999999. Subtotal - Replication												26,542		XXX	(643,001)					182,562	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,539,764,881	1,161,211,024	(275,226,378)	1,850,904,870	XXX	1,684,694,424	141,009,088	429,368,148	(684,975,078)		514,290,372	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
NQ	78	1,560	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,495.4800	14,867.0000	1,279,865	1,279,865				1,279,865	1,279,865	1,310,400	0001	20
NQ	32	640	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,475.9400	14,867.0000	525,073	525,073				525,073	525,073	537,600	0001	20
NQ	38	760	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,371.9200	14,867.0000	623,524	623,524				623,524	623,524	638,400	0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/19/2023	15,377.2500	14,867.0000	16,409	16,409				16,409	16,409	16,800	0001	20
NQ	3	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,495.4800	14,867.0000	49,226	49,226				49,226	49,226	50,400	0001	20
NQ	2	40	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,495.4800	14,867.0000	32,817	32,817				32,817	32,817	33,600	0001	20
NQ	24	480	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/14/2023	15,395.8400	14,867.0000	393,805	393,805				393,805	393,805	403,200	0001	20
NQ	12	240	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,336.6300	14,867.0000	196,902	196,902				196,902	196,902	201,600	0001	20
DM	18	90	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	34,903.8900	33,725.0000	128,970	128,970				128,970	128,970	144,000	0001	5
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	34,351	34,351				34,351	34,351	78,400	0001	50
ES	45	2,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,507.2500	4,326.0000	220,827	220,827				220,827	220,827	504,000	0001	50
ES	53	2,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,507.6200	4,326.0000	260,086	260,086				260,086	260,086	593,600	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	14,722	14,722				14,722	14,722	33,600	0001	50
ES	16	800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,502.4100	4,326.0000	78,516	78,516				78,516	78,516	179,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	9,815	9,815				9,815	9,815	22,400	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,424.5300	4,326.0000	34,351	34,351				34,351	34,351	78,400	0001	50
ES	82	4,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,495.3300	4,326.0000	402,397	402,397				402,397	402,397	918,400	0001	50
ES	61	3,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.5700	4,326.0000	299,344	299,344				299,344	299,344	683,200	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	14,722	14,722				14,722	14,722	33,600	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	53,980	53,980				53,980	53,980	123,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	9,815	9,815				9,815	9,815	22,400	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	19,629	19,629				19,629	19,629	44,800	0001	50
ES	532	26,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,486.6900	4,326.0000	2,610,671	2,610,671				2,610,671	2,610,671	5,958,400	0001	50
ES	239	11,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,507.1700	4,326.0000	1,172,839	1,172,839				1,172,839	1,172,839	2,676,800	0001	50
ES	132	6,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,507.3700	4,326.0000	647,761	647,761				647,761	647,761	1,478,400	0001	50
ES	75	3,750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,462.6400	4,326.0000	368,046	368,046				368,046	368,046	840,000	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	9,815	9,815				9,815	9,815	22,400	0001	50
ES	55	2,750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,471.6300	4,326.0000	269,900	269,900				269,900	269,900	616,000	0001	50
ES	54	2,700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,465.9500	4,326.0000	264,993	264,993				264,993	264,993	604,800	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,482.8500	4,326.0000	63,795	63,795				63,795	63,795	145,600	0001	50
ES	125	6,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,471.6200	4,326.0000	613,410	613,410				613,410	613,410	1,400,000	0001	50
ES	97	4,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,400.8700	4,326.0000	476,006	476,006				476,006	476,006	1,086,400	0001	50
ES	30	1,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,506.0400	4,326.0000	147,218	147,218				147,218	147,218	336,000	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,494.9800	4,326.0000	63,795	63,795				63,795	63,795	145,600	0001	50
ES	149	7,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,466.1700	4,326.0000	731,184	731,184				731,184	731,184	1,668,800	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/15/2023	4,382.7800	4,326.0000	44,166	44,166				44,166	44,166	100,800	0001	50
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	4,326.0000	112,867	112,867				112,867	112,867	257,600	0001	50
ES	116	5,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/12/2023	4,422.6500	4,326.0000	569,244	569,244				569,244	569,244	1,299,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/15/2023	4,508.5800	4,326.0000	9,815	9,815				9,815	9,815	22,400	0001	50
ES	30	1,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,433.7200	4,326.0000	147,218	147,218				147,218	147,218	336,000	0001	50
ES	92	4,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,454.9700	4,326.0000	451,470	451,470				451,470	451,470	1,030,400	0001	50
ES	741	37,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,482.8600	4,326.0000	3,636,292	3,636,292				3,636,292	3,636,292	8,299,200	0001	50
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9200	105.0000	980	980				980	980	3,000	0001	1,000
FV	102	102,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9000	105.0000	49,985	49,985				49,985	49,985	153,000	0001	1,000
FV	19	19,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.8700	105.0000	9,311	9,311				9,311	9,311	28,500	0001	1,000
FV	47	47,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.8800	105.0000	23,032	23,032				23,032	23,032	70,500	0001	1,000
FV	20	20,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9200	105.0000	9,801	9,801				9,801	9,801	30,000	0001	1,000
FV	3	3,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9200	105.0000	1,470	1,470				1,470	1,470	4,500	0001	1,000
FV	35	35,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9000	105.0000	17,152	17,152				17,152	17,152	52,500	0001	1,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FV	74	74,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9200	105.0000	36,264	36,264				36,264	36,264	111,000	0001	1,000
FV	8	8,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9200	105.0000	3,920	3,920				3,920	3,920	12,000	0001	1,000
FV	3	3,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.9200	105.0000	1,470	1,470				1,470	1,470	4,500	0001	1,000
FV	16	16,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.8000	105.0000	7,841	7,841				7,841	7,841	24,000	0001	1,000
FV	38	38,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.8500	105.0000	18,622	18,622				18,622	18,622	57,000	0001	1,000
FV	22	22,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	106.8600	105.0000	10,781	10,781				10,781	10,781	33,000	0001	1,000
VG	5	50	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	Eurex 529900LN3S50JPU47S06	09/11/2023	4,287.5000	4,204.0000	(51,685)	(51,685)				(51,685)	(51,685)	15,863	0001	10
VG	654	6,540	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	Eurex 529900LN3S50JPU47S06	09/11/2023	4,286.5700	4,204.0000	(6,760,451)	(6,760,451)				(6,760,451)	(6,760,451)	2,074,933	0001	10
VG	19	190	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	Eurex 529900LN3S50JPU47S06	09/11/2023	4,287.5000	4,204.0000	(196,405)	(196,405)				(196,405)	(196,405)	60,281	0001	10
ES	72	3,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,456.0900	4,326.0000	353,324	353,324				353,324	353,324	806,400	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,446.4300	4,326.0000	58,887	58,887				58,887	58,887	134,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/25/2023	4,379.2500	4,326.0000	4,907	4,907				4,907	4,907	11,200	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,472.7300	4,326.0000	39,258	39,258				39,258	39,258	89,600	0001	50
TU	14	28,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.6500	101.0000	3,544	3,544				3,544	3,544	16,100	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.6900	101.0000	506	506				506	506	2,300	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.6500	101.0000	1,772	1,772				1,772	1,772	8,050	0001	2,000
TU	12	24,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7700	101.0000	3,038	3,038				3,038	3,038	13,800	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.5800	101.0000	253	253				253	253	1,150	0001	2,000
TU	14	28,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.6900	101.0000	3,544	3,544				3,544	3,544	16,100	0001	2,000
TU	47	94,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7100	101.0000	11,898	11,898				11,898	11,898	54,050	0001	2,000
TU	10	20,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7100	101.0000	2,531	2,531				2,531	2,531	11,500	0001	2,000
TU	43	86,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.8000	101.0000	10,885	10,885				10,885	10,885	49,450	0001	2,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7300	101.0000	2,278	2,278				2,278	2,278	10,350	0001	2,000
TU	26	52,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7400	101.0000	6,582	6,582				6,582	6,582	29,900	0001	2,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.8200	101.0000	2,278	2,278				2,278	2,278	10,350	0001	2,000
TU	340	680,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/28/2023	101.5800	101.0000	133,413	133,413				133,413	133,413	391,000	0001	2,000
TU	134	268,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/28/2023	101.6200	101.0000	52,580	52,580				52,580	52,580	154,100	0001	2,000
TU	43	86,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.8700	101.0000	10,885	10,885				10,885	10,885	49,450	0001	2,000
TU	5	10,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7800	101.0000	1,266	1,266				1,266	1,266	5,750	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.5800	101.0000	1,772	1,772				1,772	1,772	8,050	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	09/12/2023	101.8000	101.0000	253	253				253	253	1,150	0001	2,000

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	15	30,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.8300	101.0000	3,797	3,797				3,797	3,797	17,250	0001	2,000
TU	28	56,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.8300	101.0000	7,088	7,088				7,088	7,088	32,200	0001	2,000
TU	72	144,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.8300	101.0000	18,227	18,227				18,227	18,227	82,800	0001	2,000
TU	57	114,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.7600	101.0000	14,429	14,429				14,429	14,429	65,550	0001	2,000
HI	54	2,700	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2023	HKFE 213800YTVSXYQN17BW16	09/26/2023	17,712.7100	17,889.0000	784,129	784,129				784,129	784,129	617,616	0001	50
HI	207	10,350	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2023	HKFE 213800YTVSXYQN17BW16	09/26/2023	17,712.7100	17,889.0000	3,005,826	3,005,826				3,005,826	3,005,826	2,367,529	0001	50
HI	2	100	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2023	HKFE 213800YTVSXYQN17BW16	09/26/2023	17,712.7100	17,889.0000	29,042	29,042				29,042	29,042	22,875	0001	50
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.2000	95.0000	1,980	1,980				1,980	1,980	4,255	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	07/25/2023	95.8800	95.0000	1,980	1,980				1,980	1,980	4,255	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	96.0000	330	330				330	330	709	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	95.4100	95.0000	2,640	2,640				2,640	2,640	5,674	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	08/09/2023	96.3200	96.0000	1,980	1,980				1,980	1,980	4,255	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	08/03/2023	96.4500	96.0000	1,980	1,980				1,980	1,980	4,255	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8500	96.0000	660	660				660	660	1,418	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2023	96.3500	96.0000	1,320	1,320				1,320	1,320	2,837	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	96.0000	660	660				660	660	1,418	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	08/03/2023	95.2700	95.0000	1,650	1,650				1,650	1,650	3,546	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	08/24/2023	95.0200	95.0000	1,980	1,980				1,980	1,980	4,255	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	08/09/2023	94.9000	95.0000	2,310	2,310				2,310	2,310	4,965	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/19/2023	96.7300	96.0000	330	330				330	330	709	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	09/25/2023	94.6300	95.0000	1,320	1,320				1,320	1,320	2,837	0001	2,500
S3	57	142,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/06/2023	94.8400	95.0000	18,809	18,809				18,809	18,809	40,427	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	07/25/2023	94.7800	95.0000	2,310	2,310				2,310	2,310	4,965	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	08/17/2023	94.6100	95.0000	660	660				660	660	1,418	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7800	96.0000	660	660				660	660	1,418	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.4500	96.0000	2,640	2,640				2,640	2,640	5,674	0001	2,500
GC	102	10,200	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/01/2023	1,994.8700	1,866.0000	661,951	661,951				661,951	661,951	795,600	0001	100
GC	33	3,300	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/08/2023	1,975.7700	1,866.0000	214,161	214,161				214,161	214,161	257,400	0001	100
GC	137	13,700	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	12/29/2023	CME SNZ20JLFK8MNNCL00F39	09/01/2023	1,996.3100	1,866.0000	889,091	889,091				889,091	889,091	1,068,600	0001	100
TY	470	470,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/28/2023	109.6700	108.0000	353,619	353,619				353,619	353,619	940,000	0001	1,000
TY	49	49,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/31/2023	109.7100	108.0000	36,867	36,867				36,867	36,867	98,000	0001	1,000
TY	11	11,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	111.0300	108.0000	7,008	7,008				7,008	7,008	22,000	0001	1,000
TY	4	4,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/29/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	111.0900	108.0000	2,548	2,548				2,548	2,548	8,000	0001	1,000
MK	272	13,600	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	ICE 54930000F4ZO33MV32P92	09/11/2023	987.6500	956.0000	374,948	374,948				374,948	374,948	533,531	0001	50
JB	250	2,500,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	12/13/2023	Osaka SNZ20JLFK8MNNCL00F39	09/12/2023	145.6300	145.0000	5,177,139	5,177,139				5,177,139	5,177,139	2,714,023	0001	10,000
JB	188	1,880,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	12/13/2023	Osaka SNZ20JLFK8MNNCL00F39	09/12/2023	145.6300	145.0000	3,893,209	3,893,209				3,893,209	3,893,209	2,040,945	0001	10,000
RT	3	150	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX04Q2QBFQTQ27	09/11/2023	1,872.2500	1,799.0000	16,176	16,176				16,176	16,176	18,600	0001	50
RT	4	200	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX04Q2QBFQTQ27	09/11/2023	1,853.5600	1,799.0000	21,568	21,568				21,568	21,568	24,800	0001	50
RT	23	1,150	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX04Q2QBFQTQ27	09/11/2023	1,872.2500	1,799.0000	124,014	124,014				124,014	124,014	142,600	0001	50
RT	148	7,400	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX04Q2QBFQTQ27	09/11/2023	1,870.3900	1,799.0000	798,000	798,000				798,000	798,000	917,600	0001	50
RT	167	8,350	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX04Q2QBFQTQ27	09/11/2023	1,872.2500	1,799.0000	900,446	900,446				900,446	900,446	1,035,400	0001	50
RT	85	4,250	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX04Q2QBFQTQ27	09/11/2023	1,869.2900	1,799.0000	458,311	458,311				458,311	458,311	527,000	0001	50
DR	10	1,000	DJ REAL ESTATE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT SNZ20JLFK8MNNCL00F39	09/11/2023	324.6800	304.0000	21,800	21,800				21,800	21,800	21,000	0001	100
MF	68	3,400	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	2,108.4900	2,042.0000	171,896	171,896				171,896	171,896	143,795	0001	50
MF	100	5,000	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	2,111.1000	2,042.0000	252,788	252,788				252,788	252,788	211,463	0001	50
MF	133	6,650	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	2,111.1000	2,042.0000	336,208	336,208				336,208	336,208	281,246	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	2,111.1000	2,042.0000	7,584	7,584				7,584	7,584	6,344	0001	50
MF	16	800	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	2,111.1000	2,042.0000	40,446	40,446				40,446	40,446	33,834	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX04Q2QBFQTQ27	09/11/2023	2,111.1000	2,042.0000	7,584	7,584				7,584	7,584	6,344	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange		Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
NI	1,075	2,687,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	12/14/2023	Singapore	549300I Q650PPXM76X03	09/07/2023	32,886.3400	32,005.0000	8,424,790	8,424,790				8,424,790	8,424,790	5,705,477	0001	2,500
NI	1,429	3,572,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	12/14/2023	Singapore	549300I Q650PPXM76X03	09/07/2023	32,863.2200	32,005.0000	11,199,093	11,199,093				11,199,093	11,199,093	7,584,303	0001	2,500
1539999999. Subtotal - Long Futures - Hedging Other													49,297,370	49,297,370				49,297,370	49,297,370	68,027,794	XXX	XXX
1579999999. Subtotal - Long Futures													49,297,370	49,297,370				49,297,370	49,297,370	68,027,794	XXX	XXX
NQ	3	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/14/2023	15,404.2500	14,867.0000	49,226	49,226				49,226	49,226	(50,400)	0001	20
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/13/2023	4,518.1500	4,326.0000	19,629	19,629				19,629	19,629	(44,800)	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/15/2023	4,375.7800	4,326.0000	39,258	39,258				39,258	39,258	(89,600)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,438.9400	4,326.0000	19,629	19,629				19,629	19,629	(44,800)	0001	50
ES	22	1,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/12/2023	4,406.0800	4,326.0000	107,960	107,960				107,960	107,960	(246,400)	0001	50
ES	121	6,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,455.2700	4,326.0000	593,781	593,781				593,781	593,781	(1,355,200)	0001	50
ES	19	950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,474.1000	4,326.0000	93,238	93,238				93,238	93,238	(212,800)	0001	50
ES	36	1,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/13/2023	4,430.4400	4,326.0000	176,662	176,662				176,662	176,662	(403,200)	0001	50
ES	52	2,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/18/2023	4,391.7000	4,326.0000	255,178	255,178				255,178	255,178	(582,400)	0001	50
ES	80	4,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,400.8100	4,326.0000	392,582	392,582				392,582	392,582	(896,000)	0001	50
ES	21	1,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/14/2023	4,438.2900	4,326.0000	103,053	103,053				103,053	103,053	(235,200)	0001	50
ES	83	4,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,401.4000	4,326.0000	407,304	407,304				407,304	407,304	(929,600)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/13/2023	4,518.1500	4,326.0000	34,351	34,351				34,351	34,351	(78,400)	0001	50
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/13/2023	4,377.6700	4,326.0000	73,609	73,609				73,609	73,609	(168,000)	0001	50
ES	130	6,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,509.6300	4,326.0000	637,946	637,946				637,946	637,946	(1,456,000)	0001	50
ES	35	1,750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,486.8100	4,326.0000	171,755	171,755				171,755	171,755	(392,000)	0001	50
ES	273	13,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,496.9100	4,326.0000	1,339,687	1,339,687				1,339,687	1,339,687	(3,057,600)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/21/2023	4,356.0800	4,326.0000	14,722	14,722				14,722	14,722	(33,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/22/2023	4,360.7500	4,326.0000	4,907	4,907				4,907	4,907	(11,200)	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,454.5000	4,326.0000	24,536	24,536				24,536	24,536	(56,000)	0001	50
ES	28	1,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,473.6500	4,326.0000	137,404	137,404				137,404	137,404	(313,600)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/20/2023	4,384.5800	4,326.0000	14,722	14,722				14,722	14,722	(33,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/26/2023	4,314.2500	4,326.0000	4,907	4,907				4,907	4,907	(11,200)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/21/2023	4,343.1300	4,326.0000	9,815	9,815				9,815	9,815	(22,400)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/11/2023	4,533.5800	4,326.0000	9,815	9,815				9,815	9,815	(22,400)	0001	50
VG	70	700	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	Eurex	529900LN3S50JPU47S06	09/13/2023	4,210.4300	4,204.0000	(723,596)	(723,596)				(723,596)	(723,596)	(222,088)	0001	10
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/21/2023	4,400.2500	4,326.0000	4,907	4,907				4,907	4,907	(11,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/26/2023	4,319.2500	4,326.0000	4,907	4,907				4,907	4,907	(11,200)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/13/2023	4,421.8800	4,326.0000	9,815	9,815				9,815	9,815	(22,400)	0001	50
ES	36	1,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME	SNZ20JLFK8MNNCL0QF39	09/12/2023	4,443.6200	4,326.0000	176,662	176,662				176,662	176,662	(403,200)	0001	50
TU	61	122,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index Interest Rate	12/29/2023	CBOT	549300EX04Q2QBFQTQ27	08/30/2023	101.7300	101.0000	15,442	15,442				15,442	15,442	(70,150)	0001	2,000
TU	81	162,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index Interest Rate	12/29/2023	CBOT	549300EX04Q2QBFQTQ27	08/30/2023	101.8900	101.0000	20,505	20,505				20,505	20,505	(93,150)	0001	2,000
UX	30	30,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE	254900096JPIWCP8RH13	08/11/2023	19.3100	18.0000	111,483	111,483				111,483	111,483	(115,800)	0001	1,000
UX	20	20,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE	254900096JPIWCP8RH13	09/22/2023	21.1800	18.0000	74,322	74,322				74,322	74,322	(77,200)	0001	1,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE	254900096JPIWCP8RH13	08/08/2023	19.6800	18.0000	37,161	37,161				37,161	37,161	(38,600)	0001	1,000
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	05/01/2023	96.3500	95.0000	5,280	5,280				5,280	5,280	(11,348)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	05/09/2023	96.5200	95.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	07/25/2023	96.1700	95.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.7500	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.7600	95.0000	6,270	6,270				6,270	6,270	(13,476)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	05/01/2023	96.9000	95.0000	330	330				330	330	(709)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.6600	95.0000	11,220	11,220				11,220	11,220	(24,114)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.8800	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.7900	95.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.5900	95.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.8200	95.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	05/01/2023	96.1700	95.0000	990	990				990	990	(2,128)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.3300	95.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.3400	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.7600	95.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME	SNZ20JLFK8MNNCL0QF39	04/14/2023	96.7200	95.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9000	95.0000	330	330				330	330	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.3000	95.0000	8,580	8,580				8,580	8,580	(18,440)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.4600	95.0000	11,220	11,220				11,220	11,220	(24,114)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.3800	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/28/2023	96.5700	96.0000	330	330				330	330	(709)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.6800	96.0000	2,970	2,970				2,970	2,970	(6,383)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.6400	96.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2023	96.6000	96.0000	330	330				330	330	(709)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9400	96.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.1000	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8500	96.0000	2,970	2,970				2,970	2,970	(6,383)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9000	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8800	96.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9400	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	95.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2000	95.0000	2,310	2,310				2,310	2,310	(4,965)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5400	95.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0700	95.0000	2,310	2,310				2,310	2,310	(4,965)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5200	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5900	95.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3800	95.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5300	95.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1400	95.0000	10,560	10,560				10,560	10,560	(22,696)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4200	95.0000	12,210	12,210				12,210	12,210	(26,242)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3800	95.0000	17,489	17,489				17,489	17,489	(37,590)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	95.0000	330	330				330	330	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4400	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4800	95.0000	7,590	7,590				7,590	7,590	(16,313)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3700	95.0000	9,240	9,240				9,240	9,240	(19,859)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2700	95.0000	8,910	8,910				8,910	8,910	(19,149)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	09/08/2023	95.7200	95.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	95.0000	20,255	20,255				20,255	20,255	(56,739)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9200	96.0000	330	330				330	330	(709)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.6500	96.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.5900	96.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8300	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.6600	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7800	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.7500	96.0000	330	330				330	330	(709)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7400	96.0000	9,570	9,570				9,570	9,570	(20,568)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.6500	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.6400	96.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7300	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.6600	96.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7600	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9000	96.0000	6,930	6,930				6,930	6,930	(14,894)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9200	96.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	96.0000	2,310	2,310				2,310	2,310	(4,965)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0600	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8200	96.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8400	96.0000	2,310	2,310				2,310	2,310	(4,965)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2900	95.0000	6,270	6,270				6,270	6,270	(13,476)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1900	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2500	95.0000	6,930	6,930				6,930	6,930	(14,894)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9200	95.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9400	95.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2200	95.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0100	95.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3000	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0700	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.6300	95.0000	12,210	12,210				12,210	12,210	(26,242)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9300	95.0000	9,570	9,570				9,570	9,570	(20,568)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0700	95.0000	14,850	14,850				14,850	14,850	(31,916)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1500	95.0000	14,850	14,850				14,850	14,850	(31,916)	0001	2,500
S3	81	202,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1200	95.0000	26,729	26,729				26,729	26,729	(57,448)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	95.0000	330	330				330	330	(709)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0900	95.0000	10,230	10,230				10,230	10,230	(21,986)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	08/24/2023	95.4800	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	09/28/2023	95.0600	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	09/22/2023	95.0200	95.0000	990	990				990	990	(2,128)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	09/11/2023	95.2700	95.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8600	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	96.0000	330	330				330	330	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.8000	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	96.0000	9,240	9,240				9,240	9,240	(19,859)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	96.0000	6,270	6,270				6,270	6,270	(13,476)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8800	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8300	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7400	96.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8700	96.0000	7,590	7,590				7,590	7,590	(16,313)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.1600	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.2600	96.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	09/21/2023	95.7700	96.0000	330	330				330	330	(709)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.2200	96.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.4700	96.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.4300	96.0000	5,280	5,280				5,280	5,280	(11,348)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.4100	96.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.3500	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.3800	96.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	96.0000	40,510	40,510				40,510	40,510	(113,478)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.0100	96.0000	330	330				330	330	(709)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.6600	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.1300	96.0000	330	330				330	330	(709)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.7700	96.0000	330	330				330	330	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.0200	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.0700	96.0000	330	330				330	330	(709)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	7,920	7,920				7,920	7,920	(17,022)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8400	96.0000	5,610	5,610				5,610	5,610	(12,057)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8100	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7800	96.0000	2,970	2,970				2,970	2,970	(6,383)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7600	96.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9000	96.0000	7,590	7,590				7,590	7,590	(16,313)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8800	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	96.0000	660	660				660	660	(1,418)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.0700	96.0000	330	330				330	330	(709)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8800	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.8300	96.0000	330	330				330	330	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7300	96.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7700	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8400	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8600	96.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8700	96.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.6700	96.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	96.0000	81,021	81,021				81,021	81,021	(226,957)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.6500	96.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	08/28/2023	96.5800	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2023	96.7000	96.0000	330	330				330	330	(709)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	08/28/2023	96.4600	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8500	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9300	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9000	96.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0700	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	2,970	2,970				2,970	2,970	(6,383)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7300	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8300	96.0000	5,280	5,280				5,280	5,280	(11,348)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9300	96.0000	5,280	5,280				5,280	5,280	(11,348)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	96.0000	81,021	81,021				81,021	81,021	(226,957)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.7000	96.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/22/2023	96.1500	96.0000	330	330				330	330	(709)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8400	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8200	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9500	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	96.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8100	96.0000	7,590	7,590				7,590	7,590	(16,313)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8600	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.7200	96.0000	330	330				330	330	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.6400	96.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	09/11/2023	94.7200	95.0000	2,310	2,310				2,310	2,310	(4,965)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.1900	95.0000	7,920	7,920				7,920	7,920	(17,022)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.0300	95.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	08/03/2023	95.2700	95.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7000	95.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.6000	95.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5500	95.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8500	95.0000	7,920	7,920				7,920	7,920	(17,022)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8600	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7100	95.0000	3,300	3,300				3,300	3,300	(7,092)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7600	95.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7700	95.0000	14,190	14,190				14,190	14,190	(30,497)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.6500	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	102	255,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7200	95.0000	33,659	33,659				33,659	33,659	(72,342)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7200	95.0000	20,459	20,459				20,459	20,459	(43,973)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.4200	95.0000	9,240	9,240				9,240	9,240	(19,859)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7200	95.0000	16,500	16,500				16,500	16,500	(35,462)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	95.0000	660	660				660	660	(1,418)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8700	95.0000	6,270	6,270				6,270	6,270	(13,476)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.0800	95.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	94.9800	95.0000	12,210	12,210				12,210	12,210	(26,242)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/02/2023	94.8200	95.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.3700	95.0000	6,270	6,270				6,270	6,270	(13,476)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.1200	95.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.3800	95.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.3500	95.0000	2,970	2,970				2,970	2,970	(6,383)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.1500	95.0000	4,290	4,290				4,290	4,290	(9,220)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.1500	95.0000	13,530	13,530				13,530	13,530	(29,079)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.3000	95.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.1900	95.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.3600	95.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.1900	95.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	56	140,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.3500	95.0000	18,479	18,479				18,479	18,479	(39,717)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	330	330				330	330	(709)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9100	95.0000	10,230	10,230				10,230	10,230	(21,986)	0001	2,500
S3	78	195,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2800	95.0000	25,739	25,739				25,739	25,739	(55,321)	0001	2,500
S3	122	305,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2700	95.0000	40,259	40,259				40,259	40,259	(86,527)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	16,830	16,830				16,830	16,830	(36,171)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	09/08/2023	94.8200	95.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	20,255	20,255				20,255	20,255	(56,739)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9200	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	96.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	96.0000	5,280	5,280				5,280	5,280	(11,348)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9000	96.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8100	96.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.6500	96.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/30/2023	96.6400	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	140	350,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9200	95.0000	46,199	46,199				46,199	46,199	(99,294)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/02/2023	94.8900	95.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/30/2023	94.7900	95.0000	10,230	10,230				10,230	10,230	(21,986)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9200	95.0000	4,290	4,290				4,290	4,290	(9,220)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9300	95.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8300	95.0000	16,830	16,830				16,830	16,830	(36,171)	0001	2,500
S3	94	235,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9000	95.0000	31,019	31,019				31,019	31,019	(66,669)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9300	95.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8000	95.0000	330	330				330	330	(709)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8000	95.0000	660	660				660	660	(1,418)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/09/2023	94.8800	95.0000	1,320	1,320				1,320	1,320	(2,837)	0001	2,500
S3	78	195,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9400	95.0000	25,739	25,739				25,739	25,739	(55,321)	0001	2,500
S3	57	142,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9400	95.0000	18,809	18,809				18,809	18,809	(40,427)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	09/08/2023	94.6800	95.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.9600	95.0000	6,270	6,270				6,270	6,270	(13,476)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/30/2023	94.7400	95.0000	7,590	7,590				7,590	7,590	(16,313)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/02/2023	94.8400	95.0000	3,630	3,630				3,630	3,630	(7,802)	0001	2,500
S3	100	250,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	25,319	25,319				25,319	25,319	(70,924)	0001	2,500
S3	77	192,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8800	95.0000	25,409	25,409				25,409	25,409	(54,611)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8700	95.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8700	95.0000	4,290	4,290				4,290	4,290	(9,220)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	96.0000	40,510	40,510				40,510	40,510	(113,478)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8600	96.0000	2,310	2,310				2,310	2,310	(4,965)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7900	96.0000	2,640	2,640				2,640	2,640	(5,674)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8000	96.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7700	96.0000	1,980	1,980				1,980	1,980	(4,255)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8700	96.0000	4,620	4,620				4,620	4,620	(9,929)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8500	96.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	96.0000	660	660				660	660	(1,418)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.8800	96.0000	330	330				330	330	(709)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.5900	96.0000	3,960	3,960				3,960	3,960	(8,511)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	09/28/2023	96.3200	96.0000	330	330				330	330	(709)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	09/11/2023	96.1200	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8700	96.0000	5,280	5,280				5,280	5,280	(11,348)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7900	96.0000	6,600	6,600				6,600	6,600	(14,185)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9400	96.0000	1,650	1,650				1,650	1,650	(3,546)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	2,970	2,970				2,970	2,970	(6,383)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9200	96.0000	4,950	4,950				4,950	4,950	(10,639)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8000	96.0000	990	990				990	990	(2,128)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9700	96.0000	7,260	7,260				7,260	7,260	(15,603)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	5,940	5,940				5,940	5,940	(12,766)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2023	96.5500	96.0000	330	330				330	330	(709)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	96.0000	81,021	81,021				81,021	81,021	(226,957)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.8800	96.0000	330	330				330	330	(709)	0001	2,500
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX0402QBFQTQ27	09/21/2023	1,797.5000	1,799.0000	10,784	10,784				10,784	10,784	(12,400)	0001	50
RT	3	150	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX0402QBFQTQ27	09/28/2023	1,809.4000	1,799.0000	16,176	16,176				16,176	16,176	(18,600)	0001	50
RT	5	250	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX0402QBFQTQ27	09/21/2023	1,797.5000	1,799.0000	26,959	26,959				26,959	26,959	(31,000)	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CME 549300EX0402QBFQTQ27	09/21/2023	1,797.5000	1,799.0000	5,392	5,392				5,392	5,392	(6,200)	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX0402QBFQTQ27	09/27/2023	2,040.1700	2,042.0000	7,584	7,584				7,584	7,584	(6,344)	0001	50
MF	4	200	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT 549300EX0402QBFQTQ27	09/25/2023	2,063.6300	2,042.0000	10,112	10,112				10,112	10,112	(8,459)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												6,225,784	6,225,784				6,225,784	6,225,784	(15,762,585)	XXX	XXX
1649999999. Subtotal - Short Futures												6,225,784	6,225,784				6,225,784	6,225,784	(15,762,585)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												55,523,154	55,523,154				55,523,154	55,523,154	52,265,209	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												55,523,154	55,523,154				55,523,154	55,523,154	52,265,209	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	28,576,762	26,946,392	55,523,154
Total Net Cash Deposits	28,576,762	26,946,392	55,523,154

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		63,255,290	(7,732,136)	63,255,290	63,255,290	(7,732,136)	63,255,290	52,265,209	52,265,209
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	268,435,000		190,782,958	(5,190,952)		276,369,375	(7,028,051)	906,324	41,671,365	
BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	Y	Y	318,800,000		352,034,243	(148,901,657)		605,939,935	(301,932,587)		54,395,223	
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y	439,989,907		485,920,460	(131,390,446)		614,919,329	(217,251,244)		97,354,361	11,894,468
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	Y	Y	188,330,000		116,481,299	(5,602,210)		174,714,145	(5,688,678)		18,781,847	
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	188,130,000		197,842,584	(27,347,219)		213,513,968	(33,388,574)		32,969,544	15,334,909
CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	Y	Y	10,690,000		24,413,983	(1,533,228)	12,190,755	29,891,992	(36,546,109)		11,192,360	11,192,360
CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFF07349	Y	Y	33,010,000		27,229,097	(2,875,733)		35,685,543	(2,875,733)		1,985,401	
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			89,316,162	(186,102,636)		89,310,658	(267,867,229)		54,525,542	
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLUO2	Y	Y			2,185,564	(6,258,988)		2,213,017	(7,075,124)		1,047,628	
GOLDMAN SACHS INTERNATIONAL	KD3XUN7C6T14HNAYLUO2	Y	Y	6,880,000		6,518,207			6,518,207			237,891	
HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	Y	Y	82,350,000		87,826,246		5,476,246	80,710,860			20,670,311	20,670,311
JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	64,540,000		52,095,450	(18,783,572)		56,866,208	(18,856,847)		10,940,861	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y							(643,001)		182,562	182,562
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y			16,864,182	(4,006,274)	12,857,908	11,770,731	(67,715,482)		15,638,584	15,638,584
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Y	Y	304,510,000		239,699,733	(36,930,709)		246,803,621	(47,680,143)		38,186,016	
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	12,840,000									
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y	2,920,000		949,363	(230,402)		918,637	(230,402)		221,724	
ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	39,630,000		131,734,101	(94,746,287)		186,506,483	(155,211,164)		25,889,883	23,247,697
SOCIETE GENERALE SA	O2RNE8IBXP4ROTD8PU41	Y	Y	532,476,288		523,858,479	(61,689,562)		566,091,476	(81,990,235)		34,746,063	
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Y	Y	76,549,000		47,707,381	(957,270)		76,681,677	(957,270)		4,212,156	
UBS AG	549300SZJ9VS8SGXAN81	Y	Y	1,280,000		1,679,426		399,426	1,439,354		159,354	366,033	366,033
0299999999. Total NAIC 1 Designation				2,571,360,195		2,595,138,919	(732,547,145)	30,924,335	3,276,865,216	(1,252,937,876)	1,065,678	465,215,356	98,526,925
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						1,759,282	(13,446,186)		1,759,282	(340,992,199)		49,075,016	37,388,112
0999999999 - Gross Totals				2,571,360,195		2,660,153,491	(753,725,468)	94,179,625	3,341,879,789	(1,601,662,211)	64,320,968	566,555,581	188,180,247
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						2,660,153,491	(753,725,468)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	176,030,000	176,030,000	176,030,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	23,510,000	23,510,000	23,510,000		V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Cash		Cash	80,660,000	80,660,000	80,660,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	730,000	730,000	730,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	525,717,576	525,717,576	525,717,576		IV
0199999999 - Total				806,647,576	806,647,576	806,647,576	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	268,435,000	268,435,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	318,800,000	318,800,000	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	439,989,907	439,989,907	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	10,690,000	10,690,000	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	Cash		Cash	188,330,000	188,330,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	188,130,000	188,130,000	XXX		V
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	Cash		Cash	33,010,000	33,010,000	XXX		V
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Cash		Cash	6,880,000	6,880,000	XXX		V
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Cash		Cash	82,350,000	82,350,000	XXX		V
JPMORGAN CHASE 815DZWZKVSZI1NUHU748	Cash		Cash	64,540,000	64,540,000	XXX		V
MORGAN STANLEY I7331LVCZKOKX5T7XV54	Cash		Cash	304,510,000	304,510,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	12,840,000	12,840,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	2,920,000	2,920,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	39,630,000	39,630,000	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	76,549,000	76,549,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	532,476,288	532,476,288	XXX		V
UBS AG	Cash		Cash	1,280,000	1,280,000	XXX		V
0299999999 - Total				2,571,360,195	2,571,360,195	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL	.....	5.200	7,046,487	.....	1,776,805,432	865,750,228	971,092,895	XXX.
Citibank, N.A. ..... Tampa, FL	C....	.....	.....	.....	91,883,873	81,743,641	89,246,637	XXX.
Federal Home Loan Bank ..... Des Moines, IA	.....	.....	.....	.....	343,485	(3,376,501)	5,121,266	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY	.....	5.100	13,000,836	.....	580,335,518	609,875,357	578,447,253	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN	.....	.....	.....	.....	1,047,099	987,643	1,108,379	XXX.
The Bank of New York Mellon .. New York, NY	.....	.....	.....	.....	8,833,669	8,870,434	(624,991)	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	20,047,323		2,459,249,075	1,563,850,802	1,644,391,439	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	20,047,323		2,459,249,075	1,563,850,802	1,644,391,439	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX	20,047,323		2,459,249,075	1,563,850,802	1,644,391,439	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF		09/26/2023	5.210		797,000,000	1,842,056	354,286
12668A-JS-5	CWALT 2005-J11 4A1		02/01/2023	0.000		75,078		6,097
2254W0-PS-8	CSFB 2005-8 8A1		01/31/2023	0.000		10		689
30240Y-AD-4	FBC21 A A4		01/31/2023			17		
313603-LK-6	FNR 2012-10 UF		01/31/2023	0.000		5		
31607A-88-5	FIDELITY INVESTMENT TREASURY		09/29/2023	5.210		324,146,446	1,483,682	2,272,099
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE		09/29/2023	5.210		18,146,828	42,688	134,669
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST		09/29/2023	5.210		62,146,446	419,415	338,518
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L		09/28/2023	5.210		626,167,678	3,275,881	3,087,506
76110G-P4-7	RALI 2002-QS13 A8		01/31/2023	0.000		2		444
825252-40-6	Invesco Treasury Portfolio		09/29/2023	5.210		62,146,446	419,415	1,428,768
857492-86-2	STATE ST INST TR PL MM PREM		09/29/2023	5.210		362,146,446	890,456	987,003
BRSBNY-12-1	BANK OF NY MELLO		06/09/2023	5.160		21,556,180	91,557	345,690
BRSCTI-12-8	CTI DOLLARS ON DEPOSIT		09/29/2023	5.210		510,000,000	1,942,688	10,155,847
60934N-50-0	FEDERATED HERMES TREASURY OBLI		09/19/2023	5.210		825,000,000	4,546,260	5,247,582
4812C2-73-4	JP MORGAN US TREASURY PLUS		09/29/2023	5.210			2,124,681	2,124,681
8309999999. Subtotal - All Other Money Market Mutual Funds						3,608,531,582	17,078,778	26,483,879
8609999999 - Total Cash Equivalents						3,608,531,582	17,078,778	26,483,879